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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2020
OF THE CONDITION AND AFFAIRS OF THE

The Prudential Insurance Company of America

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

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

Country of Domicile United States of America

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

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

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

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

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

Primary Location of Books and Records 100 Mulberry Street, Gateway 3, 7th Floor (Street and Number)
Newark, NJ, US 07102-4061 (City or Town, State, Country and Zip Code), 877-301-1212 (Area Code) (Telephone Number)

Internet Website Address www.prudential.com

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of New Jersey
County of Essex SS:

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

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

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

DocuSigned by: Nandini Mongia A14E76A4F8DF4CD...
Nandini Mongia
Treasurer

Subscribed and sworn to before me this
25th day of February, 2021

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

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

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	97,336,114,442	0	97,336,114,442	90,272,310,543
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	50,793,774	0	50,793,774	100,584,810
	2.2 Common stocks	7,398,143,153	0	7,398,143,153	7,352,135,853
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	21,428,401,943	0	21,428,401,943	21,366,418,522
	3.2 Other than first liens	72,184,086	0	72,184,086	62,386,812
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	310,420,813	0	310,420,813	274,131,752
	4.2 Properties held for the production of income (less $ (122,048,113) encumbrances)	159,601,213	0	159,601,213	258,080,298
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 940,196,330 , Schedule E - Part 1), cash equivalents ($ 1,692,984,393 , Schedule E - Part 2) and short-term investments ($ 1,905,587,024 , Schedule DA)	4,538,767,747	0	4,538,767,747	5,827,311,204
6.	Contract loans (including $ 0 premium notes)	2,937,052,381	0	2,937,052,381	2,943,075,392
7.	Derivatives (Schedule DB)	4,895,944,621	0	4,895,944,621	3,455,261,139
8.	Other invested assets (Schedule BA)	7,539,932,181	0	7,539,932,181	6,568,858,996
9.	Receivables for securities	243,849,501	0	243,849,501	81,906,014
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0	0
11.	Aggregate write-ins for invested assets	232,370,482	0	232,370,482	82,858,715
12.	Subtotals, cash and invested assets (Lines 1 to 11)	147,143,576,337	0	147,143,576,337	138,645,320,050
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	927,949,967	2,247,427	925,702,540	922,034,893
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,544,749,135	18,578,132	1,526,171,003	1,428,553,128
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ 1,952,393,036 earned but unbilled premiums)	1,952,393,036	0	1,952,393,036	1,978,760,851
	15.3 Accrued retrospective premiums ($ 82,105,838) and contracts subject to redetermination ($ 0)	82,105,838	0	82,105,838	53,841,066
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	295,707,330	7,725,909	287,981,421	199,254,050
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	8,884,818	0	8,884,818	10,144,246
17.	Amounts receivable relating to uninsured plans	7,499,032	369,994	7,129,038	10,544,210
18.1	Current federal and foreign income tax recoverable and interest thereon	24,641,352	0	24,641,352	0
18.2	Net deferred tax asset	2,159,638,028	631,410,004	1,528,228,024	1,542,302,639
19.	Guaranty funds receivable or on deposit	39,455,526	0	39,455,526	43,056,594
20.	Electronic data processing equipment and software	310,765,065	201,385,568	109,379,497	121,646,619
21.	Furniture and equipment, including health care delivery assets ($ 0)	187,542,139	187,542,139	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	320,308,360	0	320,308,360	813,973,189
24.	Health care ($ 0) and other amounts receivable	35,258,762	35,258,762	0	0
25.	Aggregate write-ins for other than invested assets	2,862,499,126	2,611,063,925	251,435,201	270,779,348
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	157,902,973,850	3,695,581,860	154,207,391,990	146,040,210,883
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	156,445,429,000	0	156,445,429,000	146,278,049,739
28.	Total (Lines 26 and 27)	314,348,402,850	3,695,581,860	310,652,820,990	292,318,260,622
	DETAILS OF WRITE-INS				
1101.	Derivatives collateral	232,370,482	0	232,370,482	82,858,715
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	232,370,482	0	232,370,482	82,858,715
2501.	Prepaid reinsurance asset	171,786,770	0	171,786,770	157,235,325
2502.	Miscellaneous assets	358,802,089	313,518,915	45,283,174	72,354,859
2503.	Leasehold improvements	34,365,257	0	34,365,257	41,189,164
2598.	Summary of remaining write-ins for Line 25 from overflow page	2,297,545,010	2,297,545,010	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	2,862,499,126	2,611,063,925	251,435,201	270,779,348

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 80,503,096,041 (Exh. 5, Line 9999999) less $ 0 included in Line 6.3 (including $ 142,934 Modco Reserve)	80,503,096,041	75,717,414,035
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	11,721,747,840	12,354,867,909
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 0 Modco Reserve)	18,817,115,509	16,720,616,538
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	2,306,931,305	1,921,391,306
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	139,441,078	129,638,675
5.	Policyholders' dividends/refunds to members $ 10,794,000 and coupons $ 0 due and unpaid (Exhibit 4, Line 10)	10,794,000	8,058,000
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 1,287,039,075 Modco)	1,340,656,000	1,512,929,282
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	0	0
	6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 19,381,256 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	50,411,279	56,545,043
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $ 60,538,250 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	401,887,821	408,954,802
	9.3 Other amounts payable on reinsurance, including $ 42,733,915 assumed and $ 543,465,532 ceded	586,199,447	519,050,882
	9.4 Interest maintenance reserve (IMR, Line 6)	1,130,480,745	479,746,689
10.	Commissions to agents due or accrued-life and annuity contracts $ 38,997,330 accident and health $ 19,571,933 and deposit-type contract funds $ 57,943	58,627,206	72,269,043
11.	Commissions and expense allowances payable on reinsurance assumed	81,652,913	82,808,312
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	2,367,017,890	2,492,502,207
13.	Transfers to Separate Accounts due or accrued (net) (including $ (286,584,066) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(374,277,154)	(502,017,041)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	4,752,230	7,101,261
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	0	126,861,815
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	4,277,293	4,158,328
17.	Amounts withheld or retained by reporting entity as agent or trustee	84,684,292	85,793,032
18.	Amounts held for agents' account, including $ 0 agents' credit balances	0	0
19.	Remittances and items not allocated	1,803,342,272	1,372,197,935
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	1,514,676,375	1,433,148,932
22.	Borrowed money $ 180,436,000 and interest thereon $ 783,270	181,219,270	181,278,602
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	3,769,555,425	3,204,619,618
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	8,968,577	27,730,548
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	514,166	497,272
	24.04 Payable to parent, subsidiaries and affiliates	184,710,394	2,424,264,168
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	44,864	47,060
	24.07 Funds held under coinsurance	63,008,260	53,535,841
	24.08 Derivatives	3,156,643,100	1,329,435,428
	24.09 Payable for securities	309,738,506	51,696,230
	24.10 Payable for securities lending	3,145,581,763	2,796,858,729
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	9,703,197,360	9,870,194,697
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	143,076,696,066	134,944,195,178
27.	From Separate Accounts Statement	155,978,781,639	145,890,751,591
28.	Total liabilities (Lines 26 and 27)	299,055,477,705	280,834,946,769
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	346,344,579	345,705,166
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	1,434,322,112	1,434,322,112
34.	Aggregate write-ins for special surplus funds	239,078,591	336,872,981
35.	Unassigned funds (surplus)	9,575,098,003	9,363,913,594
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 466,647,361 in Separate Accounts Statement)	11,594,843,285	11,480,813,853
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	11,597,343,285	11,483,313,853
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	310,652,820,990	292,318,260,622
	DETAILS OF WRITE-INS		
2501.	Securities sold under agreement to repurchase	7,561,576,847	6,812,385,297
2502.	Collateral liabilities for derivatives	1,210,975,716	2,054,765,866
2503.	Deferred gains on affiliated reinsurance	623,720,462	700,372,407
2598.	Summary of remaining write-ins for Line 25 from overflow page	306,924,335	302,671,127
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	9,703,197,360	9,870,194,697
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)	0	0
3401.	Special contingency reserve	239,078,591	336,872,981
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	239,078,591	336,872,981

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	25,161,765,406	29,746,033,045
2.	Considerations for supplementary contracts with life contingencies	5,481,961	7,370,994
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	4,817,612,997	5,196,450,133
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	107,990,370	40,860,724
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	42,077,582	(336,489,568)
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	382,671,117	404,522,767
7.	Reserve adjustments on reinsurance ceded	(235,712,703)	(267,511,074)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	698,861,397	746,775,056
	8.2 Charges and fees for deposit-type contracts	0	0
	8.3 Aggregate write-ins for miscellaneous income	447,437,025	451,288,157
9.	Total (Lines 1 to 8.3)	31,428,185,152	35,989,300,234
10.	Death benefits	4,877,775,736	4,572,195,136
11.	Matured endowments (excluding guaranteed annual pure endowments)	3,733,603	1,189,696
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	13,289,402,815	12,233,370,391
13.	Disability benefits and benefits under accident and health contracts	1,097,614,636	1,055,533,206
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0
15.	Surrender benefits and withdrawals for life contracts	9,554,190,573	14,422,832,628
16.	Group conversions	459,079	836,765
17.	Interest and adjustments on contract or deposit-type contract funds	474,120,963	528,117,714
18.	Payments on supplementary contracts with life contingencies	17,420,254	17,871,400
19.	Increase in aggregate reserves for life and accident and health contracts	4,102,742,288	5,133,216,628
20.	Totals (Lines 10 to 19)	33,417,459,947	37,965,163,564
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	185,535,887	212,008,798
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	1,114,895,587	1,043,130,113
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	1,856,657,760	2,021,793,329
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	251,424,671	294,884,528
25.	Increase in loading on deferred and uncollected premiums	(1,179,085)	(667,917)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(5,794,299,979)	(4,570,667,068)
27.	Aggregate write-ins for deductions	(1,489,781,972)	(1,091,076,776)
28.	Totals (Lines 20 to 27)	29,540,712,816	35,874,568,571
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,887,472,336	114,731,663
30.	Dividends to policyholders and refunds to members	(110,680,494)	(125,368,248)
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,998,152,830	240,099,911
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	22,511,318	269,830,762
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,975,641,512	(29,730,851)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (142,384,187) (excluding taxes of $ 201,686,240 transferred to the IMR)	(205,280,641)	(139,566,778)
35.	Net income (Line 33 plus Line 34)	1,770,360,871	(169,297,629)
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	11,483,313,853	10,694,835,634
37.	Net income (Line 35)	1,770,360,871	(169,297,629)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 90,918,246	(633,232,417)	1,327,809,303
39.	Change in net unrealized foreign exchange capital gain (loss)	89,532,540	1,704,642
40.	Change in net deferred income tax	(330,444,168)	397,792,995
41.	Change in nonadmitted assets	(57,311,101)	137,254,031
42.	Change in liability for reinsurance in unauthorized and certified companies	18,761,971	(19,665,700)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	72,060,216	185,414,264
44.	Change in asset valuation reserve	(564,935,807)	(655,817,578)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	31,074,131	50,478,387
47.	Other changes in surplus in Separate Accounts Statement	37,271,631	467,108,029
48.	Change in surplus notes	639,413	(499,412,700)
49.	Cumulative effect of changes in accounting principles	0	0
50.	Capital changes:		
	50.1 Paid in	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0
	50.3 Transferred to surplus	0	0
51.	Surplus adjustment:		
	51.1 Paid in	0	514,900,000
	51.2 Transferred to capital (Stock Dividend)	0	0
	51.3 Transferred from capital	0	0
	51.4 Change in surplus as a result of reinsurance	0	0
52.	Dividends to stockholders	(500,000,000)	(600,000,000)
53.	Aggregate write-ins for gains and losses in surplus	180,252,152	(349,789,825)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	114,029,432	788,478,219
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	11,597,343,285	11,483,313,853
	DETAILS OF WRITE-INS		
08.301.	Income from miscellaneous sources	447,437,025	451,288,157
08.302.			
08.303.			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	447,437,025	451,288,157
2701.	Reserve adjustment on reinsurance assumed	(1,642,524,082)	(1,311,869,472)
2702.	Miscellaneous deductions	1,340,724	3,779,200
2703.	Self-insured liabilities	2,937,542	3,669,251
2798.	Summary of remaining write-ins for Line 27 from overflow page	148,463,844	213,344,245
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	(1,489,781,972)	(1,091,076,776)
5301.	Amortization of deferred unrecognized gains/losses related to employee retirement plans and other pension adjustments	250,496,382	(179,714,406)
5302.	Change in separate account CARVM reserve on account of change in valuation basis	11,149,933	0
5303.	Deferred reinsurance allowance	(4,623,609)	3,972,964
5398.	Summary of remaining write-ins for Line 53 from overflow page	(76,770,554)	(174,048,383)
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	180,252,152	(349,789,825)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	24,273,200,474	26,189,473,456
2.	Net investment income	4,819,556,409	5,160,404,200
3.	Miscellaneous income	1,530,228,967	1,600,663,892
4.	Total (Lines 1 through 3)	30,622,985,850	32,950,541,548
5.	Benefit and loss related payments	28,585,312,271	31,917,668,421
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(6,702,104,289)	(7,644,251,033)
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,996,688,389	1,985,004,298
8.	Dividends paid to policyholders	58,856,788	62,496,010
9.	Federal and foreign income taxes paid (recovered) net of $ 59,302,053 tax on capital gains (losses)	241,536,067	179,014,374
10.	Total (Lines 5 through 9)	24,180,289,226	26,499,932,070
11.	Net cash from operations (Line 4 minus Line 10)	6,442,696,624	6,450,609,478
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	14,852,039,411	14,139,677,117
	12.2 Stocks	209,157,661	470,218,123
	12.3 Mortgage loans	2,419,914,520	3,023,348,357
	12.4 Real estate	185,737,921	195,773
	12.5 Other invested assets	313,788,580	647,315,308
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	892,109	4,287,509
	12.7 Miscellaneous proceeds	677,259,396	548,058,255
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	18,658,789,598	18,833,100,442
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	21,051,980,823	19,367,188,034
	13.2 Stocks	1,581,395,206	350,370,843
	13.3 Mortgage loans	2,366,511,547	5,269,544,466
	13.4 Real estate	200,882,646	43,476,908
	13.5 Other invested assets	917,766,446	1,259,071,944
	13.6 Miscellaneous applications	149,511,767	311,112,342
	13.7 Total investments acquired (Lines 13.1 to 13.6)	26,268,048,435	26,600,764,537
14.	Net increase (decrease) in contract loans and premium notes	(6,023,011)	40,442,164
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(7,603,235,826)	(7,808,106,259)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	639,413	587,300
	16.2 Capital and paid in surplus, less treasury stock	0	0
	16.3 Borrowed funds	(20,858,014)	(48,813,575)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	1,622,378,009	(525,515,294)
	16.5 Dividends to stockholders	500,000,000	600,000,000
	16.6 Other cash provided (applied)	(1,230,163,663)	4,614,117,697
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(128,004,255)	3,440,376,128
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(1,288,543,457)	2,082,879,347
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	5,827,311,204	3,744,431,857
	19.2 End of year (Line 18 plus Line 19.1)	4,538,767,747	5,827,311,204

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

20.0001. In-kind assets receipt related to pension risk transfer transactions	780,064,423	3,134,613,260
20.0002. Structure change of an other invested asset with underlying mortgage loans	90,237,420	0
20.0003. Mortgage loan modification and transfer to other invested assets	81,134,872	0
20.0004. Asset transfer from other invested assets to mortgage loans	80,531,491	0
20.0005. Amortization of deferred gains related to reinsurance transactions with affiliates	79,927,334	92,212,558
20.0006. Mortgage loan modification	58,494,488	0
20.0007. Asset transfer from real estate to other invested assets	52,141,433	0
20.0008. Asset transfer from bonds to other invested assets	32,083,052	0
20.0009. Donation of equity securities to a related charitable organization	29,684,470	0
20.0010. Mortgage loan modification and transfer to bonds	16,292,161	0
20.0011. Capitalized deferred interest on mortgage loans	11,295,843	3,502,709
20.0012. Dividend settlement with a subsidiary related to a tax payment agreement	8,219,529	29,726,305
20.0013. Transfer of deferred taxes from subsidiaries	5,209,239	0

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

20.0014. Asset transfer from mortgage loans to other invested assets	680,732	0
20.0015. Repayment of a surplus note by parent	0	500,000,000
20.0016. Asset transfer from common stocks to other invested assets	0	255,593,006
20.0017. Transfer of bonds from an affiliate	0	23,065,810
20.0018. Transfer of bonds to an affiliate	0	19,918,984
20.0019. Contribution of tax credits from parent	0	14,900,000
20.0020. Contribution of tax credits to a subsidiary	0	5,900,000

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	25,161,765,406	6,333,421,128	2,129,652,186	588,063,157	14,521,957,912	1,588,671,023	0	0	0
2.	Considerations for supplementary contracts with life contingencies	5,481,961	XXX	XXX	883,615	4,598,346	XXX	XXX	0	XXX
3.	Net investment income	4,817,612,997	1,539,182,511	241,224,261	643,438,635	1,707,652,266	589,558,173	0	96,557,151	0
4.	Amortization of Interest Maintenance Reserve (IMR)	107,990,370	11,878,627	3,783,749	35,768,203	40,007,328	(3,893,748)	0	20,446,211	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	42,077,582	(3,138,242)	1,410,067	(1,026,727)	44,832,484	0	XXX	0	0
6.	Commissions and expense allowances on reinsurance ceded	382,671,117	348,816,738	26,461,838	16,725	0	7,375,816	XXX	0	0
7.	Reserve adjustments on reinsurance ceded	(235,712,703)	(235,692,606)	(12,124)	(7,973)	0	0	XXX	0	0
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	698,861,397	251,932,536	144,624,859	23,596,534	278,707,468	0	XXX	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	XXX	XXX	0	0
	8.3 Aggregate write-ins for miscellaneous income	447,437,025	366,973,361	(1,616,083)	107,559,045	(36,854,859)	21,625	0	11,353,936	0
9.	Totals (Lines 1 to 8.3)	31,428,185,152	8,613,374,053	2,545,528,753	1,398,291,214	16,560,900,945	2,181,732,889	0	128,357,298	0
10.	Death benefits	4,877,775,736	2,543,447,056	2,334,328,680	0	0	XXX	XXX	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	3,733,603	3,733,603	0	0	0	XXX	XXX	0	0
12.	Annuity benefits	13,289,402,815	XXX	XXX	684,296,501	12,605,106,314	XXX	XXX	0	XXX
13.	Disability benefits and benefits under accident and health contracts	1,097,614,636	26,667,619	5,351,284	300	0	1,065,595,433	XXX	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	XXX	0	0
15.	Surrender benefits and withdrawals for life contracts	9,554,190,573	1,173,535,736	207,131,305	1,576,826,046	6,596,697,486	XXX	XXX	0	0
16.	Group conversions	459,079	(782,039)	3,731,619	0	0	(2,490,501)	XXX	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	474,120,963	46,031,630	143,007,855	148,890,160	131,639,450	4,551,868	XXX	0	0
18.	Payments on supplementary contracts with life contingencies	17,420,254	0	0	3,409,959	14,010,295	XXX	XXX	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	4,102,742,288	4,202,177,263	26,446,710	(365,904,760)	873,143,143	(633,120,068)	XXX	0	0
20.	Totals (Lines 10 to 19)	33,417,459,947	7,994,810,868	2,719,997,453	2,047,518,206	20,220,596,688	434,536,732	XXX	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	185,535,887	2,331,392	90,109,205	4,150,861	21,924,603	67,019,826	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	1,114,895,587	997,219,865	0	117,675,722	0	0	XXX	0	0
23.	General insurance expenses and fraternal expenses	1,856,657,760	541,791,197	368,906,369	60,585,532	377,235,123	277,059,770	0	231,079,769	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	251,424,671	47,592,848	71,197,940	1,254,893	8,128,620	36,385,308	0	86,865,062	0
25.	Increase in loading on deferred and uncollected premiums	(1,179,085)	(1,179,085)	0	0	0	0	XXX	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(5,794,299,979)	(333,232,555)	(550,794,356)	(178,362,132)	(4,731,910,936)	0	XXX	0	0
27.	Aggregate write-ins for deductions	(1,489,781,972)	(294,332,465)	196,060	(1,346,846,166)	43,592	87,844	0	151,069,163	0
28.	Totals (Lines 20 to 27)	29,540,712,816	8,955,002,065	2,699,612,671	705,976,916	15,896,017,690	815,089,480	0	469,013,994	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,887,472,336	(341,628,012)	(154,083,918)	692,314,298	664,883,255	1,366,643,409	0	(340,656,696)	0
30.	Dividends to policyholders and refunds to members	(110,680,494)	(110,224,037)	0	23,208	(480,665)	1,000	XXX	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,998,152,830	(231,403,975)	(154,083,918)	692,291,090	665,363,920	1,366,642,409	0	(340,656,696)	0
32.	Federal income taxes incurred (excluding tax on capital gains)	22,511,318	(34,881,347)	(30,944,529)	104,830,549	137,170,863	5,214,472	0	(158,878,690)	0
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,975,641,512	(196,522,628)	(123,139,389)	587,460,541	528,193,057	1,361,427,937	0	(181,778,006)	0
34.	Policies/certificates in force end of year	12,795,282	4,491,123	5,557	105,717	428,725	7,764,160	XXX	0	0
	DETAILS OF WRITE-INS									
08.301.	Income from miscellaneous sources	447,437,025	366,973,361	(1,616,083)	107,559,045	(36,854,859)	21,625	0	11,353,936	0
08.302.										
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	447,437,025	366,973,361	(1,616,083)	107,559,045	(36,854,859)	21,625	0	11,353,936	0
2701.	Reserve adjustment on reinsurance assumed	(1,642,524,082)	(295,717,706)	49,831	(1,346,856,207)	0	0	0	0	0
2702.	Miscellaneous deductions	1,340,724	1,226,423	146,229	10,041	43,592	87,844	0	(173,405)	0
2703.	Self-insured liabilities	2,937,542	0	0	0	0	0	0	2,937,542	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	148,463,844	158,818	0	0	0	0	0	148,305,026	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(1,489,781,972)	(294,332,465)	196,060	(1,346,846,166)	43,592	87,844	0	151,069,163	0

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

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1.	Premiums for life contracts [a]	6,333,421,128	215,501	2,226,427,668	339,067,182	35,746,412	184,408,038	376,960,987	433,392,112	255,590,935	0	2,481,612,293	0
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	1,539,182,511	5,825,291	655,814,734	31,938,967	19,365,526	92,764,685	24,186,077	106,813,958	29,305,752	0	573,167,521	0
4.	Amortization of Interest Maintenance Reserve (IMR)	11,878,627	212,365	6,239,726	(10,361)	709,216	2,605,374	575,403	(93,381)	391,477	0	1,248,808	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(3,138,242)	0	0	0	0	0	0	(3,137,039)	(1,203)	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	348,816,738	15,342,798	297,085,328	15,566,697	264	121,682	20,642,195	0	57,774	0	0	0
7.	Reserve adjustments on reinsurance ceded	(235,692,606)	(8,262,058)	(227,430,548)	0	0	0	0	0	0	0	0	0
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	251,932,536	0	0	0	0	0	0	240,557,753	11,374,783	0	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	366,973,361	2,303	20,009,157	5,675,367	30	38,544,046	142,940	12,899,890	284,876,043	0	4,823,585	0
9.	Totals (Lines 1 to 8.3)	8,613,374,053	13,336,200	2,978,146,065	392,237,852	55,821,448	318,443,825	422,507,602	790,433,293	581,595,561	0	3,060,852,207	0
10.	Death benefits	2,543,447,056	492,310	220,043,599	334,782,990	23,892,982	312,018,359	509,424,977	579,065,937	453,573,844	0	110,152,058	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	3,733,603	0	450,713	216,935	0	3,065,955	0	0	0	0	0	0
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	26,667,619	0	2,434,076	940,206	0	3,071,377	37,070	20,080,015	104,875	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	1,173,535,736	341,451	186,628,073	4,552,152	6,858,103	93,021,632	2,655,555	386,854,896	309,383,174	0	183,240,700	0
16.	Group conversions	(782,039)	0	(782,039)	0	0	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	46,031,630	4,790	21,743,922	1,195,396	76,470	2,545,565	2,398,925	2,805,235	3,432,014	0	11,829,313	0
18.	Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0	0	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	4,202,177,263	(428,317)	1,926,567,756	4,517,566	63,076,922	(47,111,396)	34,908,014	5,201,724	8,296,137	0	2,207,148,857	0
20.	Totals (Lines 10 to 19)	7,994,810,868	410,234	2,357,086,100	346,205,245	93,904,477	366,611,492	549,424,541	994,007,807	774,790,044	0	2,512,370,928	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	2,331,392	0	1,150,316	64,458	0	15,704	915	817,501	282,498	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	997,219,865	0	451,106,825	11,635	816,950	10,388,950	6,975,711	0	6,413,560	0	521,506,234	0
23.	General insurance expenses	541,791,197	10,180,565	317,295,165	12,183,914	546,329	11,445,351	587,282	8,420,762	73,105,468	0	108,026,361	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	47,592,848	41,951	2,561,219	2,268,476	788,766	3,657,049	7,604,489	5,029,165	5,096,036	0	20,545,697	0
25.	Increase in loading on deferred and uncollected premiums	(1,179,085)	0	(13,179)	(1,165,906)	0	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(333,232,555)	0	0	0	0	0	0	(335,479,929)	2,247,374	0	0	0
27.	Aggregate write-ins for deductions	(294,332,465)	143	11,219	(10,161,908)	0	(51,730,344)	156	11,381	(232,455,414)	0	(7,698)	0
28.	Totals (Lines 20 to 27)	8,955,002,065	10,632,893	3,129,197,665	349,405,914	96,056,522	340,388,202	564,593,094	672,806,687	629,479,566	0	3,162,441,522	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(341,628,012)	2,703,307	(151,051,600)	42,831,938	(40,235,074)	(21,944,377)	(142,085,492)	117,626,606	(47,884,005)	0	(101,589,315)	0
30.	Dividends to policyholders and refunds to members	(110,224,037)	(6,478,095)	(134,310,172)	0	0	1,621,835	0	28,942,395	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(231,403,975)	9,181,402	(16,741,428)	42,831,938	(40,235,074)	(23,566,212)	(142,085,492)	88,684,211	(47,884,005)	0	(101,589,315)	0
32.	Federal income taxes incurred (excluding tax on capital gains)	(34,881,347)	(336,270)	(14,295,943)	14,298,097	(11,019,674)	5,180,407	(40,980,690)	36,999,127	(21,762,174)	0	(2,964,227)	0
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(196,522,628)	9,517,672	(2,445,485)	28,533,841	(29,215,400)	(28,746,619)	(101,104,802)	51,685,084	(26,121,831)	0	(98,625,088)	0
34.	Policies/certificates in force end of year	4,491,123	325,503	3,742,933	4,758	0	12,173	3,465	399,740	2,551	0	0	0
	DETAILS OF WRITE-INS												
08.301.	Income from miscellaneous sources	366,973,361	2,303	20,009,157	5,675,367	30	38,544,046	142,940	12,899,890	284,876,043	0	4,823,585	0
08.302.													
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	366,973,361	2,303	20,009,157	5,675,367	30	38,544,046	142,940	12,899,890	284,876,043	0	4,823,585	0
2701.	Reserve adjustment on reinsurance assumed	(295,717,706)	0	0	(10,321,334)	0	(53,026,537)	0	0	(232,369,835)	0	0	0
2702.	Miscellaneous deductions	1,226,423	143	11,219	608	0	1,296,193	156	11,381	(85,579)	0	(7,698)	0
2703.	Payments under employees, agents and directors benefit plans not included above	158,818	0	0	158,818	0	0	0	0	0	0	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(294,332,465)	143	11,219	(10,161,908)	0	(51,730,344)	156	11,381	(232,455,414)	0	(7,698)	0

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

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

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

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

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1.	Premiums for life contracts (b)	2,129,652,186	0	1,387,920,280	316,209,026	0	73,441,215	0	352,081,665	0
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	241,224,261	0	94,110,779	27,963,756	0	(3,171,649)	0	122,321,375	0
4.	Amortization of Interest Maintenance Reserve (IMR)	3,783,749	0	1,707,783	504,276	0	512,364	0	1,059,326	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	1,410,067	0	0	0	0	1,410,067	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	26,461,838	0	8,416,513	0	0	0	0	18,045,325	0
7.	Reserve adjustments on reinsurance ceded	(12,124)	0	(12,124)	0	0	0	0	0	0
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	144,624,859	0	0	0	0	144,624,859	0	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	(1,616,083)	0	(151,771)	(494)	0	(1,350,372)	0	(113,446)	0
9.	Totals (Lines 1 to 8.3)	2,545,528,753	0	1,491,991,460	344,676,564	0	215,466,484	0	493,394,245	0
10.	Death benefits	2,334,328,680	0	1,266,675,218	258,417,300	0	475,432,431	0	333,803,731	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0	0	0
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	5,351,284	0	3,351,284	0	0	2,000,000	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	207,131,305	0	6,533,601	45,120,429	0	155,477,275	0	0	0
16.	Group conversions	3,731,619	0	2,832,980	73,208	0	(489,960)	0	1,315,391	0
17.	Interest and adjustments on contract or deposit-type contract funds	143,007,855	0	17,353,090	1,409,238	0	533,799	0	123,711,728	0
18.	Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	26,446,710	0	(20,094,149)	6,069,799	0	39,464,456	0	1,006,604	0
20.	Totals (Lines 10 to 19)	2,719,997,453	0	1,276,652,024	311,089,974	0	672,418,001	0	459,837,454	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	90,109,205	0	82,277,398	524,029	0	7,307,778	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0	0	0
23.	General insurance expenses	368,906,369	0	288,603,173	26,995,162	0	27,282,404	0	26,025,630	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	71,197,940	0	62,117,878	6,029,019	0	2,669,609	0	381,434	0
25.	Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(550,794,356)	0	0	0	0	(550,794,356)	0	0	0
27.	Aggregate write-ins for deductions	196,060	0	174,523	13,547	0	7,990	0	0	0
28.	Totals (Lines 20 to 27)	2,699,612,671	0	1,709,824,996	344,651,731	0	158,891,426	0	486,244,518	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(154,083,918)	0	(217,833,536)	24,833	0	56,575,058	0	7,149,727	0
30.	Dividends to policyholders and refunds to members	0	0	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(154,083,918)	0	(217,833,536)	24,833	0	56,575,058	0	7,149,727	0
32.	Federal income taxes incurred (excluding tax on capital gains)	(30,944,529)	0	(44,007,114)	5,017	0	11,429,393	0	1,628,175	0
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(123,139,389)	0	(173,826,422)	19,816	0	45,145,665	0	5,521,552	0
34.	Policies/certificates in force end of year	5,557	0	5,323	126	0	108	0	0	0
	DETAILS OF WRITE-INS									
08.301.	Income from miscellaneous sources	(1,616,083)	0	(151,771)	(494)	0	(1,350,372)	0	(113,446)	0
08.302.										
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	(1,616,083)	0	(151,771)	(494)	0	(1,350,372)	0	(113,446)	0
2701.	Reserve adjustment on reinsurance assumed	49,831	0	49,831	0	0	0	0	0	0
2702.	Miscellaneous deductions	146,229	0	124,692	13,547	0	7,990	0	0	0
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	196,060	0	174,523	13,547	0	7,990	0	0	0

(a) Includes the following amounts for FEGLI/SGLI: Line 1 352,052,423 , Line 10 333,488,777 , Line 16 1,315,391 , Line 23 26,025,630 , Line 24 381,432

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

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

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

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

		1	Deferred				6	7
		Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for individual annuity contracts	588,063,157	11,682,816	0	460,239,059	0	116,141,282	0
2.	Considerations for supplementary contracts with life contingencies	883,615	XXX	XXX	XXX	XXX	883,615	XXX
3.	Net investment income	643,438,635	32,313,673	0	185,456,932	0	312,893,043	112,774,987
4.	Amortization of Interest Maintenance Reserve (IMR)	35,768,203	2,806,877	0	7,757,982	0	27,810,961	(2,607,617)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(1,026,727)	0	0	(1,026,727)	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	16,725	16,725	0	0	0	0	0
7.	Reserve adjustments on reinsurance ceded	(7,973)	(7,973)	0	0	0	0	0
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	23,596,534	0	0	23,596,534	0	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	107,559,045	9,841	0	107,489,974	0	50,241	8,989
9.	Totals (Lines 1 to 8.3)	1,398,291,214	46,821,959	0	783,513,754	0	457,779,142	110,176,359
10.	Death benefits	0	0	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0
12.	Annuity benefits	684,296,501	22,605,881	0	353,011,549	0	308,679,071	0
13.	Disability benefits and benefits under accident and health contracts	300	0	0	0	0	300	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	1,576,826,046	97,114,047	0	1,477,673,688	0	2,038,311	0
16.	Group conversions	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	148,890,160	51,881	0	496,543	0	45,098,354	103,243,382
18.	Payments on supplementary contracts with life contingencies	3,409,959	0	0	0	0	3,409,959	0
19.	Increase in aggregate reserves for life and accident and health contracts	(365,904,760)	(82,110,959)	0	(210,559,402)	0	(73,234,399)	0
20.	Totals (Lines 10 to 19)	2,047,518,206	37,660,850	0	1,620,622,378	0	285,991,596	103,243,382
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	4,150,861	78,568	0	(36,963)	0	4,109,256	0
22.	Commissions and expense allowances on reinsurance assumed	117,675,722	0	0	112,030,237	0	5,645,485	0
23.	General insurance expenses	60,585,532	9,720,272	0	44,377,647	0	6,147,080	340,533
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,254,893	(54,784)	0	837,559	0	472,118	0
25.	Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(178,362,132)	0	0	(178,362,132)	0	0	0
27.	Aggregate write-ins for deductions	(1,346,846,166)	1,807	0	(1,346,849,525)	0	1,552	0
28.	Totals (Lines 20 to 27)	705,976,916	47,406,713	0	252,619,201	0	302,367,087	103,583,915
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	692,314,298	(584,754)	0	530,894,553	0	155,412,055	6,592,444
30.	Dividends to policyholders and refunds to members	23,208	(7,022)	0	5,036	0	25,194	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	692,291,090	(577,732)	0	530,889,517	0	155,386,861	6,592,444
32.	Federal income taxes incurred (excluding tax on capital gains)	104,830,549	(262,209)	0	67,640,892	0	33,185,324	4,266,542
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	587,460,541	(315,523)	0	463,248,625	0	122,201,537	2,325,902
34.	Policies/certificates in force end of year	105,717	30,817	0	50,996	0	23,904	0
	DETAILS OF WRITE-INS							
08.301.	Income from miscellaneous sources	107,559,045	9,841	0	107,489,974	0	50,241	8,989
08.302.								
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	107,559,045	9,841	0	107,489,974	0	50,241	8,989
2701.	Reserve adjustment on reinsurance assumed	(1,346,856,207)	0	0	(1,346,856,207)	0	0	0
2702.	Miscellaneous deductions	10,041	1,807	0	6,682	0	1,552	0
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(1,346,846,166)	1,807	0	(1,346,849,525)	0	1,552	0

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

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

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

		1	Deferred				6	7
		Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for group annuity contracts	14,521,957,912	2,311,184,877	0	0	0	5,812,358,686	6,398,414,349
2.	Considerations for supplementary contracts with life contingencies	4,598,346	XXX	XXX	XXX	XXX	4,598,346	XXX
3.	Net investment income	1,707,652,266	484,793,892	0	0	0	947,258,554	275,599,820
4.	Amortization of Interest Maintenance Reserve (IMR)	40,007,328	5,047,743	0	0	0	35,484,678	(525,093)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	44,832,484	93,033	0	0	0	40,281,647	4,457,804
6.	Commissions and expense allowances on reinsurance ceded	0	0	0	0	0	0	0
7.	Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	278,707,468	0	0	0	0	164,824,932	113,882,536
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	(36,854,859)	17,417,172	0	0	0	6,068,929	(60,340,960)
9.	Totals (Lines 1 to 8.3)	16,560,900,945	2,818,536,717	0	0	0	7,010,875,772	6,731,488,456
10.	Death benefits	0	0	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0
12.	Annuity benefits	12,605,106,314	0	0	0	0	9,262,510,325	3,342,595,989
13.	Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	6,596,697,486	1,992,804,940	0	0	0	257,907,880	4,345,984,666
16.	Group conversions	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	131,639,450	181,676	0	0	0	3,130,994	128,326,780
18.	Payments on supplementary contracts with life contingencies	14,010,295	0	0	0	0	14,010,295	0
19.	Increase in aggregate reserves for life and accident and health contracts	873,143,143	689,721,911	0	0	0	371,563,533	(188,142,301)
20.	Totals (Lines 10 to 19)	20,220,596,688	2,682,708,527	0	0	0	9,909,123,027	7,628,765,134
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	21,924,603	(4,095,220)	0	0	0	10,988,006	15,031,817
22.	Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0
23.	General insurance expenses	377,235,123	3,767,075	0	0	0	136,988,199	236,479,849
24.	Insurance taxes, licenses and fees, excluding federal income taxes	8,128,620	27,583	0	0	0	3,373,300	4,727,737
25.	Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(4,731,910,936)	634,680	0	0	0	(3,347,186,790)	(1,385,358,826)
27.	Aggregate write-ins for deductions	43,592	(5,170)	0	0	0	11,615	37,147
28.	Totals (Lines 20 to 27)	15,896,017,690	2,683,037,475	0	0	0	6,713,297,357	6,499,682,858
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	664,883,255	135,499,242	0	0	0	297,578,415	231,805,598
30.	Dividends to policyholders and refunds to members	(480,665)	0	0	0	0	(480,665)	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	665,363,920	135,499,242	0	0	0	298,059,080	231,805,598
32.	Federal income taxes incurred (excluding tax on capital gains)	137,170,863	27,970,897	0	0	0	61,463,204	47,736,762
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	528,193,057	107,528,345	0	0	0	236,595,876	184,068,836
34.	Policies/certificates in force end of year	428,725	112,977	0	0	0	315,748	0
	DETAILS OF WRITE-INS							
08.301.	Income from miscellaneous sources	(36,854,859)	17,417,172	0	0	0	6,068,929	(60,340,960)
08.302.								
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	(36,854,859)	17,417,172	0	0	0	6,068,929	(60,340,960)
2701.	Miscellaneous deductions	43,592	(5,170)	0	0	0	11,615	37,147
2702.								
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	43,592	(5,170)	0	0	0	11,615	37,147

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

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

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1.	Premiums for accident and health contracts	1,588,671,023	1,443,820	0	83,347	0	0	0	0	0	0	1,030,062,213	419,178,571	137,903,072
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	589,558,173	4,410	0	(270)	0	0	0	0	0	0	147,113,663	439,439,908	3,000,462
4.	Amortization of Interest Maintenance Reserve (IMR)	(3,893,748)	22	0	0	0	0	0	0	0	0	(418,089)	(3,459,790)	(15,891)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	7,375,816	0	0	0	0	0	0	0	0	0	5,763,098	0	1,612,718
7.	Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0	0
8.	Miscellaneous Income:													
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0	0	0	0	0	0	0	0	0	0	0	0
	8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	8.3 Aggregate write-ins for miscellaneous income	21,625	0	0	0	0	0	0	0	0	0	21,625	0	0
9.	Totals (Lines 1 to 8.3)	2,181,732,889	1,448,252	0	83,077	0	0	0	0	0	0	1,182,542,510	855,158,689	142,500,361
10.	Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	1,065,595,433	3,077,280	0	40,258	0	0	0	0	0	0	794,692,113	188,915,089	78,870,693
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16.	Group conversions	(2,490,501)	0	0	0	0	0	0	0	0	0	(2,490,501)	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	4,551,868	3,978	0	0	0	0	0	0	0	0	3,462,007	28,476	1,057,407
18.	Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19.	Increase in aggregate reserves for life and accident and health contracts	(633,120,068)	(3,057,091)	0	148,347	0	0	0	0	0	0	73,413,469	(696,113,477)	(7,511,316)
20.	Totals (Lines 10 to 19)	434,536,732	24,167	0	188,605	0	0	0	0	0	0	869,077,088	(507,169,912)	72,416,784
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	67,019,826	0	0	0	0	0	0	0	0	0	48,538,633	12,717,455	5,763,738
22.	Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0	0
23.	General insurance expenses	277,059,770	1,730,028	0	21,064	0	0	0	0	0	0	185,926,491	51,083,776	38,298,411
24.	Insurance taxes, licenses and fees, excluding federal income taxes	36,385,308	105,692	0	238	0	0	0	0	0	0	24,277,870	8,121,945	3,879,563
25.	Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0	0	0	0	0	0	0	0	0	0
27.	Aggregate write-ins for deductions	87,844	48	0	0	0	0	0	0	0	0	63,916	17,656	6,224
28.	Totals (Lines 20 to 27)	815,089,480	1,859,935	0	209,907	0	0	0	0	0	0	1,127,883,998	(435,229,080)	120,364,720
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	1,366,643,409	(411,683)	0	(126,830)	0	0	0	0	0	0	54,658,512	1,290,387,769	22,135,641
30.	Dividends to policyholders and refunds to members	1,000	1,000	0	0	0	0	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,366,642,409	(412,683)	0	(126,830)	0	0	0	0	0	0	54,658,512	1,290,387,769	22,135,641
32.	Federal income taxes incurred (excluding tax on capital gains)	5,214,472	(130,703)	0	(40,169)	0	0	0	0	0	0	11,045,528	(10,427,645)	4,767,461
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,361,427,937	(281,980)	0	(86,661)	0	0	0	0	0	0	43,612,984	1,300,815,414	17,368,180
34.	Policies/certificates in force end of year	7,764,160	235	0	20	0	0	0	0	0	0	4,069,836	211,641	3,482,428
	DETAILS OF WRITE-INS													
08.301.	Income from miscellaneous sources	21,625	0	0	0	0	0	0	0	0	0	21,625	0	0
08.302.														
08.303.														
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	21,625	0	0	0	0	0	0	0	0	0	21,625	0	0
2701.	Miscellaneous deductions	87,844	48	0	0	0	0	0	0	0	0	63,916	17,656	6,224
2702.														
2703.														
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	87,844	48	0	0	0	0	0	0	0	0	63,916	17,656	6,224

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

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

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (b) (N/A Fraternal)	11 Other Individual Life	12 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1.	Reserve December 31 of prior year	30,309,984,766	9,771,373	10,922,634,184	1,189,457,874	515,153,564	2,051,195,484	823,625,861	2,741,888,484	773,600,043	0	11,282,657,899	0
2.	Tabular net premiums or considerations	5,209,758,003	215,501	1,892,151,116	106,982,216	32,879,510	82,805,501	1,035,819,240	321,395,928	(36,180,695)	0	1,773,689,686	0
3.	Present value of disability claims incurred	9,305,442	0	(34,873)	79,904	3,528,025	1,470,900	6,344	2,882,379	1,372,763	0	0	0
4.	Tabular interest	1,185,075,601	394,619	423,962,798	44,182,930	19,909,602	92,209,277	32,896,134	115,555,383	10,178,963	0	445,785,895	0
5.	Tabular less actual reserve released	(13,432,753)	0	(2,280,747)	(243,037)	(3,927,456)	(1,600,331)	191,399	(4,524,001)	(1,048,580)	0	0	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0	0	0	0	0
6.1	Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	0	XXX	0	0	0	0	0	0	0	XXX	0	0
7.	Other increases (net)	367,516,560	1,512,551	294,973,844	15,152,277	879,638	60,995,780	11,577,499	(20,652,355)	3,077,326	0	0	0
8.	Totals (Lines 1 to 7)	37,068,207,619	11,894,044	13,531,406,322	1,355,612,164	568,422,883	2,287,076,611	1,904,116,477	3,156,545,818	750,999,820	0	13,502,133,480	0
9.	Tabular cost	1,796,887,175	1,857,289	70,855,971	143,331,125	(23,775,492)	128,594,809	1,029,323,925	261,222,941	50,222,161	0	135,254,446	0
10.	Reserves released by death	598,154,125	470,124	69,958,002	151,168	5,994,571	99,011,950	10,139,226	282,829,728	121,465,387	0	8,133,969	0
11.	Reserves released by other terminations (net)	1,223,132,977	224,451	155,752,704	17,626,701	7,901,318	57,543,682	6,091,504	451,543,592	197,917,130	0	328,531,895	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	16,971,961	0	57,111	555,254	72,000	1,399,530	28,305	14,402,714	457,047	0	0	0
13.	Net transfers to or (from) Separate Accounts	(1,017,671,086)	0	0	0	0	(33,408,857)	0	(583,277,313)	(400,984,916)	0	0	0
14.	Total Deductions (Lines 9 to 13)	2,617,475,152	2,551,864	296,623,788	161,664,248	(9,807,603)	253,141,114	1,045,582,960	426,721,662	(30,923,191)	0	471,920,310	0
15.	Reserve December 31 of current year	34,450,732,467	9,342,180	13,234,782,534	1,193,947,916	578,230,486	2,033,935,497	858,533,517	2,729,824,156	781,923,011	0	13,030,213,170	0
	Cash Surrender Value and Policy Loans												
16.	CSV Ending balance December 31, current year	28,150,034,124	8,896,284	12,168,325,036	65,666,323	356,793,247	1,785,168,424	93,347,797	674,923,406	170,847,270	0	12,826,066,337	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	20,408,299,088	8,896,284	6,465,545,287	65,666,323	356,793,247	1,640,892,092	93,347,797	674,923,406	170,847,270	0	10,931,387,382	0

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

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

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

(N/A Fraternal)

		1 Total	2 Whole Life	3 Term Life	4 Variable Life	5 Universal Life	6 Variable Universal Life	7 Credit Life [b]	8 Other Group Life	9 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves)									
	(Net of Reinsurance Ceded)									
1.	Reserve December 31 of prior year	2,819,425,922	0	1,244,788,221	0	645,463,974	928,763,381	1,854	408,492	0
2.	Tabular net premiums or considerations	16,989,459,165	0	16,621,852,410	0	289,069,296	78,537,459	0	0	0
3.	Present value of disability claims incurred	144,515,553	0	144,515,553	0	0	0	0	0	0
4.	Tabular interest	120,374,217	0	66,172,537	0	22,223,748	31,977,932	0	0	0
5.	Tabular less actual reserve released	0	0	0	0	0	0	0	0	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0	0
7.	Other increases (net)	(1,854)	0	0	0	0	0	(1,854)	0	0
8.	Totals (Lines 1 to 7)	20,073,773,003	0	18,077,328,721	0	956,757,018	1,039,278,772	0	408,492	0
9.	Tabular cost	17,011,039,227	0	16,699,626,294	0	279,064,165	31,940,276	0	408,492	0
10.	Reserves released by death	111,263,446	0	49,906,379	0	22,246,408	39,110,659	0	0	0
11.	Reserves released by other terminations (net)	105,597,698	0	105,597,698	0	0	0	0	0	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	0	0	0	0	0	0	0	0	0
13.	Net transfers to or (from) Separate Accounts	0	0	0	0	0	0	0	0	0
14.	Total Deductions (Lines 9 to 13)	17,227,900,371	0	16,855,130,371	0	301,310,573	71,050,935	0	408,492	0
15.	Reserve December 31 of current year	2,845,872,632	0	1,222,198,350	0	655,446,445	968,227,837	0	0	0
	Cash Surrender Value and Policy Loans									
16.	CSV Ending balance December 31, current year	1,186,803,599	0	27,401,967	0	568,034,118	591,367,514	0	0	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	1,075,984,815	0	0	0	484,617,301	591,367,514	0	0	0

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

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

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

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	8,539,766,009	1,065,437,734	0	2,666,140,874	0	4,808,187,401	0
2.	Tabular net premiums or considerations	635,384,669	11,682,821	0	510,342,929	0	113,358,919	0
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	279,685,748	30,150,178	0	25,058,357	0	224,477,213	0
5.	Tabular less actual reserve released	(14,619,857)	0	0	0	0	(14,619,857)	0
6.	Increase in reserve on account of change in valuation basis	(72,060,216)	0	0	(72,060,216)	0	0	0
7.	Other increases (net)	1,271,598,331	(81,206)	0	1,322,899,548	0	(51,220,011)	0
8.	Totals (Lines 1 to 7)	10,639,754,684	1,107,189,527	0	4,452,381,492	0	5,080,183,665	0
9.	Tabular cost	0	0	0	0	0	0	0
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	1,574,792,344	97,113,799	0	1,477,673,588	0	4,957	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	729,263,786	22,605,881	0	468,839,309	0	237,818,596	0
13.	Net transfers to or (from) Separate Accounts	201,958,666	0	0	201,958,666	0	0	0
14.	Total Deductions (Lines 9 to 13)	2,506,014,796	119,719,680	0	2,148,471,563	0	237,823,553	0
15.	Reserve December 31 of current year	8,133,739,888	987,469,847	0	2,303,909,929	0	4,842,360,112	0
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	2,549,989,706	986,980,363	0	1,563,009,343	0	0	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	0	0	0	0	0	0	0

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

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

(N/A Fraternal)

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	34,048,237,338	11,549,821,037	0	0	0	21,489,282,236	1,009,134,065
2.	Tabular net premiums or considerations	6,358,694,329	2,322,510,969	0	0	0	4,016,183,360	20,000,000
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	1,316,734,909	339,838,955	0	0	0	951,346,255	25,549,699
5.	Tabular less actual reserve released	(3,705,417)	0	0	0	0	(3,705,417)	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0
7.	Other increases (net)	(207,416,116)	1,661,119	0	0	0	(208,263,511)	(813,724)
8.	Totals (Lines 1 to 7)	41,512,545,043	14,213,832,080	0	0	0	26,244,842,923	1,053,870,040
9.	Tabular cost	0	0	0	0	0	0	0
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	2,288,836,446	1,992,726,927	0	0	0	63,231,243	232,878,276
12.	Annuity, supplementary contract and disability payments involving life contingencies	4,169,395,339	0	0	0	0	4,169,395,339	0
13.	Net transfers to or (from) Separate Accounts	(18,437,796)	(18,437,796)	0	0	0	0	0
14.	Total Deductions (Lines 9 to 13)	6,439,793,989	1,974,289,131	0	0	0	4,232,626,582	232,878,276
15.	Reserve December 31 of current year	35,072,751,054	12,239,542,949	0	0	0	22,012,216,341	820,991,764
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	2,752,680	0	0	0	0	2,752,680	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	0	0	0	0	0	0	0

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

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 232,760,253	230,852,012
1.1	Bonds exempt from U.S. tax	(a) 0	0
1.2	Other bonds (unaffiliated)	(a) 3,336,750,848	3,348,518,735
1.3	Bonds of affiliates	(a) 103,456,830	102,076,057
2.1	Preferred stocks (unaffiliated)	(b) 5,394,628	5,086,309
2.11	Preferred stocks of affiliates	(b) 8,627	8,627
2.2	Common stocks (unaffiliated)	6,822,581	6,822,581
2.21	Common stocks of affiliates	185,785,423	185,785,423
3.	Mortgage loans	(c) 860,312,362	864,958,219
4.	Real estate	(d) 148,417,924	147,984,521
5	Contract loans	119,240,363	139,974,943
6	Cash, cash equivalents and short-term investments	(e) 61,282,962	58,248,653
7	Derivative instruments	(f) 197,749,008	189,139,784
8.	Other invested assets	230,937,046	230,882,849
9.	Aggregate write-ins for investment income	10,964,256	10,964,256
10.	Total gross investment income	5,499,883,111	5,521,302,969
11.	Investment expenses		(g) 547,623,141
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 19,651,366
13.	Interest expense		(h) 33,206,931
14.	Depreciation on real estate and other invested assets		(i) 42,373,761
15.	Aggregate write-ins for deductions from investment income		60,834,773
16.	Total deductions (Lines 11 through 15)		703,689,972
17.	Net investment income (Line 10 minus Line 16)		4,817,612,997
	DETAILS OF WRITE-INS		
0901.	Commitment fees and other income	10,587,122	10,587,122
0902.	Other	377,134	377,134
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	10,964,256	10,964,256
1501.	Rebate expenses on reverse repurchase agreements		29,327,924
1502.	Interest on borrowed money		20,798,682
1503.	Rebate expenses on loans		10,708,167
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		60,834,773

(a) Includes $ 217,028,739 accrual of discount less $ 161,535,198 amortization of premium and less $ 57,676,744 paid for accrued interest on purchases.

(b) Includes $ 602,537 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued dividends on purchases.

(c) Includes $ 1,367,967 accrual of discount less $ 4,421,008 amortization of premium and less $ 2,294,351 paid for accrued interest on purchases.

(d) Includes $ 110,967,373 for company's occupancy of its own buildings; and excludes $ 789,035 interest on encumbrances.

(e) Includes $ 31,255,797 accrual of discount less $ 1,305,360 amortization of premium and less $ 3,722,005 paid for accrued interest on purchases.

(f) Includes $ 106,295,595 accrual of discount less $ (127,676,189) amortization of premium.

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

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

(i) Includes $ 42,373,774 depreciation on real estate and $ 0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	106,452,685	0	106,452,685	0	0
1.1	Bonds exempt from U.S. tax	0	0	0	0	0
1.2	Other bonds (unaffiliated)	145,268,821	(104,313,512)	40,955,310	1,932,133	662,970,978
1.3	Bonds of affiliates	0	0	0	0	11,848,720
2.1	Preferred stocks (unaffiliated)	0	60,647	60,647	(122,937)	556,957
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	591,929	(7,655,217)	(7,063,288)	(1,603,402)	166,300
2.21	Common stocks of affiliates	(45,975,726)	(24,004,199)	(69,979,925)	(1,268,953,696)	0
3.	Mortgage loans	6,655,389	(14,933,531)	(8,278,142)	0	142,795,282
4.	Real estate	17,180,458	0	17,180,458	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	1,327,299	(529,363)	797,936	162,941	(68,768)
7.	Derivative instruments	506,226,734	19,834,740	526,061,474	421,018,918	(767,856,407)
8.	Other invested assets	(1,080,287)	(1,771,565)	(2,851,852)	233,881,321	50,599,233
9.	Aggregate write-ins for capital gains (losses)	4,703,687	4,706,847	9,410,534	71,370,551	6,074,056
10.	Total capital gains (losses)	741,350,989	(128,605,152)	612,745,837	(542,314,171)	107,086,351
	DETAILS OF WRITE-INS					
0901.	Miscellaneous gains (losses)	(3,061,360)	4,706,847	1,645,487	71,370,551	6,074,056
0902.	Realized deferred gains	7,765,047	0	7,765,047	0	0
0903.		0	0	0	0	0
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	4,703,687	4,706,847	9,410,534	71,370,551	6,074,056

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

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
FIRST YEAR (other than single)												
1. Uncollected	2,680,327	0	2,520,377	159,950	0	0	0	0	0	0	0	0
2. Deferred and accrued	0	0	0	0	0	0	0	0	0	0	0	0
3. Deferred , accrued and uncollected:												
3.1 Direct	3,482,126	0	3,482,126	0	0	0	0	0	0	0	0	0
3.2 Reinsurance assumed	158,950	0	(1,000)	159,950	0	0	0	0	0	0	0	0
3.3 Reinsurance ceded	960,749	0	960,749	0	0	0	0	0	0	0	0	0
3.4 Net (Line 1 + Line 2)	2,680,327	0	2,520,377	159,950	0	0	0	0	0	0	0	0
4. Advance	24,317	0	24,317	0	0	0	0	0	0	0	0	0
5. Line 3.4 - Line 4	2,656,010	0	2,496,060	159,950	0	0	0	0	0	0	0	0
6. Collected during year:												
6.1 Direct	2,288,856	0	2,288,856	0	0	0	0	0	0	0	0	0
6.2 Reinsurance assumed	1,458,395,460	0	1,120,765,471	337,629,989	0	0	0	0	0	0	0	0
6.3 Reinsurance ceded	57,003,873	0	56,734,393	269,480	0	0	0	0	0	0	0	0
6.4 Net	1,403,680,443	0	1,066,319,934	337,360,509	0	0	0	0	0	0	0	0
7. Line 5 + Line 6.4	1,406,336,453	0	1,068,815,994	337,520,459	0	0	0	0	0	0	0	0
8. Prior year (uncollected + deferred and accrued - advance)	4,348,608	0	2,029,252	2,319,356	0	0	0	0	0	0	0	0
9. First year premiums and considerations:												
9.1 Direct	2,301,979	0	2,301,979	0	0	0	0	0	0	0	0	0
9.2 Reinsurance assumed	1,454,026,053	0	1,118,555,471	335,470,582	0	0	0	0	0	0	0	0
9.3 Reinsurance ceded	54,340,188	0	54,070,708	269,480	0	0	0	0	0	0	0	0
9.4 Net (Line 7 - Line 8)	1,401,987,844	0	1,066,786,742	335,201,102	0	0	0	0	0	0	0	0
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	1,185,717,408	41,084,505	1,061,683,729	82,949,174	0	0	0	0	0	0	0	0
10.2 Reinsurance assumed	16,470,667	0	507,188	15,963,479	0	0	0	0	0	0	0	0
10.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0
10.4 Net	1,202,188,075	41,084,505	1,062,190,917	98,912,653	0	0	0	0	0	0	0	0
RENEWAL												
11. Uncollected	1,345,571,792	0	410,904,606	1,154,390	0	277,171,350	551,316,725	102,988,592	0	2,036,129	0	0
12. Deferred and accrued	1,632,611,053	0	1,935,754,672	0	0	(245,871,439)	0	(57,272,180)	0	0	0	0
13. Deferred, accrued and uncollected:												
13.1 Direct	213,275,202	0	29,102,309	9,935	0	85,515,989	39,301,955	57,261,676	0	2,083,338	0	0
13.2 Reinsurance assumed	3,062,294,530	0	2,549,113,122	1,145,290	0	21,348	512,014,770	0	0	0	0	0
13.3 Reinsurance ceded	297,386,887	0	231,556,153	835	0	54,237,426	0	11,545,264	0	47,209	0	0
13.4 Net (Line 11 + Line 12)	2,978,182,845	0	2,346,659,278	1,154,390	0	31,299,911	551,316,725	45,716,412	0	2,036,129	0	0
14. Advance	50,386,962	0	1,646,982	0	0	29,358,725	0	15,238,322	0	4,142,933	0	0
15. Line 13.4 - Line 14	2,927,795,883	0	2,345,012,296	1,154,390	0	1,941,186	551,316,725	30,478,090	0	(2,106,804)	0	0
16. Collected during year:												
16.1 Direct	18,512,400,968	0	1,295,988,641	29,258,253	0	4,661,711,462	10,901,119,828	1,420,444,323	0	203,878,461	0	0
16.2 Reinsurance assumed	10,439,491,836	0	6,704,565,838	124,086,571	0	571,288	3,610,268,139	0	0	0	0	0
16.3 Reinsurance ceded	6,496,909,251	40,869,004	3,841,932,981	37,843	0	2,550,256,376	0	63,168,078	0	644,969	0	0
16.4 Net	22,454,983,553	(40,869,004)	4,158,621,498	153,306,981	0	2,112,026,374	14,511,387,967	1,357,276,245	0	203,233,492	0	0
17. Line 15 + Line 16.4	25,382,779,436	(40,869,004)	6,503,633,794	154,461,371	0	2,113,967,560	15,062,704,692	1,387,754,335	0	201,126,688	0	0
18. Prior year (uncollected + deferred and accrued - advance)	2,825,189,947	0	2,299,405,827	511,968	0	(15,684,626)	540,746,780	3,615,321	0	(3,405,323)	0	0
19. Renewal premiums and considerations:												
19.1 Direct	18,552,056,359	0	1,289,745,754	29,257,967	0	4,679,394,642	10,902,764,067	1,445,724,824	0	205,169,105	0	0
19.2 Reinsurance assumed	10,515,475,436	0	6,771,008,500	124,728,997	0	544,094	3,619,193,845	0	0	0	0	0
19.3 Reinsurance ceded	6,509,942,308	40,869,004	3,856,526,286	37,562	0	2,550,286,550	0	61,585,811	0	637,095	0	0
19.4 Net (Line 17 - Line 18)	22,557,589,487	(40,869,004)	4,204,227,968	153,949,402	0	2,129,652,186	14,521,957,912	1,384,139,013	0	204,532,010	0	0
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	19,740,075,746	41,084,505	2,353,731,462	112,207,141	0	4,679,394,642	10,902,764,067	1,445,724,824	0	205,169,105	0	0
20.2 Reinsurance assumed	11,985,972,156	0	7,890,071,159	476,163,058	0	544,094	3,619,193,845	0	0	0	0	0
20.3 Reinsurance ceded	6,564,282,496	40,869,004	3,910,596,994	307,042	0	2,550,286,550	0	61,585,811	0	637,095	0	0
20.4 Net (Lines 9.4 + 10.4 + 19.4)	25,161,765,406	215,501	6,333,205,627	588,063,157	0	2,129,652,186	14,521,957,912	1,384,139,013	0	204,532,010	0	0

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

		Insurance										
		1	2	Ordinary		5	Group		Accident and Health			11	12
				3	4		6	7	8	9	10		
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
	POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21.	To pay renewal premiums	2,668,696	0	2,578,696	0	0	0	90,000	0	0	0	0	0
22.	All other	23,435,114	215,501	23,219,613	0	0	0	0	0	0	0	0	0
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23.	First year (other than single):												
	23.1 Reinsurance ceded	442,747	0	442,747	0	0	0	0	0	0	0	0	0
	23.2 Reinsurance assumed	10,592,789	0	25,425	10,567,364	0	0	0	0	0	0	0	0
	23.3 Net ceded less assumed	(10,150,042)	0	417,322	(10,567,364)	0	0	0	0	0	0	0	0
24.	Single:												
	24.1 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0
	24.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0
	24.3 Net ceded less assumed	0	0	0	0	0	0	0	0	0	0	0	0
25.	Renewal:												
	25.1 Reinsurance ceded	382,228,370	15,342,798	333,031,193	16,725	0	26,461,838	0	7,375,816	0	0	0	0
	25.2 Reinsurance assumed	1,104,302,798	0	997,194,440	107,108,358	0	0	0	0	0	0	0	0
	25.3 Net ceded less assumed	(722,074,428)	15,342,798	(664,163,247)	(107,091,633)	0	26,461,838	0	7,375,816	0	0	0	0
26.	Totals:												
	26.1 Reinsurance ceded (Page 6, Line 6)	382,671,117	15,342,798	333,473,940	16,725	0	26,461,838	0	7,375,816	0	0	0	0
	26.2 Reinsurance assumed (Page 6, Line 22)	1,114,895,587	0	997,219,865	117,675,722	0	0	0	0	0	0	0	0
	26.3 Net ceded less assumed	(732,224,470)	15,342,798	(663,745,925)	(117,658,997)	0	26,461,838	0	7,375,816	0	0	0	0
	COMMISSIONS INCURRED (direct business only)												
27.	First year (other than single)	9,460,614	0	15,912	318,177	0	3,632,659	0	5,228,438	0	265,428	0	0
28.	Single	3,053,476	0	0	3,053,476	0	0	0	0	0	0	0	0
29.	Renewal	173,021,797	0	2,315,480	779,208	0	86,476,546	21,924,603	54,304,881	0	7,221,079	0	0
30.	Deposit-type contract funds	0	0	0	0	0	0	0	0	0	0	0	0
31.	Totals (to agree with Page 6, Line 21)	185,535,887	0	2,331,392	4,150,861	0	90,109,205	21,924,603	59,533,319	0	7,486,507	0	0

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4			
			2	3	All Other Lines of			
		Life	Cost Containment	All Other	Business	Investment	Fraternal	Total
1.	Rent	72,290,643	0	3,079,416	9,813,245	0	0	85,183,304
2.	Salaries and wages	434,595,996	0	199,702,431	122,951,162	3,340,542	0	760,590,131
3.11	Contributions for benefit plans for employees	185,710,388	0	49,947,845	5,944,400	380,378	0	241,983,011
3.12	Contributions for benefit plans for agents	135,087,980	0	949,806	2,137,515	0	0	138,175,301
3.21	Payments to employees under non-funded benefit plans	0	0	0	0	0	0	0
3.22	Payments to agents under non-funded benefit plans	0	0	0	0	0	0	0
3.31	Other employee welfare	(2,744,819)	0	62,837	567,114	241	0	(2,114,627)
3.32	Other agent welfare	0	0	0	(5,278,546)	0	0	(5,278,546)
4.1	Legal fees and expenses	64,062,465	0	10,192,616	943,382	585,037	0	75,783,500
4.2	Medical examination fees	11,424,692	0	1,391,944	(67,590)	0	0	12,749,046
4.3	Inspection report fees	403	0	0	24	0	0	427
4.4	Fees of public accountants and consulting actuaries	1,864,960	0	672,446	3,355,280	0	0	5,892,686
4.5	Expense of investigation and settlement of policy claims	0	0	632,573	0	0	0	632,573
5.1	Traveling expenses	6,442,577	0	2,433,679	811,176	24,376	0	9,711,808
5.2	Advertising	6,305,051	0	745,191	6,651,365	3,041	0	13,704,648
5.3	Postage, express, telegraph and telephone	14,575,256	0	1,843,953	3,823,036	20,335	0	20,262,580
5.4	Printing and stationery	14,976,666	0	85,910	465,590	1,700	0	15,529,866
5.5	Cost or depreciation of furniture and equipment	8,806,221	0	(626,977)	1,471,062	0	0	9,650,306
5.6	Rental of equipment	1,209,087	0	(1,433)	1,750,082	2,188	0	2,959,924
5.7	Cost or depreciation of EDP equipment and software	46,745,776	0	14,698,244	21,919,248	4,396	0	83,367,664
6.1	Books and periodicals	148,538	0	18,270	55,828	0	0	222,636
6.2	Bureau and association fees	1,822,605	0	214,993	454,503	0	0	2,492,101
6.3	Insurance, except on real estate	258,574	0	0	739,448	0	0	998,022
6.4	Miscellaneous losses	(387,652)	0	2,538,745	2,181,695	(23,361)	0	4,309,427
6.5	Collection and bank service charges	24,515,139	0	2,410,002	348,706	1,271,785	0	28,545,632
6.6	Sundry general expenses	315,391,031	0	140,073,503	50,033,371	5,002,585	0	510,500,490
6.7	Group service and administration fees	5,415,881	0	0	8,676	0	0	5,424,557
6.8	Reimbursements by uninsured plans	0	0	(154,009,270)	0	0	0	(154,009,270)
7.1	Agency expense allowance	0	0	0	0	0	0	0
7.2	Agents' balances charged off (less $ 0 recovered)	0	0	0	0	0	0	0
7.3	Agency conferences other than local meetings	764	0	3,048	0	0	0	3,812
8.1	Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX	0	0
8.2	Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX	0	0
9.1	Real estate expenses	0	0	0	0	92,368,651	0	92,368,651
9.2	Investment expenses not included elsewhere	0	0	0	0	444,641,246	0	444,641,246
9.3	Aggregate write-ins for expenses	0	0	0	0	0	0	0
10.	General expenses incurred	1,348,518,222	0	277,059,772	231,079,772	547,623,140	(b) 0	(a) 2,404,280,906
11.	General expenses unpaid Dec. 31, prior year	12,553,463	0	332,143,968	(20,926,031)	2,322,699	0	326,094,099
12.	General expenses unpaid Dec. 31, current year	108,627,425	0	159,497,395	(506,714,119)	1,660,895	0	(236,928,404)
13.	Amounts receivable relating to uninsured plans, prior year	0	0	11,091,078	0	0	0	11,091,078
14.	Amounts receivable relating to uninsured plans, current year	0	0	7,499,032	0	0	0	7,499,032
15.	General expenses paid during year (Lines 10+11-12-13+14)	1,252,444,260	0	446,114,299	716,867,860	548,284,944	0	2,963,711,363
	DETAILS OF WRITE-INS							
09.301.								
09.302.								
09.303.								
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	0	0	0	0	0	0	0
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	0	0	0	0	0	0	0

(a) Includes management fees of $ 574,754,941 to affiliates and $ 235,723,293 to non-affiliates.

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

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

		Insurance			4	5	6
		1	2	3			
		Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes	0	0	0	19,495,510	0	19,495,510
2.	State insurance department licenses and fees	236,258	245,074	3,305,010	0	0	3,786,342
3.	State taxes on premiums	91,242,552	28,847,355	0	0	0	120,089,907
4.	Other state taxes, including $ 5,742,886 for employee benefits	843,257	298,188	12,134,524	9,180	0	13,285,149
5.	U.S. Social Security taxes	16,713,554	6,446,121	93,408,185	129,473	0	116,697,333
6.	All other taxes	19,138,681	548,570	(21,982,657)	17,203	0	(2,278,203)
7.	Taxes, licenses and fees incurred	128,174,302	36,385,308	86,865,062	19,651,366	0	271,076,038
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	(140,460,061)	126,343,484	17,455,100	3,762,738	0	7,101,261
9.	Taxes, licenses and fees unpaid Dec. 31, current year	(31,856,394)	10,871,294	21,909,928	3,827,402	0	4,752,230
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	19,570,635	151,857,498	82,410,234	19,586,702	0	273,425,069

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums	2,668,696	0
2.	Applied to shorten the endowment or premium-paying period	0	0
3.	Applied to provide paid-up additions	23,435,114	0
4.	Applied to provide paid-up annuities	0	0
5.	Total Lines 1 through 4	26,103,810	0
6.	Paid in cash	30,415,348	0
7.	Left on deposit	2,337,630	0
8.	Aggregate write-ins for dividend or refund options	0	0
9.	Total Lines 5 through 8	58,856,788	0
10.	Amount due and unpaid	10,794,000	0
11.	Provision for dividends or refunds payable in the following calendar year	1,259,574,000	2,000
12.	Terminal dividends	81,080,000	0
13.	Provision for deferred dividend contracts	0	0
14.	Amount provisionally held for deferred dividend contracts not included in Line 13	0	0
15.	Total Lines 10 through 14	1,351,448,000	2,000
16.	Total from prior year	1,520,986,282	1,000
17.	Total dividends or refunds (Lines 9 + 15 - 16)	(110,681,494)	1,000
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page	0	0
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001. AE 3.50% or AM(5) 3.25% CRF if greater 35-38, 40	364,222	0	364,222	0	0
0100002. AE 3.50% or AE 3.50% CRF MOD if greater 33-35	1,290	0	1,290	0	0
0100003. AE 3.50% or AE 3.50% CRF if greater 24-36, 38	241,792	0	241,792	0	0
0100004. AE 3.25% or AE 3.25% CRF if greater 35-40	5,580,554	0	5,580,554	0	0
0100005. AE 3.50% 33 - 41	40,155	0	40,155	0	0
0100006. AE 3.50% MOD 47 - 48	86,946	0	86,946	0	0
0100007. AE 3.00% 41 - 47	98,015	0	98,015	0	0
0100008. AM(5) 3.50% or AM(5) 2.50% CRF if greater 38-47	1,696,439	0	1,696,439	0	0
0100009. AM(5) 3.25% or AM(5) 3.25% CRF MOD if greater 38-42	1,872,924	0	1,872,924	0	0
0100010. AM(5) 3.25% or AM(5) 3.25% CRF if greater 35-42	16,739,863	0	16,739,863	0	0
0100011. AM(5) 3.25% or AE CRF 3.25% 38-41	1,094,618	0	1,094,618	0	0
0100012. AM(5) 3.00% or AM(5) 3.00% CRF if greater 35-36, 38-41	14,362	0	14,362	0	0
0100013. AM(5) 2.50% or AM(5) 2.50% CRF if greater 41-47	108,736,547	0	108,736,547	0	0
0100014. AM(5) 2.50% or AM(5) CRF 2.50% MOD if greater 41-47	14,098,327	0	14,098,327	0	0
0100015. 41 CSO 3.50% CRVM 50-64	59,102	0	59,102	0	0
0100016. 41 CSO 3.50% 48-50, 52-62	12,563	0	12,563	0	0
0100017. 41 CSO 3.50% or 41 CSO 2.50% CRF if greater 47-63	149,765,900	0	149,765,900	0	0
0100018. 41 CSO 3.50% or 41 CSO 4.5% CRF if greater 60-63, 67	368,586,029	0	368,586,029	0	0
0100019. 41 CSO 3.50% or 41 STD INT 2.50% CRF if greater 47-60	25,067,805	0	25,067,805	0	0
0100020. 41 CSO 3.50% or 41 STD INT 4.5% CRF if greater 47-60	1,544,491,563	0	1,544,491,563	0	0
0100021. 41 CSO 2.50% CRVM OR 41 CSO CRF 2.50% MOD if greater 47-63	952,524,013	0	952,524,013	0	0
0100022. 41 CSO 2.50% 44-85	608,004	0	227,821	0	380,183
0100023. 41 CSO 2.50% or 41 CSO CRF 2.50% if greater 42, 47-63, 65	1,675,559,784	0	1,675,559,784	0	0
0100024. 41 CSO 3.00% CRVM 48 - 64	1,940,626	0	1,940,626	0	0
0100025. 41 CSO 3.00% MOD 57 - 62	2,227,504	0	2,227,504	0	0
0100026. 41 CSO 3.00% 58-13	28,776	0	28,776	0	0
0100027. 41 CSO 2.50% CRVM 57 - 64	108,521	0	108,521	0	0
0100028. 41 CSO 2.50% MOD 45 - 64	1,774,026	0	1,774,026	0	0
0100029. 58 CSO 6.00% CRVM 83-84	23	0	23	0	0
0100030. 58 CSO 6.00% 83 - 86	1,533	0	1,533	0	0
0100031. 58 CSO 4.50% CRVM 77 - 10	40,673,776	0	40,673,776	0	0
0100032. 58 CSO 4.50% 80 - 14	3,379	0	3,379	0	0
0100033. 58 CSO 4.50% or 58 CSO at various rates if greater 82-84	8,529,863	0	8,529,863	0	0
0100034. 58 CSO 4.50% MOD or 58 CSO at various rates CRVM if greater 81-84	732,778,801	0	732,778,801	0	0
0100035. 58 CSO 4.50%/20/3.50% or 58 CSO at various rates if greater 79-84	16,679,744	0	16,679,744	0	0
0100036. 58 CSO 4.50%/20/3.50% MOD or 58 CSO at various rates CRVM if greater 79-84	45,574,300	0	45,574,300	0	0
0100037. 58 CSO 4.50%/20/3.00% or 58 CSO at various rates if greater 74-84	401,642,473	0	401,642,473	0	0
0100038. 58 CSO 4.50%/20/3.00% MOD or 58 CSO at various rates CRVM if greater 79-85	1,417,960,738	0	1,417,960,738	0	0
0100039. 58 CSO 4.00% CRVM 64-95	52,544,310	0	52,544,310	0	0
0100040. 58 CSO 4.00% 75 - 91	25,540	0	25,540	0	0
0100041. 58 CSO 4.00% or 58 CSO at various rates if greater 79-85	1,568,003,957	0	1,568,003,957	0	0
0100042. 58 CSO 4.00% MOD or 58 CSO at various rates CRVM if greater 78-84	284,673,282	0	284,673,282	0	0
0100043. 58 CSO 3.50% CRVM 61-93	5,010,494	0	5,010,494	0	0
0100044. 58 CSO 3.50% 63 - 91	1,081,345	0	1,081,345	0	0
0100045. 58 CSO 3.50%/20/3.00% or 58 CSO at various rates if greater 74-84	658,962,658	0	658,962,658	0	0
0100046. 58 CSO 3.50%/20/3.00% MOD or 58 CSO at various rates CRVM if greater 74-85	1,825,872,771	0	1,825,872,771	0	0
0100047. 58 CSO 3.50% 63-64, 85-86	14,323,069	0	0	0	14,323,069
0100048. 58 CSO 3.00% 62 - 08	20,467,377	0	6,785,016	0	13,682,361
0100049. 58 CSO 3.00% or 58 CSO at various rates if greater 71-85	2,044,763,609	0	2,044,763,609	0	0
0100050. 58 CSO 3.00% MOD or 58 CSO at various rates CRVM if greater 71-75	4,370,592	0	4,370,592	0	0
0100051. 58 CSO 2.50% 63-80, 99-05	1,693,100	0	1,693,100	0	0
0100052. 58 CSO 2.50% MOD or 58 CSO at various rates CRVM if greater 62-75	2,044,870,690	0	2,044,870,690	0	0
0100053. 58 CSO 2.50% or 58 CSO at various rates if greater 62-76	5,120,260,646	0	5,120,260,646	0	0
0100054. 58 CET 4.50%/20/3.50% or 58 CET at various rates if greater 80-84	1,875,845	0	1,875,845	0	0
0100055. 58 CET 4.50%/20/3.00% or 58 CET at various rates if greater 80-85	63,194,313	0	63,194,313	0	0
0100056. 58 CET 4.50% or 58 CET at various rates if greater 82-84	9,016,129	0	9,016,129	0	0
0100057. 58 CET 4.00% or 58 CET at various rates if greater 79-84	7,502,151	0	7,502,151	0	0
0100058. 58 CET 3.50%/20/3.00% or 58 CET at various rates if greater 74-84	138,979,010	0	138,979,010	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100059.	58 CET 2.50% or 58 CET at various rates if greater 62-75	132,016,717	0	132,016,717	0	0
0100060.	58 CSO 5.50% CRVM 65 - 91	855,109	0	855,109	0	0
0100061.	58 CSO 5.50% 87 - 93	114	0	114	0	0
0100062.	58 CSO 4.00% MOD 77 - 87	1,626,259	0	1,626,259	0	0
0100063.	58 CSO 3.50% MOD 66 - 77	4,372,897	0	4,372,897	0	0
0100064.	58 CSO 3.25% MOD 63 - 71	156,147	0	156,147	0	0
0100065.	58 CSO 3.25% 69 - 70	17,613	0	17,613	0	0
0100066.	58 CSO 3.00% CRVM 61 - 11	10,155,232	0	10,155,232	0	0
0100067.	58 CSO 3.00% MOD 62 - 83	21,315,070	0	21,315,070	0	0
0100068.	58 CSO 2.75% CRVM 65 - 67	96,714	0	96,714	0	0
0100069.	58 CSO 2.75% 64 - 89	935,911	0	935,911	0	0
0100070.	58 CSO 2.50% CRVM 64 - 81	403,734	0	403,734	0	0
0100071.	58 CSO 2.50% MOD 68 - 80	3,308,432	0	3,308,432	0	0
0100072.	58 CSO 2.25% 67 - 67	7,606	0	7,606	0	0
0100073.	58 CET 4.50% CRVM 81 - 88	10,656	0	10,656	0	0
0100074.	58 CET 4.00% CRVM 76 - 89	127,180	0	127,180	0	0
0100075.	58 CET 4.00% MOD 77 - 84	13,221	0	13,221	0	0
0100076.	58 CET 3.50% CRVM 64 - 89	61,415	0	61,415	0	0
0100077.	58 CET 3.50% MOD 66 - 73	6,523	0	6,523	0	0
0100078.	58 CET 3.50% 65 - 72	9,337	0	9,337	0	0
0100079.	58 CET 3.00% MOD 63 - 77	126,144	0	126,144	0	0
0100080.	58 CET 3.00% CRVM 59 - 91	145,097	0	145,097	0	0
0100081.	58 CET 3.00% 64 - 01	26,280	0	26,280	0	0
0100082.	58 CET 2.75% CRVM 66 - 67	8,637	0	8,637	0	0
0100083.	58 CET 2.75% 65 - 65	2,664	0	2,664	0	0
0100084.	58 CET 2.50% CRVM 64 - 70	8,037	0	8,037	0	0
0100085.	58 CET 2.50% MOD 69 - 80	18,838	0	18,838	0	0
0100086.	80 CSO 7.25% 84-86	289,053	0	289,053	0	0
0100087.	80 CSO 6.50% 87	52,994	0	52,994	0	0
0100088.	80 CSO 6.00% 83-86, 88-93	9,778,585	0	9,778,585	0	0
0100089.	80 CSO 6.00% CRVM 83-02	37,647,687	0	37,647,687	0	0
0100090.	80 CSO 5.75% MOD OR 80 CSO at various rates CRVM if greater 01-07	262,740,117	0	262,740,117	0	0
0100091.	80 CSO 5.75% or 80 CSO at various rates if greater 01-06	9,944,827	0	9,944,827	0	0
0100092.	80 CSO 5.50% CRVM 70-13	372,430,268	0	372,430,268	0	0
0100093.	80 CSO 5.50% 82-98	82,095,338	0	76,991,296	0	5,104,042
0100094.	80 CSO 5.50% or 80 CSO at various rates if greater 86-97	1,315,335,425	0	1,315,335,425	0	0
0100095.	80 CSO 5.50% MOD or 80 CSO at various rates CRVM if greater 86-98	3,340,140,043	0	3,340,140,043	0	0
0100096.	80 CSO 5.50%/20/4.00% or 80 CSO at various rates if greater 83-99	4,621,156,244	0	4,621,156,244	0	0
0100097.	80 CSO 5.50%/20/4.00% MOD or 80 CSO at various rates CRVM if greater 83-99	4,255,880,787	0	4,255,880,787	0	0
0100098.	80 CSO 5.50%/20/3.75% or 80 CSO at various rates if greater 84-85	4,531,309	0	4,531,309	0	0
0100099.	80 CSO 5.50%/20/3.75% MOD or 80 CSO at various rates CRVM if greater 84-85	1,945,508	0	1,945,508	0	0
0100100.	80 CSO 5.50%/20/3.50% or 80 CSO at various rates if greater 83-89	1,501,388,116	0	1,501,388,116	0	0
0100101.	80 CSO 5.50%/20/3.50% MOD or 80 CSO at various rates CRVM if greater 83-89	1,628,026,537	0	1,628,026,537	0	0
0100102.	80 CSO 5.25%/20/3.25% or 80 CSO at various rates if greater 83-87	102,041,120	0	102,041,120	0	0
0100103.	80 CSO 5.25%/20/3.25% MOD or 80 CSO at various rates CRVM if greater 83-89	608,832,280	0	608,832,280	0	0
0100104.	80 CSO 5.00% CRVM 90-94, 97-02	444,740,196	0	444,740,196	0	0
0100105.	80 CSO 5.00% 88-05	81,214,327	0	77,296,547	0	3,917,780
0100106.	80 CSO 5.00% or 80 CSO at various rates 06-09, 11-17	851,549	0	851,549	0	0
0100107.	80 CSO 5.00% MOD or 80 CSO at various rates CRVM 06-08	32,532,589	0	32,532,589	0	0
0100108.	80 CSO 5.00% MOD or 01 CSO at various rates CRVM 09-13, 15	66,980	0	66,980	0	0
0100109.	80 CSO 4.75% CRVM 99-01	117,104	0	117,104	0	0
0100110.	80 CSO 4.50% CRVM 86 - 11	6,282,635,774	0	6,282,635,774	0	0
0100111.	80 CSO 4.50% 82-07	71,128,409	0	14,671,629	0	56,456,780
0100112.	80 CSO 4.50% or 80 CSO at various rates if greater 94-02	125,702,235	0	125,702,235	0	0
0100113.	80 CSO 4.50% MOD or 80 CSO at various rates CRVM if greater 94-02	243,871,382	0	243,871,382	0	0
0100114.	80 CSO 4.00% CRVM 88-12	1,699,276,153	0	1,699,276,153	0	0
0100115.	80 CSO 4.00% 88-07	198,560,892	0	182,806,956	0	15,753,936
0100116.	80 CSO 4.00% or 80 CSO at various rates if greater 83-06	1,557,733,740	0	1,557,733,740	0	0
0100117.	80 CSO 4.00% MOD or 80 CSO at various rates CRVM if greater 83-03, 06-08	4,681,452,957	0	4,681,452,957	0	0
0100118.	80 CSO 3.50% CRVM 00 - 15	472,453,046	0	472,453,046	0	0
0100119.	80 CSO 3.50% or 80 CSO at various rates if greater 84-85	37,500	0	37,500	0	0
0100120.	80 CSO 3.50% MOD or 80 CSO at various rates CRVM if greater 83-84	468,123	0	468,123	0	0
0100121.	80 CSO 3.00% or 80 CSO at various rates if greater 84	158	0	158	0	0
0100122.	80 CSO 3.00% CRVM 86 - 11	197,104,275	0	197,104,275	0	0
0100123.	01 CSO 5.00% MOD or 01 CSO various CRVM 08-13, 17	42,897,242	0	42,897,242	0	0
0100124.	01 CSO 5.00% or 01 CSO various 08-13	1,223,294	0	1,223,294	0	0
0100125.	01 CSO 4.50% 04-05, 08-10	14,834	0	14,419	0	415
0100126.	01 CSO 4.50% CRVM 04-05	372,915,688	0	372,915,688	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100127. 01 CSO 4.00% MOD or 01 CSO at various rates CRVM 08-12, 14-19	52,356,553	0	52,356,553	0	0
0100128. 01 CSO 4.00% or 01 CSO at various rates 14-17	291,006	0	291,006	0	0
0100129. 01 CSO PREF 4.00% CRVM 07-12	588,261,594	0	588,261,594	0	0
0100130. 01 CSO 4.00% CRVM 06-14	17,100,754,259	0	17,100,754,259	0	0
0100131. 01 CSO 4.00% 06-12	30,456,596	0	20,577,355	0	9,879,241
0100132. 01 CSO PREF 3.50% CRVM 13-19	784,154,174	0	784,154,174	0	0
0100133. 01 CSO 3.75% CRVM 16	355,402,932	0	355,402,932	0	0
0100134. 01 CSO 3.50% CRVM 06-18	7,453,753,760	0	7,453,753,760	0	0
0100135. 01 CSO 3.50% 08-20 NB	97,387,103	0	93,147,874	0	4,239,229
0100136. 01 CSO 3.50% MOD or 01 CSO at various rates CRVM 13-18	63,754,883	0	63,754,883	0	0
0100137. 01 CSO with Japan Nursing Care 3.50% CRVM 16	349,782,162	0	349,782,162	0	0
0100138. 01 CSO 3.00% CRVM 06 - 14	59,791,581	0	59,791,581	0	0
0100139. 01 CSO 2.00% CRVM 12 - 14	523,088	0	523,088	0	0
0100140. 17 CSO 3.75% CRVM 17-20 NB	872,784,937	0	872,784,937	0	0
0100141. 17 CSO 3.50% CRVM 17-20 NB	3,219,697,828	0	3,219,697,828	0	0
0100142. 17 CSO 3.50% 17-20 NB	5,178,765	0	5,178,765	0	0
0100143. 17 CSO with Japan Nursing Care 3.50% CRVM 17-20 NB	2,315,608,202	0	2,315,608,202	0	0
0100144. 17 CSO PREF 3.50% CRVM 19	21,354,106	0	21,354,106	0	0
0100145. 80 CET 5.50% or 80 CET at various rates if greater 86-95	44,836,002	0	44,836,002	0	0
0100146. 80 CET 5.50%/20/4.00% or 80 CET at various rates if greater 83-96	168,295,340	0	168,295,340	0	0
0100147. 80 CET 5.50%/20/3.75% or 80 CET at various rates if greater 84	338,994	0	338,994	0	0
0100148. 80 CET 5.50%/20/3.50% or 80 CET at various rates if greater 83-88	39,186,373	0	39,186,373	0	0
0100149. 80 CET 5.25%/20/3.25% or 80 CET at various rates if greater 83-87	43,316,235	0	43,316,235	0	0
0100150. 80 CET 5.00% or 80 CET at various rates if greater 06-08	221,084	0	221,084	0	0
0100151. 80 CET 4.00% 88-01	51,393,875	0	51,393,875	0	0
0100152. 80 CET 4.00% or 80 CET at various rates if greater 84-02	76,253,600	0	76,253,600	0	0
0100153. 80 CET 3.50% or 80 CET at various rates if greater 84-85	870,690	0	870,690	0	0
0100154. 80 CET 5.75% or 80 CET at various rates if greater 01-07	4,138,985	0	4,138,985	0	0
0100155. 80 CET 5.50% CRVM 79 - 96	142,285	0	142,285	0	0
0100156. 80 CET 5.50% 89 - 91	17,298	0	17,298	0	0
0100157. 80 CET 5.00% CRVM 93 - 94	865	0	865	0	0
0100158. 80 CET 4.50% CRVM 95 - 01	138,525	0	138,525	0	0
0100159. 60 CSG 4.50% CRVM 84 - 95	2,216	0	2,216	0	0
0100160. 80 CSO 3.50% 13-20 NB	27,150,205	0	2,501	0	27,147,704
0100161. N.Y. STD IND 3.50% or N.Y. STD IND 3.25% CRF if greater 22-41	15,114,397	15,114,397	0	0	0
0100162. 41 STD IND 3.50% or 41 STD IND 2.50% CRF if greater 22-41, 55-67	7,519,412	7,519,412	0	0	0
0100163. 41 STD IND 3.00% or 41 STD IND 2.50% CRF if greater 42-67	3,558,254	3,558,254	0	0	0
0100164. 41 STD IND 4.00% or 41 STD IND 4.50% CRF if greater 12,16-63, 67	411,394,590	411,394,590	0	0	0
0100165. 41 STD IND 3.50% or 41 STD IND 4.50% CRF if greater 47-67	723,816,770	723,816,770	0	0	0
0100166. NY STD IND 3.50% OR NY STD IND 3.50% CRF if greater 1907, 10-18, 22-37	192,054,421	192,054,421	0	0	0
0100167. NY STD IND 4.00% OR NY STD IND 4.50% CRF if greater 14-41	370,232,842	370,232,842	0	0	0
0100168. NY STD INT 3.50% or NY STD INT 3.50% CRF if greater 26, 30-36	774,451	0	774,451	0	0
0100169. NY STD INT 3.50% or N.Y. STD INT 3.25% CRF if greater 36-41	5,884,157	0	5,884,157	0	0
0100170. NY STD INT 3.25% or NY STD INT 3.25% CRF if greater 41	977	0	977	0	0
0100171. NY STD INT 4.00% or NY STD INT 4.50% CRF if greater 28-41	82,471,631	0	82,471,631	0	0
0100172. 41 STD INT 3.50% or 41 STD INT 2.50% CRF if greater 42-59	17,040,319	0	17,040,319	0	0
0100173. 41 STD INT 4.00% or 41 STD INT 4.50% CRF if greater 42-47	227,799,603	0	227,799,603	0	0
0100174. Double AM(5) 2.50% or Double AM(5) 2.50% CRF if greater 43-45, 47	50	0	50	0	0
0100175. Double AM(5) 2.50% or Double AM(5) 2.50% CRF if greater 43-47	1,000	0	1,000	0	0
0100176. Double 41 CSO 3.50% or Double 41 CSO 2.50% CRF if greater 47-57	29	0	29	0	0
0100177. Double 41 CSO 2.50% CRVM or Double 41 CSO CRF 2.50% MOD 51-63	531,578	0	531,578	0	0
0100178. Double 41 CSO 2.50% or DBL 41 CSO 2.50% CRF if greater 48-63	1,402,232	0	1,402,232	0	0
0100179. SGLI Conversion Pool Experience 4.00% 06-12	2,256,535	0	0	0	2,256,535
0100180. SGLI Unearned Premium 19 NB	13,069,274	0	0	0	13,069,274
0100181. SGLI Conversion Pool Experience 3.50% 13-20 NB	7,705,477	0	0	0	7,705,477
0100182. Reserve for Group Life fund accumulations various rates	1,455,668,468	0	0	0	1,455,668,468
0100183. 2005 Modified Group Term Life Waiver table 6.0% extended death benefits 83-86	5,411,148	0	0	0	5,411,148

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100184.	2005 Modified Group Term Life Waiver table 5.50% extended death benefits 87 - 92	17,487,499	0	0	0	17,487,499
0100185.	2005 Modified Group Term Life Waiver table 5.00% extended death benefits 93 -94	12,036,507	0	0	0	12,036,507
0100186.	2005 Modified Group Term Life Waiver table 4.50% extended death benefits 80-82 and 95-05	121,940,786	0	0	0	121,940,786
0100187.	2005 Modified Group Term Life Waiver table 4.00% extended death benefits 45 and prior, 75-79, 06-12	155,431,562	0	0	0	155,431,562
0100188.	2005 Modified Group Term Life Waiver table 3.50% extended death benefits 46-74, 13-20 NB	470,569,058	0	0	0	470,569,058
0100189.	60 CSG 3.75% 20 NB	78,277,076	0	0	0	78,277,076
0100190.	Modified 60 CSG 3.75% 20 NB	240,045,391	0	0	0	240,045,391
0100191.	Modified 94 GAM 4.5% 97-05	73,847,378	0	0	0	73,847,378
0100192.	Modified 94 GAM 3.5% 13-20 NB	16,858,393	0	0	0	16,858,393
0100193.	Modified 94 GAM 4.0% 06-12	62,039,615	0	0	0	62,039,615
0199997.	Totals (Gross)	94,861,679,038	1,723,690,686	90,254,459,445	0	2,883,528,907
0199998.	Reinsurance ceded	58,909,934,433	1,716,093,259	57,151,075,562	0	42,765,612
0199999.	Life Insurance: Totals (Net)	35,951,744,605	7,597,427	33,103,383,883	0	2,840,763,295
0200001.	37 SA 3.50% immediate and deferred	355,521	XXX	0	XXX	355,521
0200002.	37 SA 3.50% immediate 62 and prior	55,976	XXX	55,976	XXX	0
0200003.	A-1949 ADJ 3.50% immediate all years deferred 70-84	48,458	XXX	48,458	XXX	0
0200004.	A-1949 3.50% immediate 64-74	150,294	XXX	150,294	XXX	0
0200005.	A-1949 3.00% deferred CARVM 69-74	8,058	XXX	8,058	XXX	0
0200006.	A-1949 2.75% deferred CARVM 64, 66-69	26,762	XXX	26,762	XXX	0
0200007.	71 IAM 11.25% immediate 83	141,068	XXX	141,068	XXX	0
0200008.	71 IAM 9.25% deferred CARVM 68-82	589,087	XXX	589,087	XXX	0
0200009.	1971 IAM 7.50% Deferred CARVM 84	115,799	XXX	115,799	XXX	0
0200010.	71 IAM 8.25% deferred CARVM 83	41,338,159	XXX	41,338,159	XXX	0
0200011.	71 IAM 8.00% deferred CARVM 84	42,284,951	XXX	42,284,951	XXX	0
0200012.	71 IAM 7.50% immediate 81-82	466,725	XXX	466,725	XXX	0
0200013.	71 IAM 6.00% immediate 75-80	539,727	XXX	539,727	XXX	0
0200014.	71 IAM 4.50% deferred CARVM 81-82	78,225,414	XXX	78,225,414	XXX	0
0200015.	71 IAM 4.00% deferred CARVM 78-81	16,084,123	XXX	16,084,123	XXX	0
0200016.	71 IAM 3.50% deferred CARVM 75-78, 83	15,969,062	XXX	15,969,062	XXX	0
0200017.	83a 11.25% immediate and deferred 84	7,200,583	XXX	7,200,583	XXX	0
0200018.	83a 11.00% immediate 85	2,805,432	XXX	2,805,432	XXX	0
0200019.	83a 9.25% immediate 86	420,628	XXX	420,628	XXX	0
0200020.	83a 8.75% immediate 88-89	6,886,493	XXX	6,886,493	XXX	0
0200021.	83a 8.50% Deferred CARVM 85	105,783	XXX	105,783	XXX	0
0200022.	83a 8.25% immediate 90-91	11,677,180	XXX	11,677,180	XXX	0
0200023.	83a 8.00% deferred CARVM 85	30,675,244	XXX	30,675,244	XXX	0
0200024.	83a 8.00% immediate 87	965,302	XXX	965,302	XXX	0
0200025.	83a 7.75% immediate 92	5,767,664	XXX	5,767,664	XXX	0
0200026.	83a 7.25% immediate 95	9,243,016	XXX	9,243,016	XXX	0
0200027.	83a 7.25% Deferred CARVM 86	194,099	XXX	194,099	XXX	0
0200028.	83a 7.00% Deferred CARVM 88-89	4,870,821	XXX	4,870,821	XXX	0
0200029.	83a 7.00% immediate 93	4,918,619	XXX	4,918,619	XXX	0
0200030.	83a 6.75% immediate 96-97	9,525,144	XXX	9,525,144	XXX	0
0200031.	83a 6.75% deferred CARVM 86,88	18,432,619	XXX	18,432,619	XXX	0
0200032.	83a 6.50% deferred CARVM 89	50,605,317	XXX	50,605,317	XXX	0
0200033.	83a 6.50% Deferred CARVM 87	2,320,892	XXX	2,320,892	XXX	0
0200034.	83a 6.50% immediate 94	8,769,693	XXX	8,769,693	XXX	0
0200035.	83a 6.25% deferred CARVM 87,90-91	100,400,033	XXX	100,400,033	XXX	0
0200036.	83a 6.25% immediate 98	47,530	XXX	47,530	XXX	0
0200037.	83a 6.00% deferred CARVM 92	5,727,373	XXX	5,727,373	XXX	0
0200038.	83a 5.75% deferred CARVM 95	12,790,060	XXX	12,790,060	XXX	0
0200039.	83a 5.50% deferred CARVM 93, 00	30,806,798	XXX	30,806,798	XXX	0
0200040.	83a 5.25% deferred CARVM 94, 96-97,01-02	185,243,048	XXX	185,243,048	XXX	0
0200041.	83a 5.00% deferred CARVM 98-99, 09	72,011,757	XXX	72,011,757	XXX	0
0200042.	83a 4.75% deferred CARVM 03, 04	104,851,264	XXX	104,851,264	XXX	0
0200043.	83a 4.50% deferred CARVM 05-08	109,439,622	XXX	109,439,622	XXX	0
0200044.	83a 4.25% deferred CARVM 10, 11	28,896,096	XXX	28,896,096	XXX	0
0200045.	83a 3.75% deferred CARVM 12, 14	19,910,129	XXX	19,910,129	XXX	0
0200046.	83a various immediate and deferred 85 and later	11,779,984,079	XXX	3,092,160,188	XXX	8,687,823,891
0200047.	83a 3.50% deferred CARVM 13	13,033,367	XXX	13,033,367	XXX	0
0200048.	83a 1.00% immediate and deferred	6,452,242	XXX	0	XXX	6,452,242
0200049.	83a 1.50% immediate and deferred	14,835,314	XXX	0	XXX	14,835,314
0200050.	83a 1.75% immediate and deferred	8,679,001	XXX	0	XXX	8,679,001
0200051.	83a 2.00% immediate and deferred	26,192,635	XXX	0	XXX	26,192,635
0200052.	83a 2.25% immediate and deferred	36,840,797	XXX	0	XXX	36,840,797
0200053.	83a 2.50% immediate and deferred	19,092,644	XXX	0	XXX	19,092,644
0200054.	83a 2.75% immediate and deferred	54,004,609	XXX	2,450,361	XXX	51,554,248
0200055.	83a 3.00% immediate and deferred	297,826,928	XXX	35,470,102	XXX	262,356,826
0200056.	83a 3.25% immediate and deferred	192,941,089	XXX	1,943,578	XXX	190,997,511
0200057.	83a 3.50% immediate and deferred	459,192,856	XXX	15,306,220	XXX	443,886,636
0200058.	83a 3.75% immediate and deferred	57,634,359	XXX	1,722,195	XXX	55,912,164
0200059.	83a 4.00% immediate and deferred	589,719,632	XXX	23,659,171	XXX	566,060,461
0200060.	83a 4.25% immediate and deferred	110,866,574	XXX	24,699,400	XXX	86,167,174
0200061.	A-2000 7.00% immediate 00	7,118,657	XXX	7,118,657	XXX	0
0200062.	A-2000 6.75% immediate 01	9,186,877	XXX	9,186,877	XXX	0
0200063.	A-2000 6.50% immediate 02	12,359,488	XXX	12,359,488	XXX	0
0200064.	S1PxA CMI 2013 3.75%	8,745,180	XXX	0	XXX	8,745,180
0200065.	S1PxA CMI 2013 4.00%	10,671,098	XXX	0	XXX	10,671,098
0200066.	S2PxA PRMI 2018 3.25%	3,372,935	XXX	0	XXX	3,372,935
0200067.	S2PxA PRMI 2018 3.75%	20,167,024	XXX	0	XXX	20,167,024
0200068.	S2PxA PRMI 2018 4.00%	5,274,878	XXX	0	XXX	5,274,878
0200069.	S2PxA CMI 2014 3.75%	18,581,110	XXX	0	XXX	18,581,110

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200070. S2PxA CMI 2016 3.75%	23,874,882	XXX	0	XXX	23,874,882
0200071. S2PxA CMI 2017 3.00%	68,455,546	XXX	0	XXX	68,455,546
0200072. RP-2014 adj, various rates, immediate and deferred	887,569,117	XXX	0	XXX	887,569,117
0200073. S2PxA PRMI 2019 3.25%	4,248,330	XXX	0	XXX	4,248,330
0200074. S3PxA PRMI 2020 3.25%	56,825	XXX	0	XXX	56,825
0200075. A-2000 6.25% immediate 98-99	9,347,749	XXX	9,347,749	XXX	0
0200076. A-2000 6.00% immediate 03, 09	64,239,228	XXX	64,239,228	XXX	0
0200077. A-2000 5.50% immediate 04,07-08	41,289,497	XXX	41,289,497	XXX	0
0200078. A-2000 5.25% immediate 05-06, 10	147,884,360	XXX	147,884,360	XXX	0
0200079. A-2000 5.00% immediate 11	63,035,023	XXX	63,035,023	XXX	0
0200080. A-2000 4.50% IMMEDIATE 14	42,973,148	XXX	42,973,148	XXX	0
0200081. A-2000 4.25% IMMEDIATE 12	54,110,532	XXX	54,110,532	XXX	0
0200082. A-2000 4.00% IMMEDIATE 13	51,252,053	XXX	51,252,053	XXX	0
0200083. A-2012 4.00% IMMEDIATE 15-16, 19 NB	127,519,287	XXX	127,519,287	XXX	0
0200084. A-2012 3.75% DEFERRED CARVM 15-16, 19 NB	3,504,825	XXX	3,504,825	XXX	0
0200085. A-2012 1.00%-4.25% VM-22 Non-Jumbo Immediate 18-20 NB	485,109,648	XXX	485,109,648	XXX	0
0200086. A-2012 3.75% IMMEDIATE 17-18	81,566,985	XXX	81,566,985	XXX	0
0200087. A-2012 VM21 CARVM 15-20 NB	1,558,342,356	XXX	1,558,342,356	XXX	0
0200088. For Guaranteed Benefits under Variable annuities	753,174,394	XXX	753,174,394	XXX	0
0200089. 51 GAM 3.50% immediate and deferred	15,764,489	XXX	0	XXX	15,764,489
0200090. 71 GAM 11.25% immediate and deferred	33,577,255	XXX	0	XXX	33,577,255
0200091. 71 GAM 10.75% immediate and deferred	23,484,942	XXX	0	XXX	23,484,942
0200092. 71 GAM 9.75% immediate and deferred	137,536,677	XXX	0	XXX	137,536,677
0200093. 71 GAM 7.75% immediate and deferred	33,324,523	XXX	0	XXX	33,324,523
0200094. 71 GAM 7.50% immediate and deferred	398,325,352	XXX	0	XXX	398,325,352
0200095. 71 GAM 6.00% immediate and deferred	20,134,547	XXX	0	XXX	20,134,547
0200096. 83 GAM 11.00% immediate and deferred	25,891,192	XXX	0	XXX	25,891,192
0200097. 83 GAM 10.50% immediate and deferred	25,685,563	XXX	0	XXX	25,685,563
0200098. 83 GAM 9.50% immediate and deferred	135,031,774	XXX	0	XXX	135,031,774
0200099. 83 GAM 9.25% immediate and deferred	79,324,309	XXX	0	XXX	79,324,309
0200100. 83 GAM 8.75% immediate and deferred	57,072,204	XXX	0	XXX	57,072,204
0200101. 83 GAM 8.50% immediate and deferred	5,268,819	XXX	0	XXX	5,268,819
0200102. 83 GAM 8.42% immediate and deferred	8,205,954	XXX	0	XXX	8,205,954
0200103. 83 GAM 8.40% immediate and deferred	10,859,109	XXX	0	XXX	10,859,109
0200104. 83 GAM 8.37% immediate and deferred	294,367,451	XXX	0	XXX	294,367,451
0200105. 83 GAM 8.25% immediate and deferred	3,871,568	XXX	0	XXX	3,871,568
0200106. 83 GAM 8.16% immediate and deferred	27,820,049	XXX	0	XXX	27,820,049
0200107. 83 GAM 8.10% immediate and deferred	25,893,533	XXX	0	XXX	25,893,533
0200108. 83 GAM 8.00% immediate and deferred	164,039,881	XXX	0	XXX	164,039,881
0200109. 83 GAM 7.77% immediate and deferred	132,333,635	XXX	0	XXX	132,333,635
0200110. 83 GAM 7.75% immediate and deferred	8,890,061	XXX	0	XXX	8,890,061
0200111. 83 GAM 7.50% immediate and deferred	392,940,165	XXX	0	XXX	392,940,165
0200112. 83 GAM 7.45% immediate and deferred	48,012,618	XXX	0	XXX	48,012,618
0200113. 83 GAM 7.25% immediate and deferred	80,523,479	XXX	0	XXX	80,523,479
0200114. 83 GAM 7.00% immediate and deferred	19,231	XXX	0	XXX	19,231
0200115. 83 GAM 6.99% immediate and deferred	179,482	XXX	0	XXX	179,482
0200116. 83 GAM 6.75% immediate and deferred	47,186,899	XXX	0	XXX	47,186,899
0200117. 83 GAM 6.63% immediate and deferred	65,185	XXX	0	XXX	65,185
0200118. 83 GAM 6.50% immediate and deferred	378,611,876	XXX	0	XXX	378,611,876
0200119. 83 GAM 6.33% immediate and deferred	1,912,382	XXX	0	XXX	1,912,382
0200120. 83 GAM 6.31% immediate and deferred	15,774,424	XXX	0	XXX	15,774,424
0200121. 83 GAM 6.00% immediate and deferred	172,107,219	XXX	0	XXX	172,107,219
0200122. 94 GAR 7.00% immediate and deferred	18,155,773	XXX	0	XXX	18,155,773
0200123. 94 GAR 6.75% immediate and deferred	17,961,060	XXX	0	XXX	17,961,060
0200124. 94 GAR 6.50% immediate and deferred	26,425,227	XXX	0	XXX	26,425,227
0200125. 94 GAR 6.30% immediate and deferred	21,233,803	XXX	0	XXX	21,233,803
0200126. 94 GAR 6.25% immediate and deferred	14,296,104	XXX	0	XXX	14,296,104
0200127. 94 GAR 6.09% immediate and deferred	24,598,994	XXX	0	XXX	24,598,994
0200128. 94 GAR 6.00% immediate and deferred	86,515,941	XXX	0	XXX	86,515,941
0200129. 94 GAR 5.75% immediate and deferred	2,099,654	XXX	0	XXX	2,099,654
0200130. 94 GAR 5.71% immediate and deferred	1,423,062	XXX	0	XXX	1,423,062
0200131. 94 GAR 5.50% immediate and deferred	207,017,907	XXX	0	XXX	207,017,907
0200132. 94 GAR 5.27% immediate and deferred	14,912	XXX	0	XXX	14,912
0200133. 94 GAR 5.25% immediate and deferred	228,243,538	XXX	0	XXX	228,243,538
0200134. 94 GAR 5.00% immediate and deferred	280,233,406	XXX	0	XXX	280,233,406
0200135. 94 GAR 4.82% immediate and deferred	194,352	XXX	0	XXX	194,352
0200136. 94 GAR 4.75% immediate and deferred	61,419,507	XXX	0	XXX	61,419,507
0200137. 94 GAR 4.50% immediate and deferred	399,583,992	XXX	0	XXX	399,583,992
0200138. 94 GAR 4.44% immediate and deferred	1,503,099	XXX	0	XXX	1,503,099
0200139. 94 GAR 4.25% immediate and deferred	216,653,754	XXX	0	XXX	216,653,754
0200140. 94 GAR 4.00% immediate and deferred	1,028,953,267	XXX	0	XXX	1,028,953,267
0200141. 94 GAR 3.75% immediate and deferred	529,688,730	XXX	0	XXX	529,688,730
0200142. 94 GAR 3.50% immediate and deferred	48,084,880	XXX	0	XXX	48,084,880
0200143. 94 GAR 3.25% immediate and deferred	5,350,046	XXX	0	XXX	5,350,046
0200144. 94 GAR 3.00% immediate and deferred	61,798,814	XXX	0	XXX	61,798,814
0200145. 94 GAR 2.75% immediate and deferred	24,291,266	XXX	0	XXX	24,291,266
0200146. 94 GAR 2.50% immediate and deferred	5,126,219	XXX	0	XXX	5,126,219
0200147. 94 GAR 2.25% immediate and deferred	2,233,731	XXX	0	XXX	2,233,731
0200148. 94 GAR various jumbo rates immediate and deferred	984,122,422	XXX	0	XXX	984,122,422
0200149. 94 GAR Adj 11.25% immediate and deferred	42,660,947	XXX	0	XXX	42,660,947
0200150. 94 GAR 2.00% immediate and deferred	837,297	XXX	0	XXX	837,297
0200151. 94 GAR 1.75% immediate and deferred	71,224	XXX	0	XXX	71,224
0200152. 94 GAR 1.50% immediate and deferred	260,217	XXX	0	XXX	260,217
0200153. 94 GAR Adj 11.00% immediate and deferred	17,465,644	XXX	0	XXX	17,465,644
0200154. 94 GAR Adj 10.75% immediate and deferred	27,944,329	XXX	0	XXX	27,944,329
0200155. 94 GAR Adj 10.50% immediate and deferred	27,283,360	XXX	0	XXX	27,283,360
0200156. 94 GAR Adj 9.75% immediate and deferred	101,949,028	XXX	0	XXX	101,949,028
0200157. 94 GAR Adj 9.50% immediate and deferred	145,307,474	XXX	0	XXX	145,307,474

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200158. 94 GAR Adj 9.25% immediate and deferred	7,452,971	XXX	0	XXX	7,452,971
0200159. 94 GAR Adj 8.75% immediate and deferred	899,879	XXX	0	XXX	899,879
0200160. 94 GAR Adj 8.42% immediate and deferred	1,159,997	XXX	0	XXX	1,159,997
0200161. 94 GAR Adj 8.40% immediate and deferred	266,411	XXX	0	XXX	266,411
0200162. 94 GAR Adj 8.37% immediate and deferred	695,578	XXX	0	XXX	695,578
0200163. 94 GAR Adj 8.10% immediate and deferred	1,013,751	XXX	0	XXX	1,013,751
0200164. 94 GAR Adj 8.00% immediate and deferred	7,582,605	XXX	0	XXX	7,582,605
0200165. 94 GAR Adj 7.77% immediate and deferred	840	XXX	0	XXX	840
0200166. 94 GAR Adj 7.75% immediate and deferred	19,820,517	XXX	0	XXX	19,820,517
0200167. 94 GAR Adj 7.50% immediate and deferred	318,068,509	XXX	0	XXX	318,068,509
0200168. 94 GAR Adj 7.45% immediate and deferred	2,026,461	XXX	0	XXX	2,026,461
0200169. 94 GAR Adj 7.25% immediate and deferred	1,343,422	XXX	0	XXX	1,343,422
0200170. 94 GAR Adj 7.00% immediate and deferred	384,896	XXX	0	XXX	384,896
0200171. 94 GAR Adj 6.75% immediate and deferred	1,903,475	XXX	0	XXX	1,903,475
0200172. 94 GAR Adj 6.50% immediate and deferred	494,079	XXX	0	XXX	494,079
0200173. 94 GAR Adj 6.31% immediate and deferred	126,934	XXX	0	XXX	126,934
0200174. 94 GAR Adj 6.30% immediate and deferred	239,072	XXX	0	XXX	239,072
0200175. 94 GAR Adj 6.00% immediate and deferred	3,646,519	XXX	0	XXX	3,646,519
0200176. 94 GAR Adj 5.25% immediate and deferred	118,583	XXX	0	XXX	118,583
0200177. 94 GAR Adj 3.50% immediate and deferred	352,588	XXX	0	XXX	352,588
0200178. 94 GAR Adj 4.25%	1,725,533,072	XXX	0	XXX	1,725,533,072
0200179. 94 GAR Adj 3.75%	14,904,357	XXX	0	XXX	14,904,357
0200180. Prudential 50 GAV table adj (+1) 3.50%	12,516,565,165	XXX	0	XXX	12,516,565,165
0200181. Prudential 50 GAV table adj (+1) various rates	1,374,191,343	XXX	0	XXX	1,374,191,343
0299997. Totals (Gross)	42,736,064,432	XXX	7,764,010,591	XXX	34,972,053,841
0299998. Reinsurance ceded	990,714	XXX	990,714	XXX	0
0299999. Annuities: Totals (Net)	42,735,073,718	XXX	7,763,019,877	XXX	34,972,053,841
0300001. 37SA 3.50% 62 and prior	118,513	0	105,289	0	13,224
0300002. a-1949 3.50% 63-74	304,302	0	215,614	0	88,688
0300003. 71 IAM 11.25% 83	56,966	0	13,641	0	43,325
0300004. 71 IAM 7.50% 81-82	292,700	0	92,716	0	199,984
0300005. 71 IAM 6.00% 75-80	503,695	0	281,926	0	221,769
0300006. 83a 11.25% 84	146,853	0	1,330	0	145,523
0300007. 83a 11.00% 85	310,641	0	62,280	0	248,361
0300008. 83a 9.25% 86	291,279	0	61,014	0	230,265
0300009. 83a 8.75% 88-89	414,668	0	191,486	0	223,182
0300010. 83a 8.25% 90-91	713,870	0	377,560	0	336,310
0300011. 83a 8.00% 87	144,720	0	56,522	0	88,198
0300012. 83a 7.75% 92	202,014	0	82,824	0	119,190
0300013. 83a 7.25% 95	254,558	0	102,555	0	152,003
0300014. 83a 7.00% 93	749,214	0	422,034	0	327,180
0300015. 83a 6.75% 96-97	529,457	0	319,600	0	209,857
0300016. 83a 6.50% 94	167,090	0	123,579	0	43,511
0300017. A-2000 7.00% 00	654,519	0	296,019	0	358,500
0300018. A-2000 6.75% 01	1,115,520	0	517,758	0	597,762
0300019. A-2000 6.50% 02	743,074	0	317,669	0	425,405
0300020. A-2000 6.25% 98-99	1,182,904	0	453,625	0	729,279
0300021. A-2000 6.00% 03, 09	2,842,738	0	1,757,148	0	1,085,590
0300022. A-2000 5.50% 04,07-08	4,285,222	0	3,086,433	0	1,198,789
0300023. A-2000 5.25% 05-06, 10	4,383,716	0	3,453,104	0	930,612
0300024. A-2000 5.00% 11	2,688,174	0	1,447,346	0	1,240,828
0300025. A-2000 4.50% 14	2,408,949	0	1,736,696	0	672,253
0300026. A-2000 4.25% 12	3,164,119	0	1,852,572	0	1,311,547
0300027. A-2000 4.00% 13	1,913,945	0	1,329,625	0	584,320
0300028. A-2012 4.00% 15-16	3,462,570	0	3,459,238	0	3,332
0300029. A-2012 3.75% 17-18	1,772,940	0	1,533,734	0	239,206
0300030. A-2012 1.00%-4.25% VM-22 Non-Jumbo 18-20 NB	5,224,329	0	3,868,646	0	1,355,683
0300031. 51 GAM 3.50%	206,841	0	0	0	206,841
0300032. 71 GAM 11.25%	820,098	0	0	0	820,098
0300033. 71 GAM 7.50%	968,643	0	0	0	968,643
0300034. 71 GAM 6.00%	570,145	0	0	0	570,145
0300035. 83 GAM 11.00% 85	873,565	0	0	0	873,565
0300036. 83 GAM 9.25% 86	584,612	0	0	0	584,612
0300037. 83 GAM 8.75% 88-89	1,384,292	0	0	0	1,384,292
0300038. 83 GAM 8.42% 91	236,323	0	0	0	236,323
0300039. 83 GAM 8.40% 92	769,786	0	0	0	769,786
0300040. 83 GAM 8.37% 90	777,042	0	0	0	777,042
0300041. 83 GAM 8.10% 93	754,604	0	0	0	754,604
0300042. 83 GAM 8.00% 87	635,111	0	0	0	635,111
0300043. 83 GAM 7.45% 94	822,664	0	0	0	822,664
0300044. 83 GAM 7.25% 95	1,065,135	0	0	0	1,065,135
0300045. 83 GAM 6.75% 96-97	2,442,283	0	0	0	2,442,283
0300046. 83 GAM 6.31% 98	1,215,425	0	0	0	1,215,425
0300047. 94 GAR 7.00% 00	785,601	0	0	0	785,601
0300048. 94 GAR 6.75% 01	2,207,990	0	0	0	2,207,990
0300049. 94 GAR 6.50% 02	2,306,966	0	0	0	2,306,966
0300050. 94 GAR 6.00% 03, 09	1,839,802	0	0	0	1,839,802
0300051. 94 GAR 6.30% 99	6,306,910	0	0	0	6,306,910
0300052. 94 GAR 5.50% 04, 07-08	6,446,039	0	0	0	6,446,039
0300053. 94 GAR 5.25% 05-06,10	15,439,462	0	0	0	15,439,462
0300054. 94 GAR 4.50% 14	4,616,989	0	0	0	4,616,989
0300055. 94 GAR 5.00% 11	3,600,130	0	0	0	3,600,130
0300056. 94 GAR 4.25% 12	3,884,358	0	0	0	3,884,358
0300057. 94 GAR 4.00% 13-16	11,373,132	0	0	0	11,373,132
0300058. 94 GAR 3.75% 17-18	6,810,966	0	0	0	6,810,966
0300059. 94 GAR 3.50%	1,171,695	0	0	0	1,171,695
0300060. 94 GAR 3.25%	165,285	0	0	0	165,285
0300061. 94 GAR 3.00%	3,018,445	0	0	0	3,018,445
0300062. 94 GAR 2.75%	722,821	0	0	0	722,821
0300063. 94 GAR 2.50%	364,367	0	0	0	364,367
0300064. 94 GAR 2.25%	1,207,117	0	0	0	1,207,117

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0300065. 95 GAR 2.00%	878,894	0	0	0	878,894
0399997. Totals (Gross)	128,316,797	0	27,619,583	0	100,697,214
0399998. Reinsurance ceded	0	0	0	0	0
0399999. SCWLC: Totals (Net)	128,316,797	0	27,619,583	0	100,697,214
0400001. Prudential-Metropolitan ADB table and AM(5) 3.50% 33-47	1,178,748	0	1,178,748	0	0
0400002. Prudential INT ADB and 41 STD INT 3.50% 30-46	14,636,073	0	14,636,073	0	0
0400003. INTERCO DI and 41 CSO 3.50% 47-63, 67	53,452,533	0	53,452,533	0	0
0400004. INTERCO DI and 41 STD INT 3.50% 47-59	67,699,789	0	67,699,789	0	0
0400005. INTERCO DI adj and 41 STD IND 3.50% 47-67	29,669,808	29,669,808	0	0	0
0400006. 59 ADB 3.75% 20 NB	7,397	0	0	0	7,397
0400007. 59 ADB 4.50% 83-96	167	0	167	0	0
0400008. 59 ADB and 41 STD IND 3.00% 21-67	1,554,577	1,554,577	0	0	0
0400009. 59 ADB and 58 CSO 2.50% 62-82	181,986,081	0	181,986,081	0	0
0400010. 59 ADB and 80 CSO 4.50% 83-05	165,271,466	0	165,271,466	0	0
0400011. 59 ADB and 80 CSO 4.00% 06-08	237,333	0	237,333	0	0
0400012. 59 ADB and 80 CSO 2.50% 83	22,021,771	0	22,021,771	0	0
0400013. 59 ADB 3.00% 61 - 86	10,648	0	10,648	0	0
0400014. Modified 59 ADB 3.75% 20 NB	4,944,012	0	0	0	4,944,012
0400015. 59 ADB and 01 CSO 4.00% 06-12	194,716	0	194,716	0	0
0400016. 59 ADB and 01 CSO 3.50% 09-20 NB	283,577	0	283,577	0	0
0400017. 59 ADB and 17 CSO 3.50% 17-20 NB	173,457	0	173,457	0	0
0499997. Totals (Gross)	543,322,153	31,224,385	507,146,359	0	4,951,409
0499998. Reinsurance ceded	473,219,737	29,498,547	443,721,190	0	0
0499999. Accidental Death Benefits: Totals (Net)	70,102,416	1,725,838	63,425,169	0	4,951,409
0500001. 26 Class(3) and 41 CSO 2.50% 59-63	12,631	0	12,631	0	0
0500002. 52 INTERCO Disa and 58 CSO 3.00% 62-84	6,969,756	0	6,969,756	0	0
0500003. 52 INTERCO Disa and 80 CSO 4.50% 84-05	76,714,128	0	76,714,128	0	0
0500004. 52 INTERCO Disa and 80 CSO 4.00% 06-08	179,379	0	179,379	0	0
0500005. 52 INTERCO Disa and 01 CSO 4.50% 04-05	86	0	86	0	0
0500006. 52 INTERCO Disa and 01 CSO 4.00% 06-12	42,716,998	0	42,716,998	0	0
0500007. 52 INTERCO Disa and 01 CSO 3.50% 13-18	25,977,344	0	25,977,344	0	0
0500008. 52 INTERCO Disa and 17 CSO 3.50% 17-20 NB	40,285,887	0	40,285,887	0	0
0500009. 52 INTERCO Disa and 01 CSO 3.75% 16	2,823,263	0	2,823,263	0	0
0500010. 52 INTERCO Disa and 17 CSO 3.75% 17-20 NB	13,220,897	0	13,220,897	0	0
0500011. 52 DIS. STUDY w 58 CSO 3.00%	41,131	0	41,131	0	0
0500012. 64 CDT and 58 CSO 3.00%	220,365	0	220,365	0	0
0500013. Prudential Accident Disability Experience 3.75% 20 NB	157,928	0	0	0	157,928
0599997. Totals (Gross)	209,319,793	0	209,161,865	0	157,928
0599998. Reinsurance ceded	26,364,911	0	26,364,911	0	0
0599999. Disability-Active Lives: Totals (Net)	182,954,882	0	182,796,954	0	157,928
0600001. 26 Class(3) 2.50% 39-63	1,415,321	0	1,415,321	0	0
0600002. 73-76 OASDI Disabled Workers Experience 4.50% 52-62, 66, 68-71, 74, 78-80, 82-06	392,243,954	0	392,243,954	0	0
0600003. 73-76 OASDI Disabled Workers Experience 4.00% 75-83, 06-12	42,653,046	0	42,653,046	0	0
0600004. 73-76 OASDI Disabled Workers Experience 3.75% 16-20 NB	34,724	0	34,724	0	0
0600005. 73-76 OASDI Disabled Workers Experience 3.50% 62-74, 13-20 NB	9,797,682	0	9,797,682	0	0
0600006. 52 INTERCO 3.00% 57 - 96	129,523	0	129,523	0	0
0600007. 52 INTERCO 3.50% 69 - 13	27,297,261	0	27,297,261	0	0
0600008. 52 INTERCO 4.00% 74 - 12	2,750,647	0	2,750,647	0	0
0600009. 52 INTERCO 4.50% 75 - 13	4,807,366	0	4,807,366	0	0
0600010. 52 INTERCO 5.00% 64 - 94	1,254,335	0	1,254,335	0	0
0600011. 52 INTERCO 5.50% 65 - 13	1,741,411	0	1,741,411	0	0
0600012. 52 INTERCO 6.00% 73 - 96	276,050	0	276,050	0	0
0600013. Unaccrued portion of liability for claims in course of settlement	908,915	0	908,915	0	0
0600014. Unaccrued portion of liability for claims incurred but unreported (less reinsurance)	25,752,635	0	25,752,635	0	0
0699997. Totals (Gross)	511,062,870	0	511,062,870	0	0
0699998. Reinsurance ceded	253,524,071	0	253,524,071	0	0
0699999. Disability-Disabled Lives: Totals (Net)	257,538,799	0	257,538,799	0	0
0700001. Additional Actuarial Reserves - Asset Adequacy Analysis	688,000,000	0	688,000,000	0	0
0700002. Additional Actuarial Reserves - Other Margins	124,714,446	18,914	124,695,532	0	0
0700003. Additional Actuarial Reserves - Asset Liability Analysis - AG38 8D	525,000,000	0	525,000,000	0	0
0700004. For the share value protection option under the systematic investment plan	1,100,428	0	1,100,428	0	0
0700005. For the minimum death benefit/living benefit under variable life	365,927,311	0	365,927,311	0	0
0700006. For excess of valuation net premiums over corresponding gross on respective policies, computed according to the standard valuation required by this state	34,099,213	0	34,099,213	0	0
0700007. For substandard policies with extra premiums	2,803,373	0	2,803,373	0	0
0799997. Totals (Gross)	1,741,644,771	18,914	1,741,625,857	0	0
0799998. Reinsurance ceded	564,279,947	0	564,279,947	0	0
0799999. Miscellaneous Reserves: Totals (Net)	1,177,364,824	18,914	1,177,345,910	0	0
9999999. Totals (Net) - Page 3, Line 1	80,503,096,041	9,342,179	42,575,130,175	0	37,918,623,687

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance $ 0 ; Annuities $ 31,930,345 ; Supplementary Contracts with Life Contingencies $ 489,061 ; Accidental Death Benefits $ 0 ; Disability - Active Lives $ 0 ; Disability - Disabled Lives $ 0 ; Miscellaneous Reserves $ 0 .

EXHIBIT 5 - INTERROGATORIES

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

1.2 If not, state which kind is issued.

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

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

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

4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [X]
If so, state:
4.1 Amount of insurance? $ 0
4.2 Amount of reserve? $ 0
4.3 Basis of reserve:
4.4 Basis of regular assessments:
4.5 Basis of special assessments:
4.6 Assessments collected during the year $ 0

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

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

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? Yes [X] No [ ]
7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements $ 90,680,693,365
7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
Market Value
7.3 State the amount of reserves established for this business: $ 0
7.4 Identify where the reserves are reported in the blank:
N/A

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

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

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

1	Valuation Basis		4
	2	3	Increase in Actuarial Reserve Due to Change
Description of Valuation Class	Changed From	Changed To	
Reserve for Variable Annuity Contract	VACARVM under prior VM-21	VACARVM under new VM-21	(72,060,216)
0199999. Subtotal (Page 7, Line 6)	XXX	XXX	(72,060,216)
9999999 - Total (Column 4, only)			(72,060,216)

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

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health Benefits Plan						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only		Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves	88,176,347	89,264	0	6,317	0	0	0	0	0	0	2,672,775	85,166,206	241,785
2.	Additional contract reserves (b)	7,672,360,943	19,168,338	0	708,079	0	0	0	0	0	0	1,118,163	7,614,973,576	36,392,787
3.	Additional actuarial reserves-Asset/Liability analysis	335,393,890	0	0	0	0	0	0	0	0	0	0	335,393,890	0
4.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
5.	Reserve for rate credits	0	0	0	0	0	0	0	0	0	0	0	0	0
6.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
7.	Totals (Gross)	8,095,931,180	19,257,602	0	714,396	0	0	0	0	0	0	3,790,938	8,035,533,672	36,634,572
8.	Reinsurance ceded	7,720,201	0	0	0	0	0	0	0	0	0	2,973,590	3,194,943	1,551,668
9.	Totals (Net)	8,088,210,979	19,257,602	0	714,396	0	0	0	0	0	0	817,348	8,032,338,729	35,082,904
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	3,811,747,739	197,289	0	0	0	0	0	0	0	0	2,956,985,902	854,419,792	144,756
11.	Additional actuarial reserves-Asset/Liability analysis	1,706,386	0	0	0	0	0	0	0	0	0	0	1,706,386	0
12.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
13.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
14.	Totals (Gross)	3,813,454,125	197,289	0	0	0	0	0	0	0	0	2,956,985,902	856,126,178	144,756
15.	Reinsurance ceded	179,917,264	0	0	0	0	0	0	0	0	0	178,550,404	1,226,832	140,028
16.	Totals (Net)	3,633,536,861	197,289	0	0	0	0	0	0	0	0	2,778,435,498	854,899,346	4,728
17.	TOTAL (Net)	11,721,747,840	19,454,891	0	714,396	0	0	0	0	0	0	2,779,252,846	8,887,238,075	35,087,632
18.	TABULAR FUND INTEREST	425,980,548	661,895	0	24,450	0	0	0	0	0	0	89,730,977	334,309,872	1,253,354
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
0698.	Summary of remaining write-ins for Line 6 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)	0	0	0	0	0	0	0	0	0	0	0	0	0
1301.														
1302.														
1303.														
1398.	Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0	0	0	0	0	0	0	0	0

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

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

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

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	20,511,679,485	4,118,573,116	1,488,256,931	5,166,648,008	4,978,832,043	4,759,369,387
2. Deposits received during the year	14,815,418,275	12,946,481,000	94,139,829	1,477,999,214	133,386,610	163,411,622
3. Investment earnings credited to the account	529,539,875	93,612,538	59,710,555	112,554,784	127,639,704	136,022,294
4. Other net change in reserves	4,553,668	4,553,668	0	0	0	0
5. Fees and other charges assessed	0	0	0	0	0	0
6. Surrender charges	0	0	0	0	0	0
7. Net surrender or withdrawal payments	13,622,721,414	10,225,008,602	175,053,284	1,492,673,840	360,289,388	1,369,696,300
8. Other net transfers to or (from) Separate Accounts	0	0	0	0	0	0
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	22,238,469,889	6,938,211,720	1,467,054,031	5,264,528,166	4,879,568,969	3,689,107,003
10. Reinsurance balance at the beginning of the year	(3,791,062,947)	0	23,203,948	0	(4,897,268,700)	1,083,001,806
11. Net change in reinsurance assumed	271,826,243	0	1,547,971	0	(30,371)	270,308,643
12. Net change in reinsurance ceded	(97,882,324)	0	0	0	(97,882,324)	0
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(3,421,354,380)	0	24,751,919	0	(4,799,416,747)	1,353,310,449
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	18,817,115,509	6,938,211,720	1,491,805,950	5,264,528,166	80,152,221	5,042,417,452

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2	Ordinary			6	Group		Accident and Health		
				3	4	5		7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:												
	1.1 Direct	39,917,112	0	226,992	2,837,330	0	0	462,101	35,738,752	429,510	0	222,427
	1.2 Reinsurance assumed	776,479,537	0	268,916,043	237,934	0	0	86,737	507,238,823	0	0	0
	1.3 Reinsurance ceded	3,563,507	0	3,341,080	0	0	0	0	0	0	0	222,427
	1.4 Net	812,833,142	0	265,801,955	3,075,264	0	0	548,838	542,977,575	429,510	0	0
2. In course of settlement:												
2.1 Resisted	2.11 Direct	5,102,709	0	793,709	0	0	0	2,696,000	0	1,613,000	0	0
	2.12 Reinsurance assumed	19,715,000	0	19,715,000	0	0	0	0	0	0	0	0
	2.13 Reinsurance ceded	18,195,482	0	17,908,709	0	0	0	286,773	0	0	0	0
	2.14 Net	6,622,227	0	(b) 2,600,000	(b) 0	0	(b) 0	(b) 2,409,227	0	1,613,000	0	0
2.2 Other	2.21 Direct	1,184,956,004	0	410,304,960	0	0	0	677,903,882	0	77,400,960	0	19,346,202
	2.22 Reinsurance assumed	652,541,054	0	652,253,604	0	0	0	287,450	0	0	0	0
	2.23 Reinsurance ceded	829,325,539	0	710,129,633	0	0	0	114,321,303	0	4,874,603	0	0
	2.24 Net	1,008,171,519	0	(b) 352,428,931	(b) 0	0	(b) 0	(b) 563,870,029	0	(b) 72,526,357	(b) 0	(b) 19,346,202
3. Incurred but unreported:												
	3.1 Direct	684,203,748	4,016,000	80,508,695	0	0	0	550,584,845	0	48,508,860	0	585,348
	3.2 Reinsurance assumed	200,721,502	0	200,481,811	0	0	0	239,691	0	0	0	0
	3.3 Reinsurance ceded	266,179,755	3,995,000	180,349,115	0	0	0	78,267,442	0	3,568,198	0	0
	3.4 Net	618,745,495	21,000	(b) 100,641,391	(b) 0	0	(b) 0	(b) 472,557,094	0	(b) 44,940,662	(b) 0	(b) 585,348
4. TOTALS	4.1 Direct	1,914,179,573	4,016,000	491,834,356	2,837,330	0	0	1,231,646,828	35,738,752	127,952,330	0	20,153,977
	4.2 Reinsurance assumed	1,649,457,093	0	1,141,366,458	237,934	0	0	613,878	507,238,823	0	0	0
	4.3 Reinsurance ceded	1,117,264,283	3,995,000	911,728,537	0	0	0	192,875,518	0	8,442,801	0	222,427
	4.4 Net	2,446,372,383	(a) 21,000	(a) 721,472,277	3,075,264	0	0	(a) 1,039,385,188	542,977,575	119,509,529	0	19,931,550

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ 0 in Column 2, $ 450,578 in Column 3 and $ 0 in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance $ 26,661,550 Individual Annuities $ 0 , Credit Life (Group and Individual) $ 0 , and Group Life $ 0 , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ 3,102,638,620 Credit (Group and Individual) Accident and Health $ 0 , and Other Accident and Health $ 529,191,853 are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	19,196,344,884	89,474,901	3,116,928,763	320,547,593	3,421,686	0	4,603,651,818	9,968,294,722	979,056,143	0	114,969,258
1.2 Reinsurance assumed	6,766,746,409	0	3,791,572,262	363,303,513	0	0	1,025,610	2,610,845,024	0	0	0
1.3 Reinsurance ceded	6,979,112,648	88,981,591	4,397,884,319	0	0	0	2,456,373,167	0	33,830,894	0	2,042,677
1.4 Net	(d) 18,983,978,645	493,310	2,510,616,706	683,851,106	3,421,686	0	2,148,304,261	12,579,139,746	945,225,249	0	112,926,581
2. Liability December 31, current year from Part 1:											
2.1 Direct	1,914,179,573	4,016,000	491,834,356	2,837,330	0	0	1,231,646,828	35,738,752	127,952,330	0	20,153,977
2.2 Reinsurance assumed	1,649,457,093	0	1,141,366,458	237,934	0	0	613,878	507,238,823	0	0	0
2.3 Reinsurance ceded	1,117,264,283	3,995,000	911,728,537	0	0	0	192,875,518	0	8,442,801	0	222,427
2.4 Net	2,446,372,383	21,000	721,472,277	3,075,264	0	0	1,039,385,188	542,977,575	119,509,529	0	19,931,550
3. Amounts recoverable from reinsurers December 31, current year	287,981,421	0	268,919,339	0	0	0	10,471,734	0	8,590,348	0	0
4. Liability December 31, prior year:											
4.1 Direct	1,462,705,159	4,171,000	303,918,374	2,433,975	0	0	997,810,491	14,829,684	121,053,937	0	18,487,698
4.2 Reinsurance assumed	1,388,812,563	0	899,348,998	207,324	0	0	1,085,215	488,171,026	0	0	0
4.3 Reinsurance ceded	800,487,741	4,149,000	640,741,204	0	0	0	145,694,577	0	9,681,528	0	221,432
4.4 Net	2,051,029,981	22,000	562,526,168	2,641,299	0	0	853,201,129	503,000,710	111,372,409	0	18,266,266
5. Amounts recoverable from reinsurers December 31, prior year	199,254,050	0	177,359,126	0	0	0	15,663,376	0	6,231,548	0	0
6. Incurred Benefits											
6.1 Direct	19,647,819,298	89,319,901	3,304,844,745	320,950,948	3,421,686	0	4,837,488,155	9,989,203,790	985,954,536	0	116,635,537
6.2 Reinsurance assumed	7,027,390,939	0	4,033,589,722	363,334,123	0	0	554,273	2,629,912,821	0	0	0
6.3 Reinsurance ceded	7,384,616,561	88,827,591	4,760,431,865	0	0	0	2,498,362,466	0	34,950,967	0	2,043,672
6.4 Net	19,290,593,676	492,310	2,578,002,602	684,285,071	3,421,686	0	2,339,679,962	12,619,116,611	951,003,569	0	114,591,865

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

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 21,533,917 in Line 1.1, $ 3,715,829 in Line 1.4.
$ 21,652,196 in Line 6.1, and $ 3,733,603 in Line 6.4.

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

(d) Includes $ 56,710,243 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)	0	0	0
2.	Stocks (Schedule D):			
	2.1 Preferred stocks	0	0	0
	2.2 Common stocks	0	0	0
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens	0	0	0
	3.2 Other than first liens	0	0	0
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company	0	0	0
	4.2 Properties held for the production of income	0	0	0
	4.3 Properties held for sale	0	0	0
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)	0	0	0
6.	Contract loans	0	0	0
7.	Derivatives (Schedule DB)	0	0	0
8.	Other invested assets (Schedule BA)	0	0	0
9.	Receivables for securities	0	0	0
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	0	0	0
13.	Title plants (for Title insurers only)	0	0	0
14.	Investment income due and accrued	2,247,427	644,433	(1,602,994)
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	18,578,132	16,132,155	(2,445,977)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	0	0	0
	15.3 Accrued retrospective premiums and contracts subject to redetermination	0	0	0
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	7,725,909	3,079,577	(4,646,332)
	16.2 Funds held by or deposited with reinsured companies	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	0	0	0
17.	Amounts receivable relating to uninsured plans	369,994	546,868	176,874
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2	Net deferred tax asset	631,410,004	1,043,907,042	412,497,038
19.	Guaranty funds receivable or on deposit	0	0	0
20.	Electronic data processing equipment and software	201,385,568	197,164,580	(4,220,988)
21.	Furniture and equipment, including health care delivery assets	187,542,139	182,328,036	(5,214,103)
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0
24.	Health care and other amounts receivable	35,258,762	27,942,513	(7,316,249)
25.	Aggregate write-ins for other than invested assets	2,611,063,925	2,166,525,555	(444,538,370)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,695,581,860	3,638,270,759	(57,311,101)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28.	Total (Lines 26 and 27)	3,695,581,860	3,638,270,759	(57,311,101)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0
2501.	Prepaid pension expense	2,296,679,521	2,091,302,424	(205,377,097)
2502.	Miscellaneous assets	313,518,915	75,105,683	(238,413,232)
2503.	Receivable for sales on investments over 15 days	865,489	117,448	(748,041)
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	2,611,063,925	2,166,525,555	(444,538,370)

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

1A. Accounting Practices

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

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

Pursuant to New Jersey law, the Commissioner of NJDOBI may require or permit a different basis of valuation of separate account assets. The Company values separate account assets for certain non-participating group annuity products, related to our pension risk transfer business, as if the assets were held in the general account. Under SSAP No. 56 "Separate Accounts", separate account assets supporting fund accumulation contracts ("GICs"), which do not participate in underlying portfolio experience, with a fixed interest rate guarantee, purchased under a retirement plan or plan of deferred compensation, established or maintained by an employer, will be recorded as if the assets were held in the general account while assets supporting all other contractual benefits shall be recorded at fair value on the date of valuation. The participants in our non-participating group annuity products do not participate in the investment income of the underlying assets, and therefore, the valuation prescribed by NJDOBI follows the similar general account treatment. With certain separate account assets being valued as if they were held in the general account, the Company's separate account reserves and related asset adequacy analysis reserves are also adjusted accordingly. As of December 31, 2020, Risk Based Capital ("RBC"), calculated using this prescribed practice resulted in RBC consistent with the amount calculated using NAIC guidance. RBC is an annual only calculation.

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

NOTES TO FINANCIAL STATEMENTS

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

	SSAP #	F/S Page	F/S Line #	12/31/2020	12/31/2019
Net Income					
(1) New Jersey state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$1,770,360,871	($169,297,629)
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Separate Account Valuation	56	4	5	(1,026,889,971)	(1,020,634,800)
Separate Account Valuation	56	4	19	1,026,889,971	1,020,634,800
(3) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:				0	0
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$1,770,360,871	($169,297,629)
Surplus					
(5) New Jersey state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$11,597,343,285	$11,483,313,853
(6) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Admit leasehold improvements	19	4	41	34,365,257	41,189,164
(7) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:					
Deferred gain amortization in insurance subsidiary	61R	4	38	(50,285,745)	(55,781,958)
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$11,613,263,773	$11,497,906,647
Assets					
(9) New Jersey state basis (Page 2, Line 28, Columns 3 & 4)	XXX	XXX	XXX	$310,652,820,990	$292,318,260,622
(10) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Separate Account Valuation	56	2	27	(5,145,526,992)	(2,613,704,365)
Admit leasehold improvements	19	2	25	34,365,257	41,189,164
(11) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:					
Deferred gain amortization in insurance subsidiary	61R	2	2.2	(50,285,745)	(55,781,958)
(12) NAIC SAP (9-10-11=12)	XXX	XXX	XXX	$315,814,268,470	$294,946,557,781
Liabilities					
(13) New Jersey state basis (Page 3, Line 28, Columns 1 & 2)	XXX	XXX	XXX	$299,055,477,705	$280,834,946,769
(14) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Separate Account Valuation	56	3	1	(1,026,889,971)	(1,020,634,800)
Separate Account Valuation	56	3	27	(4,118,637,021)	(1,593,069,565)
(15) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:				0	0
(16) NAIC SAP (13-14-15=16)	XXX	XXX	XXX	$304,201,004,697	$283,448,651,134

1B. Use of Estimates

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

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

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

NOTES TO FINANCIAL STATEMENTS

1C. Accounting Policy

The Company uses the following accounting policies:

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

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

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

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

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

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

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

(9) Derivatives used by the Company include swaps, futures, forwards, and options and may be exchange-traded or contracted in the over-the-counter market. Derivatives are recorded at fair value either as assets, within "Derivatives," or as liabilities, surplus and other funds within "Derivatives" at their estimated fair value. To qualify for hedge accounting treatment, a derivative must be highly effective in mitigating the designated risk of the hedged item. Effectiveness of the hedge is formally assessed at inception and throughout the life of the hedging relationship.

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

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

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

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

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

(15) Securities lending transactions are transactions where the Company loans securities to a third party, primarily large brokerage firms. These transactions are accounted for as secured borrowings. Cash collateral received is invested and reported on the balance sheet and accounted for based on the type of investment. A liability to return capital received is reported in “Payable for securities lending.”

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

(18) Separate account assets and liabilities are generally reported at estimated fair value and represent segregated funds, which are invested for certain policyholders, pension funds and other customers. However, there are some separate account assets and liabilities that support products with guarantees and are carried at the same basis as the general account. The assets consist primarily of common stocks, long-term bonds, real estate, mortgages and short-term investments. The assets of each account are legally segregated and are not subject to claims that arise out of any other business of the Company. The liabilities include reserves established to meet withdrawal and future benefit payment contractual provisions. Investment risks associated with fair value changes are generally borne by the customers, except to the extent of minimum guarantees made by the Company with respect to certain accounts. Mortality, policy administration and surrender charges on the accounts are included in "Miscellaneous income."

(19) Life premiums are recognized as revenue when due from policyholders under the terms of the insurance contract. Annuity considerations are recognized as revenue when received. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred. Premiums due and deferred include amounts uncollected, due and unpaid, and deferred.

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

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

(22) Reinsurance contracts that combine premiums and expenses are accounted for on a gross basis in accordance with SSAP and NAIC statutory instructions.

1D. Going Concern

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

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

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

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

The Company has assessed the non-insurance entities subject to SSAP No. 97, and, based upon the amount of capital that these entities represent and the Company's strong capital position, the Company has decided not to obtain GAAP audits for 30 entities as of December 31, 2020. The Company has therefore valued these entities for purposes of its financial statements at zero. At the end of future

NOTES TO FINANCIAL STATEMENTS

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

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

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

In July 2020, the NAIC revised SSAP No. 26R, “Bonds” (“SSAP No. 26R”) to clarify that the accounting and reporting of investment income and capital gain/loss, due to the early liquidation either through a called bond or a bond tender offer, shall be similarly applied. The Company has adopted the revised guidance that did not have a material effect on its financial statements.

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

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

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

In March 2020, the NAIC adopted revisions to SSAP No. 97 clarifying that a more-than-one holding company structure is permitted to be looked-through, so as long as each holding company within the structure complies with the requirements in SSAP No. 97. The Company has adopted the revised guidance.

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

In 2020, the NAIC revised SSAP No. 32, Preferred Stock. The revisions update the definitions, measurement and impairment guidance for preferred stock as well as clarify the application of SSAP No. 32 in conjunction with SSAP No. 48, JVs, Partnerships and LLCs, and SSAP No. 97, Investments in Subsidiary, Controlled and Affiliated Entities. The Company will adopt the revised guidance for periods starting on January 1, 2021.

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

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

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

NOTES TO FINANCIAL STATEMENTS

3. BUSINESS COMBINATIONS AND GOODWILL

3A. Statutory Purchase Method

Goodwill represents the excess of the amounts the Company paid to acquire subsidiaries and other businesses over the fair value of their net assets at the date of acquisition. When indication of impairment exists, management tests goodwill for the impairment based upon estimates of the fair value of the acquired entity to which the goodwill relates and compares the carrying value of the acquired entity, including the recorded goodwill, to its estimated fair value at that date. Goodwill is considered impaired when the fair value of the investment in the acquired entity is less than the carrying value of the investment, including the recorded goodwill and the decline is considered other-than-temporary. Given changes in facts and circumstances, this test could lead to reductions in goodwill that could have an adverse effect of the Company's financial condition. Below is a chart detailing the goodwill held by the Company as of December 31, 2020:

1 Purchased Entity	2 Acquisition Date	3 Cost of Acquired Entity	4 Original amount of Admitted goodwill	5 Admitted Goodwill as of the reporting date	6 Amount of goodwill amortized during the reporting period	7 Admitted Goodwill as a % of SCA BACV, gross of admitted goodwill
Ada Cogen Holdings LP	12/10/2013	$4,848,436	$5,826,755	$0	$433,898	0.00 %
Warwick Partners II LLC	2/21/2014	$2,507,252	$425,314	$127,594	$42,531	0.58 %
NNE Holding LLC	4/24/2015	$16,000,000	$6,706,366	$0	$670,637	0.00 %
Pirlo Energy Holdings, LLC	9/12/2016	$48,000,000	$7,498	$4,311	$750	0.01 %
Dale Oklahoma II, LLC	9/26/2016	$1,500,447	$132,165	$19,827	$26,432	0.20 %
Dale Bakken Partners 2012, LLC	12/31/2013	$2,962,963	$128,514	$0	$21,419	0.00 %
Dale/P Minerals LP	12/31/2013	$12,000,000	$170,079	$51,024	$17,008	0.37 %
Choctaw Generation, LP	2/28/2013	$195,376	$289,302	$0	$14,081	0.00 %
Total		XXX	XXX	$202,757	$1,226,756	XXX

3B. Statutory Merger

The Company had no statutory mergers during 2020 or 2019.

3C. Assumption Reinsurance

There was no goodwill resulting from assumption reinsurance during 2020 or 2019.

3D. Impairment Loss

The Company did not recognize any impairment losses related to related to business combinations or goodwill during 2020.

4. DISCONTINUED OPERATIONS

The Company did not have any material discontinued operations during 2020 or 2019.

NOTES TO FINANCIAL STATEMENTS

5. INVESTMENTS

5A. Mortgage Loans

(1) The maximum and minimum lending rates for new mortgage loans as of December 31, 2020 were: farm loans 4.58% and 2.30%; city loans 9.50% and 0.99%. There were no new purchase money mortgages loaned as of December 31, 2020.

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages is no greater than 80%, except loans made pursuant to title 17B, Chapter 20, Section 1h, Revised Statutes of New Jersey. The mortgage loans are geographically dispersed or distributed throughout the United States with the largest concentrations in California (27.31%), Texas (8.61%) and New York (8.27%) and included loans secured by properties in Europe (8.84%), Australia (1.63%), Mexico (1.06%) and Canada (0.60%).

(3) There were no taxes, assessments, or any amounts advanced not included in the mortgage loan total as of December 31, 2020 and December 31, 2019,

NOTES TO FINANCIAL STATEMENTS

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

			Residential		Commercial			
		Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a.	**Current Year**							
1.	Recorded Investment (All)							
	(a) Current	$1,949,833,693	$0	$0	$0	$19,381,758,651	$72,184,086	$21,403,776,430
	(b) 30-59 days Past Due	33,404,020	0	0	0	0	0	$33,404,020
	(c) 60-89 Days Past Due	0	0	0	0	48,687,896	0	$48,687,896
	(d) 90-179 Days Past Due	14,717,682	0	0	0	0	0	$14,717,682
	(e) 180+ Days Past Due	0	0	0	0	0	0	$0
2.	Accruing Interest 90-179 Days Past Due							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
	(b) Interest Accrued	0	0	0	0	0	0	$0
3.	Accruing Interest 180+ Days Past Due							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
	(b) Interest Accrued	0	0	0	0	0	0	$0
4.	Interest Reduced							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
	(b) Number of Loans	0	0	0	0	0	0	0
	(c) Percent Reduced	0.00%	0%	0%	0%	0%	0%	0.00%
5.	Participant in a Mortgage Loan Agreement							
	(a) Recorded Investment	$0	$0	$0	$0	$20,065,690	$0	$20,065,690
b.	**Prior Year**							
1.	Recorded Investment (All)							
	(a) Current	$1,654,610,697	$0	$0	$0	$19,699,624,656	$62,386,812	$21,416,622,165
	(b) 30-59 days Past Due	0	0	0	0	0	0	$0
	(c) 60-89 Days Past Due	0	0	0	0	0	0	$0
	(d) 90-179 Days Past Due	0	0	0	0	0	0	$0
	(e) 180+ Days Past Due	12,183,169	0	0	0	0	0	$12,183,169
2.	Accruing Interest 90-179 Days Past Due							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
	(b) Interest Accrued	0	0	0	0	0	0	$0
3.	Accruing Interest 180+ Days Past Due							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
	(b) Interest Accrued	0	0	0	0	0	0	$0
4.	Interest Reduced							
	(a) Recorded Investment	$6,240,000	$0	$0	$0	$0	$0	$6,240,000
	(b) Number of Loans	1	0	0	0	0	0	1
	(c) Percent Reduced	0.01%	0%	0%	0%	0%	0%	0.01%
5.	Participant in a Mortgage Loan Agreement							
	(a) Recorded Investment	$0	$0	$0	$0	$250,861,970	$0	$250,861,970

(5) The Company did not have investments in impaired loans with or without allowance for credit losses and impaired loans subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan during 2020 and 2019.

NOTES TO FINANCIAL STATEMENTS

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

		Farm	Residential		Commercial		Mezzanine	Total
			Insured	All Other	Insured	All Other		
a.	**Current Year**							
1.	Average Recorded Investment	$0	$0	$0	$0	$0	$0	$0
2.	Interest Income Recognized	$266,495	$0	$0	$0	$0	$0	$266,495
3.	Recorded Investments on Nonaccrual Status	$14,717,682	$0	$0	$0	$0	$0	$14,717,682
4.	Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	$272,559	$0	$0	$0	$0	$0	$272,559
b.	**Prior Year**							
1.	Average Recorded Investment	$0	$0	$0	$0	$0	$0	$0
2.	Interest Income Recognized	$15,148	$0	$0	$0	$0	$0	$15,148
3.	Recorded Investments on Nonaccrual Status	$12,183,169		$0	$0	$0	$0	$12,183,169
4.	Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	$37,338	$0	$0	$0	$0	$0	$37,338

(7) The Company did not have allowances for credit losses as of December 31, 2020.

(8) The Company did not have mortgage loans derecognized as a result of foreclosure as of December 31, 2020.

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

5B. Debt Restructuring

	December 31, 2020	December 31, 2019
(1) Total recorded investment in restructuring loans	$2,031,104	$0
(2) Total related realized capital losses	$0	$0
(3) Total contractual commitments to extend credit to debtors owning receivables whose terms have been modified in trouble debt restructurings	$0	$0

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

5C. Reverse Mortgages

The Company did not have reverse mortgages that required disclosure during 2020 or 2019.

5D. Loan-Backed Securities

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

(2) As of December 31, 2020, the Company had no loan-backed securities, within the scope of SSAP No. 43R, “Loan-backed and Structured Securities” with a recognized other-than-temporary impairment, classified on the basis of either, a) intent to sell or b) inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis.

NOTES TO FINANCIAL STATEMENTS

(3) The amounts in the table below, listed in Column 4, represent the "Net realized capital gains/ (losses)" recorded in compliance with SSAP No. 43R for the year ended December 31, 2020.

1 Cusip	2 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	3 Presented Value of Projected Cash Flows	4 Recognized Other-than-Temporary Impairment	5 Amortized Cost After Other-than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement where Reported
00105HDZ6	$506,434	$501,756	$4,678	$501,756	$450,023	1Q20
84751PLP2	834,216	833,927	289	833,927	707,565	1Q20
84751PLP2	828,026	701,664	126,362	701,664	744,023	2Q20
32027NEE7	1,318,928	1,205,950	112,978	1,205,950	1,335,870	2Q20
00105HDZ6	470,280	449,573	20,707	449,573	449,597	3Q20
589929J58	572,078	571,016	1,062	571,016	569,880	3Q20
589929M47	390,060	389,015	1,045	389,015	393,647	3Q20
00105HDZ6	437,782	432,230	5,552	432,230	432,251	4Q20
Total	$5,357,804	$5,085,131	$272,673	$5,085,131	$5,082,856	

(4) As of December 31, 2020 the following totals represent all impaired securities for which an other-than-temporary-impairment has not been recognized in earnings as a realized loss, segregated by those securities that have been in a continuous unrealized loss position for less than twelve months and those that have been in a continuous unrealized loss position for twelve months or longer.

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

a. Aggregate amount of unrealized losses:
   1. Less than 12 Months ($11,237,161)
   2. 12 Months or Longer ($108,134,978)

b. Aggregate related fair value of securities with unrealized losses:
   1. Less than 12 Months $2,679,561,717
   2. 12 Months or Longer $2,554,324,438

NOTES TO FINANCIAL STATEMENTS

5E. Dollar Repurchase Agreements and Securities Lending Transactions

(1) Dollar rolls pertain to the purchases or sales of mortgage backed securities. The Company did not have any dollar repurchase agreements as of December 31, 2020 and December 31, 2019.

(2) Assets Pledged as Collateral

The Company did not have any of its assets pledged as collateral for dollar repurchase agreements as of December 31, 2020. The Company has none of its assets pledged as collateral, which would be classified as "Securities pledged to creditors" as of December 31, 2020. Please refer to Note 5F and 5G for repurchase agreements and reverse repurchase agreements transactions, respectively.

(3) Collateral Received

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

(a) Aggregate Amount Collateral Received

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

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

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

NOTES TO FINANCIAL STATEMENTS

(a) Aggregate Amount Collateral Received

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

(b) The aggregate fair value of all securities acquired from the use of the reinvested collateral was $2,741,662,971 as of December 31, 2019, including the investment in NAIC Exempt (FNMA) pass-through securities.

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

(4) As of December 31, 2020, the Company did not have any security lending transaction administered by an affiliate agent in which one line reporting of the reinvested collateral is used.

NOTES TO FINANCIAL STATEMENTS

(5) Collateral Reinvestment

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

(7) As of December 31, 2020, the Company has no securities lending transactions that extend beyond one year from the reporting date.

5F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) For repurchase agreements, Company and NAIC policies require a minimum of 95% of the fair value of securities under these agreements to be maintained as collateral. We conduct asset-based or secured financing within our insurance and other subsidiaries, including transactions such as repurchase agreements, in order to earn spread income, to borrow funds, or to facilitate trading activity. The collateral received in connection with these programs is primarily used to purchase securities in the short-term spread portfolios of our domestic insurance entities. Investments held in the short-term spread portfolios include cash and cash equivalents, short-term investments and bonds, including mortgage- and asset-backed securities. At December 31, 2020, the Company has sufficient assets to cover its secured borrowing liability.

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

NOTES TO FINANCIAL STATEMENTS

REPURCHASE TRANSACTION - CASH TAKER - OVERVIEW OF SECURED BORROWING TRANSACTIONS

(2) Type of Repo Trades Used

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

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
Open - No Maturity	$8,261,475,825	$8,266,402,148	$8,122,537,831	$7,998,226,819
Overnight	857,732,500	560,526,986	558,424,520	502,446,200
2 Days to 1 Week	856,098,750	560,526,986	558,424,520	502,446,200
>1 Week to 1 Month	1,236,244,875	560,527,000	558,424,520	502,446,200
>1 Month to 3 Months	553,428,550	560,527,000	556,498,750	496,542,700
>3 Months to 1 Year	0	0	0	0
> 1 Year	$0	$0	$0	$0
b. Ending Balance				
Open - No Maturity	$7,282,065,521	$7,247,181,276	$7,511,453,192	$7,065,034,147
Overnight	0	0	0	0
2 Days to 1 Week	0	0	0	0
>1 Week to 1 Month	553,428,550	558,424,520	502,446,200	496,542,700
>1 Month to 3 Months	0	0	0	0
>3 Months to 1 Year	0	0	0	0
> 1 Year	$0	$0	$0	$0

(4) The Company did not have any securities sold or outstanding for which the repo agreement defaulted as of December 31, 2020.

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. BACV	$0	$0	$0	$0
2. Nonadmitted- Subset of BACV	$0	$0	$0	$0
3. Fair Value	$8,796,692,355	$8,916,041,165	$8,781,488,690	$8,683,646,544
b. Ending Balance				
1. BACV	$5,635,789,608	$5,774,477,563	$5,933,730,705	$5,726,369,010
2. Nonadmitted- Subset of BACV	$0	$0	$0	$0
3. Fair Value	$7,909,573,243	$7,931,466,718	$8,110,041,077	$7,722,288,625

NOTES TO FINANCIAL STATEMENTS

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

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds - BACV	$0	$5,726,369,010	$0	$0
b. Bonds - FV	$0	$7,722,288,625	$0	$0
c. LB & SS - BACV	0	0	0	0
d. LB & SS - FV	0	0	0	0
e. Preferred Stock - BACV	0	0	0	0
f. Preferred Stock - FV	0	0	0	0
g. Common Stock	0	0	0	0
h. Mortgage Loans - BACV	0	0	0	0
i. Mortgage Loans - FV	0	0	0	0
j. Real Estate - BACV	0	0	0	0
k. Real Estate - FV	0	0	0	0
l. Derivatives - BACV	0	0	0	0
m. Derivatives - FV	0	0	0	0
n. Other Invested Assets - BACV	0	0	0	0
o. Other Invested Assets - FV	0	0	0	0
p. Total Assets- BACV	$0	$5,726,369,010	$0	$0
q. Total Assets- FV	$0	$7,722,288,625	$0	$0

ENDING BALANCE

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

(7) Collateral Received - Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash	$8,581,086,122	$8,826,929,135	$8,624,228,081	$8,499,084,319
2. Securities (FV)	$0	$0	$0	$0
b. Ending Balance				
1. Cash	$7,835,494,071	$7,805,605,796	$8,013,899,392	$7,561,576,847
2. Securities (FV)	$0	$0	$0	$0

NOTES TO FINANCIAL STATEMENTS

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

ENDING BALANCE

ENDING BALANCE	1	2	3	4
	NONE	NAIC 1	NAIC 2	NAIC 3
a. Cash	$7,561,576,847	$0	$0	$0
b. Bonds - FV	0	0	0	0
c. LB & SS - FV	0	0	0	0
d. Preferred Stock - FV	0	0	0	0
e. Common Stock	0	0	0	0
f. Mortgage Loans - FV	0	0	0	0
g. Real Estate - FV	0	0	0	0
h. Derivatives - FV	0	0	0	0
i. Other Invested Assets - FV	0	0	0	0
j. Total Collateral Assets - FV	$7,561,576,847	$0	$0	$0

ENDING BALANCE

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

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and Continuous	$7,065,034,147
b. 30 Days or Less	$496,542,700
c. 31 to 90 days	$0
d. >90 Days	$0

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

	Amortized Cost	Fair Value
a. 30 Days or Less	$813,595,671	$819,140,567
b. 31 to 60 Days	$224,690,248	$224,905,441
c. 61 to 90 Days	$308,793,706	$308,764,401
d. 91 to 120 Days	$291,201,760	$291,735,418
e. 121 to 180 Days	$519,762,008	$521,778,561
f. 181 to 365 Days	$1,448,585,811	$1,456,637,988
g. 1 to 2 Years	$2,645,465,835	$2,671,420,133
h. 2 to 3 Years	$1,009,324,113	$1,018,260,589
i. > 3 Years	$138,298,982	$141,956,690

NOTES TO FINANCIAL STATEMENTS

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash (Collateral - All)	$8,581,086,122	$8,826,929,135	$8,624,228,081	$8,499,084,319
2. Securities Collateral (FV)	$0	$0	$0	$0
b. Ending Balance				
1. Cash (Collateral - All)	$7,835,494,071	$7,805,605,796	$8,013,899,392	$7,561,576,847
2. Securities Collateral (FV)	$0	$0	$0	$0

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

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

NOTES TO FINANCIAL STATEMENTS

REPURCHASE TRANSACTION - CASH PROVIDER - OVERVIEW OF SECURED BORROWING TRANSACTIONS

(2) Type of Repo Trades Used

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

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open - No Maturity	$0	$0	0	$0
2. Overnight	$75,000,000	$0	$230,000,000	12,835,492
3. 2 Days to 1 Week	$0	$0	$225,000,000	12,835,492
4. >1 Week to 1 Month	$0	$0	$12,835,492	$0
5. >1 Month to 3 Months	$12,835,492	12,835,492	$12,835,492	$0
6. >3 Months to 1 Year	$0	$0	$0	$0
7. > 1 Year	$0	$0	$0	$0
b. Ending Balance				
1. Open - No Maturity	$0	$0	$0	$0
2. Overnight	$0	$0	$0	$0
3. 2 Days to 1 Week	$0	$0	$12,835,492	$0
4. >1 Week to 1 Month	$0	$0	$0	$0
5. >1 Month to 3 Months	$12,835,492	12,835,492	$0	$0
6. >3 Months to 1 Year	$0	$0	$0	$0
7. > 1 Year	$0	$0	$0	$0

(4) The Company did not have any securities sold or outstanding for which the repo agreement defaulted as of December 31, 2020.

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount	$75,000,000	12,835,492	230,000,000	12,835,492
b. Ending Balance	$12,835,492	12,835,492	12,835,492	$0

NOTES TO FINANCIAL STATEMENTS

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

ENDING BALANCE

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

ENDING BALANCE

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

(7) Collateral Provided - Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash	$0	$0	$0	$0
2. Securities (FV)	$76,503,252	$13,092,203	$234,600,587	$13,092,203
3. Securities (BACV)	$0	$0	$0	$0
4. Nonadmitted Subset (BACV)	$0	$0	$0	$0
b. Ending Balance				
1. Cash	$0	$0	$0	$0
2. Securities (FV)	$13,092,202	$13,092,203	$13,092,203	$0
3. Securities (BACV)	$13,092,202	$13,092,203	$13,092,203	$0
4. Nonadmitted Subset (BACV)	$0	$0	$0	$0

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

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

NOTES TO FINANCIAL STATEMENTS

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash	$75,000,000	$12,835,492	$230,000,000	$12,835,492
2. Securities (FV)	$0	$0	$0	$0
b. Ending Balance				
1. Cash	$12,835,492	$12,835,492	$12,835,492	$0
2. Securities (FV)	$0	$0	$0	$0

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Repo Securities Sold/ Acquired with Cash Collateral	$75,000,000	$12,835,492	$230,000,000	$12,835,492
2. Repo Securities Sold/ Acquired with Securities Collateral (FV)	$0	$0	$0	$0
b. Ending Balance				
1. Repo Securities Sold/ Acquired with Cash Collateral	$12,835,492	$12,835,492	$12,835,492	$0
2. Repo Securities Sold/ Acquired with Securities Collateral (FV)	$0	$0	$0	$0

5H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any repurchase agreements transactions accounted for as a sale as of December 31, 2020.

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

The Company did not have any reverse repurchase agreements transactions accounted for as a sale as of December 31, 2020.

5J. Real Estate

The Company did not have investments in real estate that required disclosure during 2020 or 2019.

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

The Company has $48,722,239 of low-income housing tax credits ("LIHTC") and other tax benefits as of December 31, 2020. The Company has $188,416,250 of LIHTC property investments as of December 31, 2020. The number of years remaining of unexpired tax credits and required holding periods are as follows: 0-5 years – 2 investments, 6-10 years – 4 investments, over 10 years – 2 investments. None of the LIHTC investments are currently subject to any regulatory reviews and there are no commitments or contingent commitments anticipated to be paid. There were no impaired LIHTC property investments during the year ended December 31, 2020.

NOTES TO FINANCIAL STATEMENTS

5L. Restricted Assets

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

Restricted Asset Category		Gross Restricted									Percentage	
		As of December 31, 2020					6	7	As of December 31, 2020			
		1	2	3	4	5			8	9	10	11
		Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total from Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
a.	Subject to contractual obligation for which liability is not shown	$0	$0	$0	$0	$0	$0	$0	$0	$0	0.000%	0.000%
b.	Collateral held under security lending agreements	2,555,675,862	0	3,254,971,590	0	5,810,647,452	5,108,481,218	702,166,234	0	5,810,647,452	1.848%	1.870%
c.	Subject to repurchase agreements	5,726,369,010	0	0	0	5,726,369,010	5,744,444,356	(18,075,346)	0	5,726,369,010	1.822%	1.843%
d.	Subject to reverse repurchase agreements	0	0	0	0	0	12,835,492	(12,835,492)	0	0	0.000%	0.000%
e.	Subject to dollar repurchase agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
f.	Subject to dollar reverse repurchase agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
g.	Placed under option contracts	0	0	0	0	0	0	0	0	0	0.000%	0.000%
h.	Letter stock or securities restricted as to sale - excluding FHLB capital stock	510,127,254	0	0	0	510,127,254	50,346,950	459,780,304	0	510,127,254	0.162%	0.164%
i.	FHLB capital stock	147,402,000	0	0	0	147,402,000	30,238,800	117,163,200	0	147,402,000	0.047%	0.047%
j.	On deposit with state	5,261,468	0	0	0	5,261,468	5,291,556	(30,088)	0	5,261,468	0.002%	0.002%
k.	On deposit with other regulatory bodies	30,000	0	0	0	30,000	30,000	0	0	30,000	0.000%	0.000%
l.	Pledged as collateral to FHLB (including assets backing funding agreements)	2,813,869,908	0	0	0	2,813,869,908	0	2,813,869,908	0	2,813,869,908	0.895%	0.906%
m.	Pledged as collateral not captured in other categories	18,202,433,624	0	592,471,889	0	18,794,905,513	12,816,540,947	5,978,364,566	0	18,794,905,513	5.979%	6.050%
n.	Other restricted assets	0	0	0	0	0	0	0	0	0	0.000%	0.000%
o.	Total restricted assets	$29,961,169,126	$0	$3,847,443,479	$0	$33,808,612,605	$23,768,209,319	$10,040,403,286	$0	$33,808,612,605	10.755%	10.883%

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

NOTES TO FINANCIAL STATEMENTS

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

Description of Assets	Gross Restricted								Percentage	
	As of December 31, 2020								As of December 31, 2020	
	1	2	3	4	5	6	7	8	9	10
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total from Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivatives Collateral	$439,818,093	$0	$592,471,889	$0	$1,032,289,982	$673,858,431	$358,431,551	$1,032,289,982	0.328 %	0.332 %
Reinsurance Trust Assets	17,762,615,531	0	0	0	17,762,615,531	12,142,682,516	5,619,933,015	17,762,615,531	5.651 %	5.718 %
Total	$18,202,433,624	$0	$592,471,889	$0	$18,794,905,513	$12,816,540,947	$5,978,364,566	$18,794,905,513	5.979 %	6.050 %

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

(3) The Company did not have other restricted assets as of December 31, 2020.

NOTES TO FINANCIAL STATEMENTS

(4) Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements as of December 31, 2020 were as follows:

Collateral Assets	1 Booked/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted	4 % of BACV to Total Admitted Assets
General Account :				
a. Cash, Cash Equivalents, and Short-Term Investments	$3,180,222,151	$1,491,697,022	2.014 %	2.062 %
b. Schedule D, Part 1	21,801,865,548	23,765,155,832	13.807 %	14.138 %
c. Schedule D, Part 2, Section 1	2,300,000	2,681,806	0.001 %	0.001 %
d. Schedule D, Part 2, Section 2	0	0	0.000 %	0.000 %
e. Schedule B	4,270,818,201	4,475,230,496	2.705 %	2.770 %
f. Schedule A	0	0	0.000 %	0.000 %
g. Schedule BA, Part 1	13,323,313	15,413,981	0.008 %	0.009 %
h. Schedule DL, Part 1	0	0	0.000 %	0.000 %
i. Other	660,856,524	2,779,899,980	0.419 %	0.429 %
j. Total Collateral Assets	$29,929,385,737	$32,530,079,117	18.954 %	19.409 %
Separate Account :				
k. Cash, Cash Equivalents, and Short-Term Investments	$3,075,888,037	$3,075,887,667	1.966 %	1.966 %
l. Schedule D, Part 1	192,320,282	192,412,880	0.123 %	0.123 %
m. Schedule D, Part 2, Section 1	0	0	0.000 %	0.000 %
n. Schedule D, Part 2, Section 2	0	0	0.000 %	0.000 %
o. Schedule B	0	0	0.000 %	0.000 %
p. Schedule A	0	0	0.000 %	0.000 %
q. Schedule BA, Part 1	0	0	0.000 %	0.000 %
r. Schedule DL, Part 1	0	0	0.000 %	0.000 %
s. Other	(79,938)	156,873,500	0.000 %	0.000 %
t. Total Collateral Assets	$3,268,128,381	$3,425,174,047	2.089 %	2.089 %

		1	2
		Amount	% of Liability to Total Liabilities
u.	Recognized Obligation to Return Collateral Asset (General Account)	$10,707,158,604	7.484%
v.	Recognized Obligation to Return Collateral Asset (Separate Account)	$3,391,854,077	2.175%

5M. Working Capital Finance Investments

The Company did not have any working capital finance investments, which are confirmed short term obligations due to the reporting entity as a result of a working capital finance investment program, and that can be recognized as admitted assets as of December 31, 2020.

5N. Offsetting and Netting of Assets and Liabilities

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

5O. 5GI* Securities

Details of 5* securities as of December 31, 2020 and December 31, 2019 were as follows:

Investment	Number of 5* Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds	23	24	$115,498,525	$120,305,672	$106,377,796	$123,250,718
(2) LB&SS	16	11	42,603,170	31,496,032	43,052,234	32,256,948
(3) Preferred Stock	1	0	1,490,577	0	1,490,577	0
(4) Total	40	35	$159,592,272	$151,801,704	$150,920,607	$155,507,666

5P. Short Sales

The Company did not have unsettled or settled short sale transactions outstanding for the year ended December 31, 2020.

NOTES TO FINANCIAL STATEMENTS

5Q. Prepayment Penalty and Acceleration Fees

Prepayment penalty and acceleration fees for the year ended December 31, 2020 were as follows:

	General Account	Separate Account
Prepayment Penalty and Acceleration Fees		
Number of CUSIPs	152	0
Aggregate amount of investment income	$77,436,579	$0

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

6A. The Company did not have investments in any joint venture, partnership or LLC that exceeds 10% of admitted assets during 2020 and 2019.

6B. The Company recognized $0 and $5,728,404 impairment losses in its investments in joint ventures, partnerships and LLC's for the years ended December 31, 2020 and 2019, respectively.

7. INVESTMENT INCOME

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

Mortgage loans – Interest overdue is accrued up to a maximum of ninety days. If accrued interest is more than ninety days overdue, it is reversed and recognized as income when received. There was no interest on mortgage loans over ninety days due for the year ended December 31, 2020.

Real estate – Rent that is in arrears for more than three months or the collection of rent that is uncertain is non-admitted and excluded from investment income. There was no non-admitted due and accrued rental income on real estate for the year ended December 31, 2020.

Bonds – Interest overdue is accrued up to a maximum of 90 days. If accrued interest is more than 90 days overdue, it is reversed and recognized as income when received. Income is not accrued on bonds in or near default and is excluded from net investment income. Bond income not accrued was $40,156,416 for the year ended December 31, 2020.

Other Invested Assets – There was no non-admitted due and accrued income on other invested assets for the year ended December 31, 2020.

NOTES TO FINANCIAL STATEMENTS

8. DERIVATIVE INSTRUMENTS

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

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

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

Upon termination of a derivative that qualified for hedge accounting, the gain or loss is reflected as an adjustment to the basis of the hedged item and is recognized in income consistent with the hedged item. There were no instances in which the Company discontinued cash flow hedge accounting because the forecasted transaction did not occur. The maximum length of time for which these variable cash flows are hedged is thirty-eight years.

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

Types of Derivative Instruments and Derivative Strategies

Derivative instruments used by the Company include currency swaps, currency forwards, interest rate swaps, interest rate options, total return swaps, treasury futures, equity options (including rights and warrants), equity futures, and credit default swaps. For those hedge transactions which qualify for hedge accounting, the change in the carrying value or cash flow of the derivative is recorded in a manner consistent with the changes in the carrying value or cash flow of the hedged asset, liability, firm commitment or forecasted transaction. For hedges of net investments in a foreign operation, changes in fair value of such derivatives, to the extent effective, are recorded in “Change in net unrealized capital gains”. In measuring effectiveness, with respect to certain hedge relationships, the Company's risk management strategy may define specific risk being hedged and it may exclude specific components of derivatives gains or losses unrelated to the defined risk; such excluded components are recognized in "Change in net unrealized capital gains" over the term of the hedge relationship. The Company does not have any cash flow hedges of forecasted transactions other than those related to the payment of variable cash flows on existing financial instruments.

Interest Rate Contracts

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

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

Equity Contracts

Equity index options and futures are contracts which will settle in cash based on differentials in the underlying indices at the time of exercise and the strike price. The Company uses combinations of purchases and sales of equity index options to hedge the effects of adverse changes in equity indices within a predetermined range. These equity contracts do not qualify for hedge accounting.

Total return swaps are contracts whereby the Company agrees with counterparties to exchange, at specified intervals, the difference between the return on an asset (or market index) and LIBOR based on a notional amount. The Company generally uses total return swaps to hedge the effect of adverse changes in equity indices. These derivatives do not qualify for hedge accounting.

Foreign Exchange Contracts

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

Under currency forwards, the Company agrees with counterparties to deliver a specified amount of an identified currency at a specified future date. Typically, the price is agreed upon at the time of the contract and payment for such a contract is made at the specified future date.

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

NOTES TO FINANCIAL STATEMENTS

Other Contracts

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

Credit Contracts

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

Counterparty Credit Risk

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

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

The table below depicts the derivatives owned by the Company:

Derivatives Financial Instruments

	12/31/2020			12/31/2019		
	Notional	Carrying Amount	Estimated Fair Value	Notional	Carrying Amount	Estimated Fair Value
Options:						
Assets	$2,341,993,079	$141,760,159	$141,760,159	$1,465,387,099	$49,333,708	$49,333,708
Liabilities	$216,300,000	$30,415,403	$30,415,403	$206,800,000	$13,824,202	$13,824,202
Swaps:						
Assets	26,094,798,951	4,682,257,316	5,387,864,804	31,307,855,756	3,400,581,345	3,722,583,816
Liabilities	31,154,966,475	3,076,289,051	3,100,362,825	26,722,621,156	1,289,507,494	1,361,206,427
Forwards:						
Assets	1,200,797,507	44,727,246	61,080,204	471,829,503	5,346,086	19,735,975
Liabilities	2,767,313,563	49,938,646	158,502,139	2,040,430,275	26,102,691	82,282,160
Futures:						
Assets	3,465,028,592	27,199,900	20,013,991	150,000,000	0	164,062
Liabilities	87,268,086	0	32,848	3,224,200,000	0	21,002,625
Pru Global Funding Non-Performance Risk*						
Assets	0	0	0	0	0	0
Liabilities	0	0	0	0	1,041	1,041
Totals:						
Assets	$33,102,618,129	$4,895,944,621	$5,610,719,158	$33,395,072,358	$3,455,261,139	$3,791,817,561
Liabilities	$34,225,848,124	$3,156,643,100	$3,289,313,215	$32,194,051,431	$1,329,435,428	$1,478,316,455

* Non-performance risk ("NPR") is the risk that financial obligations will not be fulfilled by the counterparty. SSAP No. 100, "Fair Value Measurements," ("SSAP No. 100"), rejects consideration of NPR for fair value calculations of liabilities, including derivative liabilities. However, SSAP No. 100 does not reject consideration of NPR for valuation of a company's asset positions. The change in the valuation of the company's net asset affiliated derivative position as a result of NPR consideration as of December 31, 2020 and December 31, 2019 was $0 and $1,041, respectively.

NOTES TO FINANCIAL STATEMENTS

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

The table below summarizes the net amount of undiscounted future settled premium payments (receipts), by year, as of December 31, 2020:

Fiscal Year	Premium Payments Due
2021	$0
2022	30,349,000
2023	0
2024	24,876,750
Thereafter	0
Total Future Settled Premiums	$55,225,750

	Undiscounted Future Premium Commitments	Derivative Fair Value With Premium Commitments (Reported on DB)	Derivative Fair Value Excluding Impact of Future Settled Premiums
Prior Year	0	0	0
Current Year	55,225,750	38,117,072	93,342,822

9. INCOME TAXES

The application of SSAP No. 101 requires a company to evaluate the recoverability of deferred tax assets and to establish a valuation allowance if necessary, to reduce the deferred tax asset to an amount which is more likely than not to be realized. Considerable judgment is required in determining whether a valuation allowance is necessary, and if so, the amount of such valuation allowance. In evaluating the need for a valuation allowance the Company considers many factors, including: (1) the nature of the deferred tax assets and liabilities; (2) whether they are ordinary or capital; (3) the timing of their reversal; (4) taxable income in prior carry back years as well as projected taxable earnings, exclusive of reversing temporary differences and carry forwards; (5) the length of time that carryovers can be utilized; (6) unique tax rules that would impact the utilization of the deferred tax assets; and, (7) any tax planning strategies that the Company would employ to avoid a tax benefit from expiring unused. Although the realization is not assured, management believes it is more likely than not that the deferred tax assets, net of valuation allowances, will be realized. The Company has not recorded a valuation allowance as of December 31, 2020 and December 31, 2019.

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

NOTES TO FINANCIAL STATEMENTS

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

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

	12/31/2020			12/31/2019			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Gross DTA	$4,393,208,983	$95,194,180	$4,488,403,163	$4,175,881,084	$119,417,734	$4,295,298,818	$217,327,899	($24,223,554)	$193,104,345
b. Statutory Valuation Allowance Adjustments	0	0	$0	0	0	$0	0	0	$0
c. Adjusted Gross DTA	4,393,208,983	95,194,180	$4,488,403,163	4,175,881,084	119,417,734	$4,295,298,818	217,327,899	(24,223,554)	$193,104,345
d. DTA Nonadmitted	631,410,004	0	$631,410,004	1,043,907,042	0	$1,043,907,042	(412,497,038)	0	($412,497,038)
e. Subtotal (Net Admitted DTA)	$3,761,798,979	$95,194,180	$3,856,993,159	$3,131,974,042	$119,417,734	$3,251,391,776	$629,824,937	($24,223,554)	$605,601,383
f. DTL	2,068,030,587	260,734,548	$2,328,765,135	1,283,629,973	425,459,164	$1,709,089,137	784,400,614	(164,724,616)	$619,675,998
g. Net Admitted DTA	$1,693,768,392	($165,540,368)	$1,528,228,024	$1,848,344,069	($306,041,430)	$1,542,302,639	($154,575,677)	$140,501,062	($14,074,615)

Change in Net DTA	($426,571,653)
Less: Change in Net DTL on unrealized (gains)/losses	(90,918,246)
Less: Shared based payment adjustment	0
Less: Other balance sheet reclass	(5,209,239)
Change in net deferred income tax	($330,444,168)

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

	12/31/2020			12/31/2019			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Admission Calculation Components - SSAP No. 101:									
a. Admitted pursuant to 11.a. (loss carrybacks)	$0	$34,267,663	$34,267,663	$0	$69,397,949	$69,397,949	$0	($35,130,286)	($35,130,286)
b. Admitted pursuant to 11.b. (Realization)	1,493,960,360	0	$1,493,960,360	1,472,904,689	0	$1,472,904,689	21,055,671	0	$21,055,671
1. Realization per 11.b.i	1,768,142,343	0	$1,768,142,343	1,802,192,021	0	$1,802,192,021	(34,049,678)	0	($34,049,678)
2. Limitation per 11.b.ii	XXX	XXX	$1,493,960,365	XXX	XXX	$1,472,904,688	XXX	XXX	$21,055,677
c. Admitted pursuant to 11.c	2,267,838,619	60,926,517	$2,328,765,136	1,659,069,353	50,019,785	$1,709,089,138	608,769,266	10,906,732	$619,675,998
d. Total Admitted pursuant to SSAP 101	$3,761,798,979	$95,194,180	$3,856,993,159	$3,131,974,042	$119,417,734	$3,251,391,776	$629,824,937	($24,223,554)	$605,601,383

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

	12/31/2020	12/31/2019
	Total	Total
ExDTA ACL RBC ratio:		
a. Ratio % used to determine recovery period & threshold limit amount	714.543 %	740.990 %
b. Amount of adjusted capital and surplus used to determine recovery period & threshold limit	$14,946,457,318	$14,254,783,052

NOTES TO FINANCIAL STATEMENTS

4.

	12/31/2020		12/31/2019		Change	
	Ordinary	Capital	Ordinary	Capital	Ordinary	Capital
Impact of Tax-Planning Strategies:						
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets by tax character as a percentage						
1. Adjusted gross DTAs amount from Note 9A1(c)	$4,393,208,983	$95,194,180	$4,175,881,084	$119,417,734	$217,327,899	($24,223,554)
2. Percentage of adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies attributable to the tax character	0 %	0 %	0 %	0 %	0 %	0 %
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	$3,761,798,979	$95,194,180	$3,131,974,042	$119,417,734	$629,824,937	($24,223,554)
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies attributable to that tax character	0 %	100 %	0 %	100 %	0 %	0 %

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

B. Deferred tax liabilities not recognized:

There were no deferred tax liabilities that are not recognized.

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

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

1. Current Income Tax:

	As of 12/31/2020	As of 12/31/2019	Change
a. Federal	$19,985,685	$265,123,489	($245,137,804)
b. Foreign	2,525,633	4,707,273	(2,181,640)
c. Subtotal	$22,511,318	$269,830,762	($247,319,444)
d. Federal income tax on net capital gains	59,302,053	175,031,341	(115,729,288)
e. Capital loss carry-forwards	0	0	0
f. Other	0	0	0
g. Federal and foreign income taxes incurred	$81,813,371	$444,862,103	($363,048,732)

NOTES TO FINANCIAL STATEMENTS

2. .DTAs Resulting from Book/Tax Differences:

	As of 12/31/2020	As of 12/31/2019	Change
a. Ordinary:			
Insurance Reserves	2,096,221,005	1,971,212,750	125,008,255
Policyholder Dividends	223,203,638	254,362,595	(31,158,957)
Deferred Acquisition Costs	476,288,453	445,581,041	30,707,412
Employee Benefits	743,297,087	735,251,612	8,045,475
Invested Assets	646,466,737	605,422,892	41,043,845
Non-Admitted Assets	161,173,390	105,642,871	55,530,519
Other Deferred Tax Assets	46,558,673	58,407,323	(11,848,650)
Subtotal	4,393,208,983	4,175,881,084	217,327,899
b. Statutory valuation allowance adjustment	0	0	0
c. Nonadmitted	631,410,004	1,043,907,042	(412,497,038)
d. Total admitted ordinary DTA	$3,761,798,979	$3,131,974,042	$629,824,937
e. Capital			
Invested Assets – Bonds, Stocks, & Other	37,412,264	119,417,734	(82,005,470)
Unrealized Capital (Gains)/Losses	57,781,916	0	57,781,916
Subtotal	$95,194,180	$119,417,734	($24,223,554)
f. Statutory valuation allowance adjustment	0	0	0
g. Nonadmitted	0	0	0
h. Total admitted capital DTA	$95,194,180	$119,417,734	($24,223,554)
i. Total admitted DTA (Ordinary and Capital)	$3,856,993,159	$3,251,391,776	$605,601,383

3. DTLs Resulting from Book/Tax Differences:

	As of 12/31/2020	As of 12/31/2019	Change
a. Ordinary:			
Insurance Reserves	$959,165,809	$653,729,074	$305,436,735
Invested Assets – Derivatives & Other	$766,034,313	$592,034,971	$173,999,342
Prepayments	$51,040,601	$0	$51,040,601
Unrealized Capital (Gains)/Losses	$241,026,125	$0	$241,026,125
Other	$50,763,739	$37,865,928	$12,897,811
Subtotal	$2,068,030,587	$1,283,629,973	$784,400,614
b. Capital:			
Invested Assets - Bonds, Stocks, & Other	260,734,548	333,133,200	(72,398,652)
Unrealized Capital (Gains)/Losses	0	92,325,964	(92,325,964)
Subtotal	$260,734,548	$425,459,164	($164,724,616)
c. Total DTLs	$2,328,765,135	$1,709,089,137	$619,675,998
4. Net DTAs/DTLs	**$1,528,228,024**	**$1,542,302,639**	**($14,074,615)**

NOTES TO FINANCIAL STATEMENTS

D. Analysis of Actual Income Tax Expense

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

	As of 12/31/2020	As of 12/31/2019	Change
Expected federal income tax expense	$548,288,720	$194,044,868	$354,243,852
Non taxable investment income	(62,611,958)	(112,088,288)	49,476,330
Tax Credits	(46,845,669)	(41,554,023)	(5,291,646)
Items in Equity	(34,765,602)	(35,066,007)	300,405
Foreign Taxes	2,525,633	4,707,273	(2,181,640)
STAT Reserve Basis Change	(810,737)	38,936,995	(39,747,732)
Change in Law	(3,805,879)	0	(3,805,879)
Prior Year Audit Settlement	1,519,113	(11,232,319)	12,751,432
Other amounts	8,763,918	9,320,609	(556,691)
Total incurred income tax expense	$412,257,539	$47,069,108	$365,188,431

Non-Taxable Investment Income. The U.S. Dividends Received Deduction ("DRD") reduces the amount of dividend income subject to U.S. tax and accounts for a significant amount of the non-taxable investment income shown in the table above. More specifically, the U.S. DRD constitutes $17,891,353 of the total $62,611,958 of 2020 non-taxable investment income and $23,914,698 of the total $112,088,288 of 2019 non-taxable investment income. The DRD for the current period was estimated using information from 2019, current year investment results, and current year's equity market performance. The actual current year DRD can vary based on factors such as, but not limited to, changes in the amount of dividends received that are eligible for the DRD, changes in the amount of distributions received from fund investments, changes in the account balances of variable life and annuity contracts, and the Company's taxable income before the DRD.

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

Changes in Tax Law - The CARES Act. On March 27, 2020, the Coronavirus Aid, Relief, and Economic Security Act (the "CARES Act") was enacted into law. One provision of the CARES Act amends the Tax Act of 2017 and allows companies with net operating losses ("NOLs") originating in 2020, 2019 or 2018 to carry back those losses for up to five years. For 2020, the Company has recorded an income tax benefit of $0 and $3,805,879 from carrying the estimated 2020 NOL and 2018 NOL back to tax years that have a 35% tax rate.

E. Additional Tax Disclosures

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

   At December 31, 2020, the Company had no net operating loss and no tax credit carry forwards.

2. The following is income tax incurred for 2018, 2019, and 2020 that is available for recoupment in the event of future net losses:

Year	Ordinary	Capital	Total
2018	$0	$72,253,170	$72,253,170
2019	0	159,598,962	$159,598,962
2020	0	53,018,241	$53,018,241
Total	$0	$284,870,373	$284,870,373

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

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

The Company's unrecognized tax benefits were $16,916,521 and $18,326,231 for the years ended December 31, 2020 and December 31, 2019, respectively. The Company does not anticipate any significant changes within the next twelve months to its total unrecognized tax benefits related to tax years for which the statute of limitations has not expired.

The Company classifies all interest and penalties related to tax uncertainties as income tax expense (benefit). In 2020 and 2019, the Company recognized $0 in the statement of operations and in the statement of financial positions for tax related interest and penalties.

The tax years that remain subject to examination by the US tax authorities at December 31, 2020 are 2014 through 2020.

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

The Company is electing to pay the RTT liability under the permitted installments over 8 years. The Company made $413,093 payment in both 2019 and 2020 and expects to pay $3,924,385 during the next five years to satisfy the RTT liability.

I. The Company did not have AMT credit carryforward as of December 31, 2019 and 2020.

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

In the fourth quarter of 2020, the Company purchased mortgages from an affiliate for $37,788,864, the fair value on the date of the transfer.

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

For the year ended December 31, 2020, the Company received dividends totaling $22,630,384 from its insurance subsidiary, Prudential Legacy Insurance Company of New Jersey, ("PLIC").

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

(1) Detail of Material Related Party Transactions

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

(2) The Company did not have any material related party transactions involving services not disclosed on Schedule Y as of December 31, 2020.

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

a. Description of Transaction

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

b. The Company did not receive any assets as part of the material related party transactions not disclosed on Schedule Y as of December 31, 2020.

c. Assets Transferred

Ref #	Name of Related Party	Description of Assets Transferred	Statement Value of Assets Transferred
1	The Prudential Foundation	Cash	$2,300,000
2	The Prudential Foundation	Equity securities	$29,684,470
3	The Prudential Foundation	Cash	$40,000,000
Total			$71,984,470

(4) The Company did not owe any amounts to or from a related party not disclosed on Schedule Y as of December 31, 2020.

10D. At December 31, 2020, the Company reported a "Receivable from parents, subsidiaries and affiliates" of $320,308,360, and a "Payable to parents, subsidiaries and affiliates" of $184,710,394. Intercompany balances are settled in cash, generally within thirty days of the respective reporting date.

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

The Company pays commissions and certain other fees to its affiliate, Prudential Annuities Distributors, Inc. ("PAD"), in consideration for PADs marketing and underwriting of the Company's products. Commission expenses for December 31, 2020 and December 31, 2019 were $3,722,189 and $3,677,387, respectively.

The Company has a revenue sharing agreement with PGIM Investments LLC ("PGIM Investments") whereby the Company receives fee income based on policyholders' separate account balances invested in the Prudential Series Fund. Income received from PGIM Investments related to this agreement was $6,272,208 and $6,020,739 for December 31, 2020 and December 31, 2019, respectively.

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

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

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

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

10J. The Company did not recognize an impairment write-down for any investment in SCAs as of December 31, 2020.

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

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

NOTES TO FINANCIAL STATEMENTS

10M. All SCA Investments

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

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a Entities				
		$0	$0	$0
Total SSAP No. 97 8a Entities	XXX	$0	$0	$0
b. SSAP No. 97 8b(ii) Entities				
		$0	$0	$0
Total SSAP No. 97 8b(ii) Entities	XXX	$0	$0	$0
c. SSAP No. 97 8b(iii) Entities				
Colico II, Inc.	100%	$548,106,468	$548,106,468	
COLICO, INC.	100%	2,192,087,298	2,192,087,298	
Orchard Street Acres Inc.	100%	1,006,721,033	1,006,721,033	
Prudential Realty Securities, Inc. (Common)	100%	583,313,435	583,313,435	
Prudential Realty Securities, Inc. PFD	50.4%	171,259	171,259	
PGIM Loan Originator	73%	15,551,319	15,551,319	
Total SSAP No. 97 8b(iii) Entities	XXX	$4,345,950,812	$4,345,950,812	$0
d. SSAP No. 97 8b(iv) Entities				
		$0	$0	$0
Total SSAP No. 97 8b(iv) Entities	XXX	$0	$0	$0
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	$4,345,950,812	$4,345,950,812	$0
f. Aggregate Total (a+e)	XXX	$4,345,950,812	$4,345,950,812	$0

NOTES TO FINANCIAL STATEMENTS

(2) NAIC Filing Response Information

SCA Entity (Should be the same entities as shown in M(1) above)	Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resubmission Required Y/N	Code**
a. SSAP No. 97 8a Entities						
			$0			
Total SSAP No. 97 8a Entities	XXX	XXX	$0	XXX	XXX	XXX
b. SSAP No. 97 8b(ii) Entities						
			$0			
Total SSAP No. 97 8b(ii) Entities	XXX	XXX	$0	XXX	XXX	XXX
c. SSAP No. 97 8b(iii) Entities						
Colico II, Inc.	S2	10/21/2020	$548,106,468	Y	N	I
COLICO, INC.	S2	10/21/2020	2,192,087,298	Y	N	I
Orchard Street Acres Inc.	S2	10/21/2020	1,006,721,033	Y	N	I
Prudential Realty Securities, Inc. (Common)	S2	7/23/2020	583,313,435	Y	N	I
Prudential Realty Securities, Inc. PFD	S2	7/23/2020	171,259	Y	N	I
PGIM Loan Originator	S1	In Process	N/A	N/A	N/A	N/A
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	$4,330,399,493	XXX	XXX	XXX
d. SSAP No. 97 8b(iv) Entities						
			$0			
Total SSAP No. 97 8b(iv) Entities	XXX	XXX	$0	XXX	XXX	XXX
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	XXX	4,330,399,493	XXX	XXX	XXX
f. Aggregate Total (a+e)	XXX	XXX	4,330,399,493	XXX	XXX	XXX

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

** I- Immaterial or M- Material

10N. Investment in Insurance SCAs

SCA Entity (Investments in Insurance SCA Entities)	Monetary Effect on NAIC SAP		Amount of Investment	
	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Per Audited Statutory Equity	If the Insurance SCA Had Completed Statutory Financial Statements*
Prudential Retirement Insurance and Annuity Company	$5,496,213	($50,285,745)	$1,156,959,424	$1,207,245,169

* Per AP&P Manual (without permitted or prescribed practices)

Please refer to Note 1A for a description of all permitted and prescribed practices, including for investments in Insurance SCA entities.

NOTES TO FINANCIAL STATEMENTS

10O. SCA or SSAP 48 Entity Loss Tracking

Entity	Reporting Entity's Share of Net Income (Loss)	Accumulated Share of Net Income (Loss)	Reporting Entity's Share of Equity-Including Negative Equity	Guaranteed Obligation-Commitment for Financial Support (Yes/No)	Reported Value
Allsop Venture Partners III	$0	($194,750)	($194,750)	No	$0
American Securities Partners VIII, L.P.	$2,189,995	$5,462,408	$5,675,769	No	$5,675,769
AmeriMark Holdings, LLC - Series A Common Units - N1	($19,809)	($274,678)	($274,678)	No	$0
AmeriMark Holdings, LLC - Series A Common Units (R)	($256,026)	($3,550,098)	($3,550,098)	No	$0
AmeriMark Holdings, LLC - Series A Preferred Units (N)	($9,356)	($9,356)	($9,356)	No	$0
AmeriMark Holdings, LLC - Series A Preferred Units (R)	($311,853)	($311,853)	($311,853)	No	$0
AmeriMark Holdings, LLC - Series C Common Units	($2,971)	($41,202)	($41,202)	No	$0
Choctaw Generation, LP	($777,552)	($12,956,689)	($12,956,689)	No	$0
Global Infrastructure Partners IV-A/B, L.P.	$1,551	($7,615)	($5,025)	No	$2,590
Pramerica Real Estate Capital III (Core Debt) L.P.	($1,071)	($7,040)	($7,040)	No	$0
Pru Brazilian Capital Fund	$0	($22,962)	($22,962)	No	$0
Prudential Impact Investments Private Debt LLC	$0	($13,987)	($13,987)	No	$0
Prudential Mortgage SKP Venture LLC	$0	($27,689)	($27,689)	No	$0
RES Battery Storage Holding LLC	($345,600)	($5,296,844)	($5,296,844)	No	$0
Sky Global Power One, LLC	$60,621	($2,378,115)	($2,378,115)	No	$0
Westbrook Real Estate Fund XI, L.P.	$5,708	($22,637)	($22,637)	No	$0

11. DEBT

11A.

(1) The Company did not have any capital notes outstanding as of December 31, 2020.

(2) All Other Debt:

Debt Name	Date Issued	Kind of Borrowing	Face Amount	Carrying Value	Rate of Interest	Effective Interest Rate	Collateral Requirements	Interest Paid (Current Year)
Pru Funding LLC - LT	06/26/2008	Cash	$64,436,000	$64,436,000	6.90%	6.90%	None	$4,446,084
PSE&G	10/13/2010, 10/25/2010	Non-Cash, Energy Credits	$0	$0	11.31%	11.31%	None	$2,386
Defined Contribution - LT	06/28/2016	Cash	$116,000,000	$116,000,000	3.09%	3.09%	None	$3,588,692
Pru Funding LLC - ST	03/11/2020	Cash	$0	$0	1.27%	1.27%	None	$8,787
Prudential Legacy Insurance Company of New Jersey	02/07/2020	Cash	$0	$0	1.65%	1.65%	None	$324,500

Scheduled principal repayments on debt as of December 31, 2020 are $0 in 2021, $0 in 2022, $180,436,000 in 2023, $0 in 2024, $0 in 2025, and $0 in 2026 and beyond. As of December 31, 2020, accrued interest was $783,270.

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

11B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank of New York (“FHLBNY’). Membership allows the Company access to the FHLBNY’s financial services, including the ability to obtain collateralized loans and to issue collateralized funding agreements. Under applicable law, the funding agreements issued to the FHLBNY have priority claim status above debt holders of the Company. FHLBNY borrowings and funding agreements are collateralized by qualifying mortgage-related assets or U.S. Treasury securities, the fair value of which must be maintained at certain specified levels relative to outstanding borrowings. FHLBNY membership requires the Company to own member stock and borrowings require the purchase of activity-based stock in an amount equal to 4.5% of outstanding borrowings. Borrowings by the Company from the FHLBNY are limited to a term of 10 years. The FHLBNY may further restrict the term of borrowings by the Company due to changes in

NOTES TO FINANCIAL STATEMENTS

an internal FHLBNY credit rating of the Company that is based on financial strength ratings and RBC ratio. Currently there are no restrictions on the term of borrowings from the FHLBNY.

NJDOBI permits the Company to pledge collateral to the FHLBNY in an amount of up to 5% of its prior year-end statutory net admitted assets, excluding separate account assets. As of December 31, 2020, the 5% limitation equates to a maximum amount of pledged assets of $7,302,010,544 and an estimated maximum borrowing capacity (after taking into account required collateralization levels) of approximately $6,559,320,766 of which $2,517,125,000 was outstanding. Nevertheless, FHLBNY borrowings are subject to the FHLBNY's discretion and to the availability of qualifying assets at the Company.

As of December 31, 2020, the Company had pledged assets with a fair value of $3,049,842,853 supporting aggregate outstanding collateralized funding agreements. As of December 31, 2020, outstanding funding agreements, totaling $2,517,125,000 are included in "Policyholders' account balances." The fair value of qualifying assets that were available to the Company but not pledged amounted to $3,220,771,293 as of December 31, 2020.

(2) FHLB Capital Stock

a. Aggregate Totals

12/31/2020

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

12/31/2019

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

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

			Eligible for Redemption			
Membership Stock	(1) Current year total	(2) Not eligible for redemption	(3) Less than 6 months	(4) 6 months to less than 1 year	(5) 1 to less than 3 years	(6) 3 to 5 years
Class A	$0	$0	$0	$0	$0	$0
Class B	$34,131,300	$0	$34,131,300	$0	$0	$0

NOTES TO FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

a. Amount Pledged as of December 31, 2020

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

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

2. General Account as of 12/31/2020

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

3. Separate Accounts as of 12/31/2020

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

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

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

b. Maximum Amount Pledged during period ended December 31, 2020

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

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

2. General Account as of 12/31/2020

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

3. Separate Accounts as of 12/31/2020

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

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

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

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB

a. Amount as of December 31, 2020

12/31/2020

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

12/31/2019

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

b. Maximum Amount during period ended December 31, 2020

	1 Total (col 2 + 3)	2 General Account	3 Separate Account
Debt	$0	$0	$0
Funding Agreements	$2,517,125,000	2,517,125,000	0
Other	$0	0	0
Aggregate Total	$2,517,125,000	$2,517,125,000	$0

c. FHLB - Prepayment Obligations as of December 31, 2020

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

(1) Change in benefit obligation:

a. Pension Benefits

	Overfunded		Underfunded	
	2020	**2019**	**2020**	**2019**
1. Benefit obligation at the beginning of year	($11,185,579,528)	($9,859,911,476)	($1,333,063,096)	($1,228,104,524)
2. Service cost	(193,423,724)	(166,965,349)	(39,847,075)	(35,783,141)
3. Interest cost	(363,749,414)	(419,171,486)	(43,469,728)	(46,680,415)
4. Contributions by plan participants	0	0	0	0
5. Actuarial gain (loss)	(926,765,159)	(1,289,029,926)	(86,791,700)	(191,345,879)
6. Foreign currency exchange rate changes	0	0	0	0
7. Benefits paid	678,579,591	569,628,906	104,844,745	174,650,536
8. Plan amendments	0	0	0	428,496
9. Business combinations, divestitures,curtailment, settlements and special termination benefits	0	(20,130,197)	(6,946,659)	(6,228,169)
10. Benefit obligation at end of year	($11,990,938,234)	($11,185,579,528)	($1,405,273,513)	($1,333,063,096)

b. Postretirement Benefits

	Overfunded		Underfunded	
	2020	**2019**	**2020**	**2019**
1. Benefit obligation at the beginning of year	$0	$0	($1,950,176,551)	($1,842,475,229)
2. Service cost	0	0	(21,376,709)	(20,081,506)
3. Interest cost	0	0	(61,791,348)	(77,114,910)
4. Contributions by plan participants	0	0	(22,185,091)	(21,256,340)
5. Actuarial gain (loss)	0	0	(96,650,989)	(118,945,700)
6. Foreign currency exchange rate changes	0	0	(191,494)	(599,185)
7. Benefits paid	0	0	169,813,694	164,736,950
8. Plan amendments	0	0	0	(26,728,956)
9. Business combinations, divestitures,curtailment, settlements and special termination benefits	0	0	(7,008,502)	(7,711,675)
10. Benefit obligation at end of year	$0	$0	($1,989,566,990)	($1,950,176,551)

c. Special or Contractual Benefits Per SSAP No. 11

	Overfunded		Underfunded	
	2020	**2019**	**2020**	**2019**
1. Benefit obligation at the beginning of year	$0	$0	($59,665,000)	($59,404,000)
2. Service cost	0	0	(56,495,000)	(38,586,000)
3. Interest cost	0	0	(1,206,000)	(1,600,000)
4. Contributions by plan participants	0	0	(11,692,000)	(10,323,000)
5. Actuarial gain (loss)	0	0	4,531,000	(284,000)
6. Foreign currency exchange rate changes	0	0	0	0
7. Benefits paid	0	0	59,988,000	50,954,000
8. Plan amendments	0	0	0	(422,000)
9. Business combinations, divestitures,curtailment, settlements and special termination benefits	0	0	0	0
10. Benefit obligation at end of year	$0	$0	($64,539,000)	($59,665,000)

NOTES TO FINANCIAL STATEMENTS

(2) Change in plan assets:

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2020	2019	2020	2019	2020	2019
a. Plan assets at the beginning of year	$13,276,881,951	$12,216,321,924	$1,514,591,499	$1,395,034,066	$58,274,839	$57,912,277
b. Actual return on plan assets	1,689,315,391	1,630,188,933	167,222,735	259,062,286	3,743,099	4,730,537
c. Foreign currency exchange rate changes	0	0	0	0	0	0
d. Reporting entity contribution	104,844,745	174,650,536	9,540,602	3,975,757	44,920,991	36,263,025
e. Plan participants' contributions	0	0	22,185,091	21,256,340	20,692,000	10,323,000
f. Benefits paid	(783,424,336)	(744,279,442)	(169,813,694)	(164,736,950)	(78,235,277)	(50,954,000)
g. Business combinations, divestitures, settlements	0	0	0	0	0	0
h. Plan assets at the end of year	$14,287,617,751	$13,276,881,951	$1,543,726,233	$1,514,591,499	$49,395,652	$58,274,839

(3) Funded status:

	Pension Benefits		Postretirement Benefits	
	2020	2019	2020	2019
a. Components				
1. Prepaid benefit costs	$5,662,938,091	$5,735,657,284	$0	$0
2. Overfunded plan assets	(3,366,258,574)	(3,644,354,861)	0	0
3. Accrued benefit costs	(1,187,570,836)	(1,145,857,834)	57,450,993	71,359,168
4. Liability for pension benefits	($217,702,677)	($187,205,264)	($503,291,750)	($506,944,219)
b. Assets and liabilities recognized				
1. Assets (nonadmitted)	$2,296,679,517	$2,091,302,423	$0	$0
2. Liabilities recognized	(1,405,273,513)	(1,333,063,096)	(445,840,757)	(435,585,052)
c. Unrecognized liabilities	$0	$0	$0	$0

NOTES TO FINANCIAL STATEMENTS

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

Components of net periodic benefit cost:

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2020	2019	2020	2019	2020	2019
a. Service cost	$233,270,799	$202,748,490	$21,376,709	$20,081,506	$56,495,000	$38,586,000
b. Interest cost	407,219,142	465,851,901	61,791,348	77,114,910	1,206,000	1,600,000
c. Expected return on plan assets	(775,374,298)	(776,040,771)	(97,592,665)	(92,975,274)	(3,000,000)	(3,000,000)
d. Transition asset or obligation	0	0	0	0	0	0
e. Gains and losses	341,388,512	329,777,768	19,556,452	28,903,252	(5,274,099)	(1,446,537)
f. Prior service cost or credit	5,826,129	5,908,787	10,637,345	7,851,378	0	422,000
g. Gain or loss recognized due to a settlement or curtailment	6,894,758	78,663,509	12,015	744,881	0	0
h. Total net periodic benefit cost	**$219,225,042**	**$306,909,684**	**$15,781,204**	**$41,720,653**	**$49,426,901**	**$36,161,463**

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

	Pension Benefits		Postretirement Benefits	
	2020	2019	2020	2019
a. Items not yet recognized as a component of net periodic cost - prior year	$4,338,214,976	$4,100,578,614	$485,966,082	$543,133,068
b. Net transition asset or obligation recognized	0	0	0	0
c. Net prior service cost or credit arising during period	0	(428,496)	0	26,728,956
d. Net prior service cost or credit recognized	(5,826,129)	(5,908,787)	(10,637,345)	(7,851,378)
e. Net gain and loss arising during period	99,615,764	573,751,413	26,541,328	(47,141,312)
f. Net gain and loss recognized	(341,388,512)	(329,777,768)	(19,556,452)	(28,903,252)
g. Items not yet recognized as a component of net periodic cost - current year	$4,090,616,099	$4,338,214,976	$482,313,613	$485,966,082

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

	Pension Benefits		Postretirement Benefits	
	2020	2019	2020	2019
a. Net transition asset or obligation	$0	$0	$0	$0
b. Net prior service cost or credit	78,462,710	84,288,839	83,753,816	94,391,161
c. Net recognized gains and losses	$4,012,153,389	$4,253,926,137	$398,559,797	$391,574,921

NOTES TO FINANCIAL STATEMENTS

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

	2020	2019
Weighted-average assumptions used to determine net periodic benefit cost for the years ending December 31, 2020 and December 31, 2019:		
a. Discount rate	3.30 %	4.30 %
b. Expected long-term rate of return on plan assets	6.00 %	6.50 %
c. Rate of compensation increase	4.50 %	4.50 %
d. Interest crediting rate	4.30 %	4.30 %
Weighted-average assumptions used to determine projected benefit obligations as of December 31, 2020 and December 31, 2019:		
e. Discount rate	2.55 %	3.30 %
f. Rate of compensation increase	4.50 %	4.50 %
g. Interest crediting rate	4.25 %	4.30 %

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

The weighted-average assumptions used to determine net periodic benefit cost for the years ending December 31, 2020 and December 31, 2019 are discount rates of 3.25% and 4.30%, respectively and expected long-term rate of return on plan assets of 6.75% and 7.00%, respectively.

The weighted-average assumptions used to determine accumulated postretirement benefit obligation as of December 31, 2020 and December 31, 2019 are discount rates of 2.40% and 3.25%, respectively.

(8) The amount of the accumulated benefit obligation for defined benefit pension plans was $12,621,479,510 as of December 31, 2020, and $12,013,714,375 for the prior year ended December 31, 2019.

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

	2020	2019
Health care cost trend rates	6.25%	6.25%
Ultimate health care cost trend rate after gradual decrease until 2028	4.50%	4.50%

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

Years	Amount
a. 2021	$829,024,168
b. 2022	838,043,834
c. 2023	866,563,729
d. 2024	870,806,585
e. 2025	887,869,457
f. 2026-2030	$4,626,580,064

(11) The Company anticipates that it will make cash contributions in 2021 of $85,000,000, $10,000,000, and $40,000,000 to the pension, postretirement and the postemployment plans, respectively.

(12) There were no purchases of annuity contracts in 2020 and 2019, respectively.

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

(14) Not applicable.

(15) For 2020 and 2019 certain employees were provided special termination benefits under non-qualified plans in the form of unreduced early retirement benefits as a result of their involuntary termination. For 2020 certain employees were provided special termination benefits under non-qualified plans in the form of unreduced early retirement benefits as a result of their participation in the Voluntary Separation Program that was offered to eligible U.S.-based employees in 2019. For 2019 certain employees were provided special termination benefits in the qualified and non-qualified plans in the form of retirement eligibility bridging as a result of their participation in the Voluntary Separation Program that was offered to eligible U.S.-based employees in 2019. The cost associated with these benefits was $6,890,000 and $26,890,933 for 2020 and 2019, respectively.

(16) There were pension plan amendments of $0 and ($428,496) in 2020 and 2019, respectively.

There were postretirement plan amendments of $0 and $26,728,956 in 2020 and 2019, respectively.

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

(18) Not applicable.

NOTES TO FINANCIAL STATEMENTS

B. The plan fiduciaries for the Company's pension and postretirement plans have developed guidelines for asset allocations reflecting a percentage of total assets by asset class, which are reviewed on an annual basis. Asset allocation targets as of December 31, 2020 are as follows:

	Pension Investment Policy Guidelines 2020		Postretirement Investment Policy Guidelines 2020	
	Minimum	**Maximum**	**Minimum**	**Maximum**
Asset category				
U.S. Stocks……	2%	8%	31%	71%
International Stocks……..	2%	9%	2%	22%
Bonds……	53%	66%	9%	45%
Short Term Investments……..	0%	12%	0%	32%
Real Estate……	2%	17%	0%	0%
Other…….	4%	28%	0%	0%

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

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

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

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

There were no investments in Prudential Financial Common Stock as of December 31, 2020 and December 31, 2019 for either the pension or postretirement plans.

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

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

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

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

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

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

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

Unrealized Gain (Loss) on Investment of Securities Lending Collateral - This value is the contractual position relative to the investment of securities lending collateral.

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

C.

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

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

NOTES TO FINANCIAL STATEMENTS

(1) Fair Value Measurements of Pension Plan Assets as of December 31, 2019 (5):

	Level 1	Level 2	Level 3	Total
Bonds:				
U.S. government securities (federal):				
Mortgage-backed	$0	$525,624	$0	$525,624
Other U.S. government securities	0	782,879,380	0	782,879,380
U.S. government securities (state & other)	0	562,154,899	0	562,154,899
Non U.S. government securities	0	5,839,048	0	5,839,048
Corporate Debt:				0
Corporate bonds	0	4,074,832,329	0	4,074,832,329
Asset-backed	0	21,939,024	0	21,939,024
Collateralized mortgage obligations	0	485,288,557	0	485,288,557
Collateralized loan obligation	0	396,622,532	0	396,622,532
Interest rate swaps (1)	0	2,293,563	0	2,293,563
Registered investment companies	7,380,184	0	0	7,380,184
Other (2)	37,159,458	(1,900,839)	43,736,500	78,995,119
Unrealized gain (loss) on securities lending (3)	0	0	0	0
Subtotal-Bonds	44,539,642	6,330,474,117	43,736,500	6,418,750,259
Real Estate:				
Partnerships	0	0	687,665,575	687,665,575
Other:				
Partnerships	0	0	973,146,455	973,146,455
Hedge funds	0	0	1,311,026,446	1,311,026,446
Subtotal-Other	0	0	2,284,172,901	2,284,172,901
Net assets in the fair value hierarchy	**$44,539,642**	**$6,330,474,117**	**$3,015,574,976**	**$9,390,588,735**
Investments Measured at Net Asset Value, as a practical expedient (4)				
Pooled separate accounts				2,802,087,983
Common/collective trusts				1,084,205,233
Net assets at fair value				**$13,276,881,951**

(1) Interest rate swaps notional amount is $13,290,000 and $2,462,108,600 for the years ended December 31, 2020 and 2019, respectively.
(2) This category primarily consists of cash and cash equivalents, short term investments, payables and receivables and open future contract positions (including fixed income collateral).
(3) The contractual net value of the investment of securities lending collateral invested primarily in short-term bond funds is $585,621,510 and $135,426,510 and the liability for securities lending collateral is $585,621,510 and $135,426,512 for the years ended December 31, 2020 and 2019, respectively.
(4) The Pension plan excludes from the fair value hierarchy investments that are measured at NAV per share (or its equivalent) as a practical expedient to estimate fair value.
(5) Prior period amounts have been reclassified to conform to the current year presentation.

NOTES TO FINANCIAL STATEMENTS

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

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

(1) Fair Value Measurements of Postretirement Plan Assets as of December 31, 2019 (3):

	Level 1	Level 2	Level 3	Total
Bonds:				
U.S. government securities (federal):				
Other U.S. government securities	$0	$20,240,515	$0	$20,240,515
U.S. government securities (state & other)	0	158,602	0	158,602
Non-U.S. government securities	0	2,023,113	0	2,023,113
Corporate Debt:				
Corporate bonds	0	52,711,705	0	52,711,705
Asset-backed	0	15,872,258	0	15,872,258
Collateralized mortgage obligations	0	9,703,397	0	9,703,397
Collateralized loan obligation	0	15,554,267	0	15,554,267
Interest rate swaps	0	85,415	0	85,415
Registered investment companies	3,546,476	0	0	3,546,476
Other (1)	97,129	(21,136)	696,087	772,080
Subtotal-Bonds	**3,643,605**	**116,328,136**	**696,087**	**120,667,828**
Short Term Investments:				
Registered investment companies	162,938,709	0	0	162,938,709
Net assets in the fair value hierarchy	**$166,582,314**	**$116,328,136**	**$696,087**	**$283,606,537**
Investments Measured at Net Asset Value, as a practical expedient (2)				
Common trusts				273,183,605
Net assets at fair value				**556,790,142**
Variable life insurance policies at contract value				957,801,357
Total net assets				**$1,514,591,499**

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

D. The domestic discount rate used to value the pension and postretirement obligations at December 31, 2020 and December 31, 2019 is based upon the value of a portfolio of Aa investments whose cash flows would be available to pay the benefit obligation's cash flows when due. The December 31, 2020 portfolio is selected from a compilation of approximately 440 Aa-rated bonds across the full range of maturities. Since yields can vary widely at each maturity point, the Company generally avoids using the highest and lowest yielding bonds at the maturity points, so as to avoid relying on bonds that might be mispriced or misrated. This refinement process generally

NOTES TO FINANCIAL STATEMENTS

results in having a distribution from the 10th to 90th percentile. The Aa portfolio is then selected and, accordingly, its value is a measure of the benefit obligation. A single equivalent discount rate is calculated to equate the value of the Aa portfolio to the cash flows for the benefit obligation. The result is rounded to the nearest 5 basis points and the benefit obligation is recalculated using the rounded discount rate.

The pension and postretirement expected long-term rates of return on plan assets for 2020 were determined based upon an approach that considered the allocation of plan assets as of December 31, 2019. Expected returns are estimated by asset class as noted in the discussion of investment policies and strategies below. Expected returns on asset classes are developed using a building-block approach that is forward looking and are not strictly based upon historical returns. The building blocks for equity returns include inflation, real return, a term premium, an equity risk premium, capital appreciation and the effect of active management, expenses and the effect of rebalancing. The building blocks for fixed maturity returns include inflation, real return, a term premium, credit spread, capital appreciation and the effect of active management, expenses and the effect of rebalancing.

The Company applied the same approach to the determination of the expected long term rate of return in 2021. The expected long term rate of return for 2021 is 5.75**%** and 6.75% for the pension and postretirement plans, respectively.

E. The Company sponsors voluntary savings plans for employees (401(k) plans). The plans provide for salary reduction contributions by employees and matching contributions by the Company of up to 4% of annual salary for 2020 and 2019. The matching contributions by the Company included in “Other expenses” are $82,319,680 and $83,528,991 for 2020 and 2019 respectively.

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

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

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

I. Impact of Medicare Modernization Act on Postretirement Benefits

(1) Not applicable.

(2) Not applicable.

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

	Other Postretirement Benefits	Other Postretirement Benefit Subsidy Receipt
2021	$147,934,991	$6,758,388
2022	147,893,573	6,673,751
2023	147,746,231	6,573,728
2024	146,709,698	6,435,355
2025	144,427,720	6,259,313
2026-2030	662,113,353	27,640,744
Total	**$1,396,825,566**	**$60,341,279**

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

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

(B) The Company has no preferred stock outstanding.

(C) New Jersey insurance law provides that dividends or distributions may be declared or paid by the Company without prior regulatory approval only from unassigned surplus, as determined pursuant to statutory accounting principles, less unrealized capital gains and certain other adjustments. In addition, the Company must obtain approval from the New Jersey insurance regulator prior to paying a dividend if the dividend, together with other dividends or distributions made within the preceding twelve months, would exceed the greater of 10% of the Company’s surplus or net gain from operations as of the preceding December 31. As of December 31, 2020, the Company’s statutory surplus was $11,597,343,285. For the year-ended, December 31, 2020, the Company’s net gain from operations was $1,975,641,512. See Note 13(D) for dividends that were paid during December 31, 2020 and December 31, 2019.

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

In December 2019, the Company paid an ordinary dividend of $600,000,000 to its parent, PFI. The dividend was recorded as dividend to stockholders.

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

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

(G) There are no advances to surplus not repaid.

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

NOTES TO FINANCIAL STATEMENTS

(I) In accordance with the requirements of the various states, a special surplus fund has been established for contingency reserves of $239,078,591 and $336,872,981 as of December 31, 2020 and December 31, 2019, respectively.

(J) The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses was $1,309,479,535 and $1,853,179,412 as of December 31, 2020 and December 31, 2019, respectively.

(K) The following table provides information relating to the outstanding surplus notes as of December 31, 2020:

Item Number	Date Issued	Interest Rate	Original Issue Amount of Note	Is Surplus Note Holder a Related Party (Y/N)	Carrying Value of Note Prior Year	Carrying Value of Note Current Year	Unapproved Interest And/Or Principal
1	7/1/1995	8.3000%	350,000,000	N	345,705,166	346,344,579	14,525,000
Totals:			$350,000,000		$345,705,166	$346,344,579	$14,525,000

Item Number	Current Year Interest Expense Recognized	Life to Date Interest Expense Recognized	Current Year Interest Offset Percentage (not including amounts paid to a 3rd party liquidity provider)	Current Year Principal Paid	Life to Date Principal Paid	Date of Maturity
1	29,050,000	729,110,733	0%	0	0	7/1/2025
Total	$29,050,000	$729,110,733		$0	$0	

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

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

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

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

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

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

The Reinsurer issued a surplus note in the aggregate principal amount of $100,000,000, was issued on November 20, 2019 pursuant to, and is made subject to the terms of, the Amended and Restated Surplus Note Purchase Agreement, dated August 1, 2019, by and between the Reinsurer, the issuer, and Essex LLC, an affiliate. In March 2020, the Reinsurer executed an increase of outstanding notes by $800,000,000 resulting in cumulative outstanding notes of $900,000,000. Under the agreement with external counterparties, the Reinsurer received credit-linked notes issued by Essex LLC in exchange for the surplus note. The Reinsurer can redeem the principal amount of the outstanding credit-linked notes for cash upon the occurrence of, and in an amount necessary to remedy, a specified liquidity stress event. Upon such event, the surplus note issuer would monetize the amount of credit linked notes equal to the amount needed to cure the triggering event which would be provided by external counterparties. At this point, the outstanding principal on the asset would be less than the outstanding principal on the surplus

NOTES TO FINANCIAL STATEMENTS

note outstanding. Under the agreements, the external counterparties have agreed to fund any such payments under the credit-linked notes in return for the receipt of fees.

Under these transactions, because valid rights of set-off exist, interest payments on the surplus notes and on the credit-linked notes are settled on a net basis. As of December 31st, 2020, 100% of interest payments are offset solely due to administrative offsetting. Administrative offsetting occurs throughout the duration of the surplus note agreement which eliminates or reduces the exchange of cash or assets that would normally occur. As of December 31st, 2020, $26,460,311 of interest payments have been remitted.

Assets purchased from the proceeds of the surplus notes were credit-linked notes which are reported on Schedule D with an NAIC designation of 1. The book adjusted carrying value of these assets are $400,000,000 as of December 31st, 2020.

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

NOTES TO FINANCIAL STATEMENTS

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

14A. Contingent Commitments

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

1) The Company has entered into a support agreement with Prudential Funding, LLC ("Pru Funding"), a wholly owned, non-insurance subsidiary, pursuant to which the Company has agreed to cause Pru Funding to maintain, at all times, tangible net worth (including subordinated debt) of at least $1.00. As of December 31, 2020 and December 31, 2019, the tangible net worth of Pru Funding was $28,263,962 and $19,110,814, respectively. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the support agreement.

2) On September 14, 2010, the Company entered into a yield maintenance agreement, pursuant to which the Company agreed to provide an unaffiliated third party (a "purchaser") with a minimum rate of return on a portfolio of real estate investments acquired by the purchaser from the Washington Street. The Company's maximum potential exposure under this agreement was estimated to be $8,800,000 as of December 31, 2020. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the agreement.

3) The Company has entered into a support agreement with Pruco Securities, LLC ("Pruco Securities"), a wholly owned, non-insurance subsidiary, pursuant to which the Company agrees to cause Pruco Securities to maintain, at all times, (A) a minimum net capital equal to the greater of $250,000 or six and two-thirds percent of aggregate indebtedness and (B) a ratio of aggregate indebtedness to net capital of less than or equal to 15:1; provided that the Company's obligations under the support agreement are limited to an aggregate amount of $10,000,000. As of December 31, 2020 and December 31, 2019, the net capital of Pruco Securities was $81,894,159 and $55,014,838, respectively. On March 20, 2015, the Company paid the maximum amount payable under the guarantee agreement of $10,000,000 to Pruco Securities to maintain the subsidiary's debt to capital ratio. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the support agreement.

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

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

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

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

8) The Company is the sole member of GA JHCII, LLC. GA JHCII, LLC has issued a guarantee in relation to John Hancock Center, a real estate investment directly owned by GA JHCII, LLC. The guarantee is issued to the senior mortgage lenders, JP Morgan Chase. The guarantee relates to events such as fraud or malicious misconduct, and indemnification for any environmental claims/losses. The term of the guarantee coincides with the term of the mortgage, which has a debt maturity of June 22, 2022. The maximum exposure is $1,000,000,000 as of December 31, 2020.

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

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10) The Company is the sole member of GA Collins LLC. GA Collins LLC has issued a guarantee in relation to the acquisition of 2000 Collins, a real estate investment directly owned by GA Collins LLC. The guarantee is issued to the senior mortgage lender, Wells Fargo, N.A. The guarantee relates to events such as fraud or malicious conduct, and indemnification for any environmental claims/losses. The Company's maximum potential exposure under this guarantee is the value of the mortgaged property, with a $1,000,000,000 cap. The term of the guarantee coincides with the term of the mortgage, which has a debt maturity of September 21, 2021.

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

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

13) PLIC, a wholly owned subsidiary of the Company, enters into securities repurchase transactions pursuant to which PLIC transfers securities to third parties and receives cash as collateral, which it invests. The Company guarantees the obligations of PLIC to certain of PLIC's counterparties under these transactions in the event of PLIC's non-performance. The amount of the guarantee is equal to the notional amount guaranteed transaction, which was $2,612,666,951 as of December 31, 2020, and there is not a contractual limit on PLIC's repurchase agreement transactions. The guarantee will remain in effect as long as PLIC has outstanding guaranteed obligations.

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

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

NOTES TO FINANCIAL STATEMENTS

#	Guarantees and key attributes	Current CV of liability obligations under guarantee (including amount recognized at inception)	Financial statement line impacted if action under guarantee required	Max amount of future potential guarantee payments (undiscounted)	Current status of payment or performance risk of guarantee
1	Guarantee that the net worth of Pru Funding is not less than $1.00	(a)	Other Invested Assets (Page 2, Line 8)	(b)	No payments required since inception.
2	Guarantee payments by Washington Street to purchaser based on a minimum rate of return on a portfolio related to real estate	(a)	Other Invested Assets (Page 2, Line 8)	$8,800,000	No payments required since inception.
3	Guarantee the minimum net capital and a ratio of aggregate indebtedness to net capital of Pruco Securities	(a)	Other Invested Assets (Page 2, Line 8)	$0	The maximum amount payable under the guarantee agreement was paid to Pruco Securities during 2015 for $10,000,000.
4	Guarantee obligations to PASS Corp's claimants	(a)	General Insurance Expenses (Page 4, Line 23)	(c)	No payments required since inception.
5	Guarantee obligations to PSSC's claimants	(a)	General Insurance Expenses (Page 4, Line 23)	(c)	No payments required since inception.
6	Guarantee protection of plan assets under the Company's ERISA Separate Accounts	(d)	Separate Accounts Liability (Page 3, Line 27)	(b)	No payments required since inception.
7	Guarantee related to acquisition of John Hancock real estate investment	(a)	Real Estate (Page 2, Line 4)	$1,000,000,000	No payments required since inception.
8	Guarantee related to Metro Retail Investment	$0	Real Estate (Page 2, Line 4)	(b)	No payments required since inception.
9	Guarantee related to E. 22nd Street SSGA Venture LLC	$0	Other Invested Assets (Page 2, Line 8)	$225,000,000	No payments required since inception.
10	Guarantee related to GA Collins LLC	(a)	Other Invested Assets (Page 2, Line 8)	$1,000,000,000	No payments required since inception.
11	Guarantee related to Thurloe Commercial Guernsey Limited	$0	Common Stock (Page 2, Line 2.2)	(b)	No payments required since inception.
12	Guarantee related to 1600 Commons LLC	$0	Real Estate (Page 2, Line 4)	(b)	No payments required since inception.
13	Guarantee related to Prudential Legacy Insurance Company	(a)	Common Stock (Page 2, Line 2.2)	$2,612,666,951	No payments required since inception.
14	Guarantee related to Gibraltar BSN Holdings SDN BHD	$0	Other Invested Assets (Page 2, Line 8)	(b)	No payments required since inception.
15	Guarantee related to Pramerica Fosun Life Insurance Co., Ltd	$0	Other Invested Assets (Page 2, Line 8)	(b)	No payments required since inception.

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

NOTES TO FINANCIAL STATEMENTS

(3)

a.	Aggregate maximum potential future payments of all guarantees (undiscounted) that the company could be required to make as of December 31, 2020	$4,846,466,951
b.	Current liability recognized in financial statements as of December 31, 2020:	
	Noncontingent liabilities	$0
	Contingent Liabilities	$0
c.	Financial Statement impact as of December 31, 2020 if action under Guarantee is required:	
d.	Investments in Affiliated Other Invested Assets and Common Stock	$4,846,466,951
	Dividends to stockholders (capital contribution)	$0
	Expense	$0
	Other	$0
e.	Total	$4,846,466,951

14B. Assessments

In 1991, the Company established a liability for guaranty fund assessments as a result of the Executive Life Insurance Company (“ELIC”), insolvency. In 2007, the Company also established a guaranty fund assessment liability related to Executive Life Insurance Company of New York (“ELNY”). In 2010, the Company established a guaranty fund assessment liability related to Penn Treaty Network America Insurance Company ("Penn Treaty"). In 2011, the Company established a guaranty fund assessment liability related to Lincoln Memorial Life Insurance Company. The assessments are expected to be paid out over a number of years. As of December 31, 2020 and December 31, 2019 the total amount of the liability related to guaranty fund assessments was $26,151,649 and $26,838,714, respectively. As of December 31, 2020, the Company also held a related asset of $39,455,256, for premium tax credits associated with the guarantee fund assessments. Premium tax credits are generally expected to be realized over a similar time period as the assessment liability but will vary by state, which can affect the available amounts and duration. Penn Treaty is an entity that wrote long-term care contracts. The liability and related asset for premium tax credits held related to the Penn Treaty insolvency does not have a material financial effect for the Company.

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

Assets recognized from paid and accrued premium tax offsets as of December 31, 2019:	$43,056,594
Decreases as of December 31, 2020:	
Premium tax offsets utilized	3,645,979
Increases as of December 31, 2020:	
Additional premium tax offsets applied	44,911
Assets recognized from paid and accrued premium tax offsets as of December 31, 2020:	$39,455,526

14C. Gain Contingencies

There were no gain contingencies recognized by the Company during 2020 or 2019.

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

As of December 31, 2020, the Company paid the following amounts in the reporting period to settle claims related to extra contractual obligations and bad faith losses stemming from lawsuits.

	Direct
Claims related ECO and bad faith losses stemming from lawsuits during the reporting period	$446,230

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

14E. Joint and Several Liability

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

14F. All Other Contingencies

(1) Uncollectible Asset Balances

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

(2) Other Contingencies

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

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

Individual Annuities, Individual Life and Group Insurance

Broderick v. The Prudential Insurance Company of America, et al.

In December 2016, a complaint entitled Julie Han Broderick, Darron Smith and Thomas Schreck v. The Prudential Insurance Company of America, et al., was filed in the Superior Court of New Jersey, Law Division - Essex County. The complaint: (i) alleges that defendants terminated plaintiffs' employment for engaging in whistleblowing conduct involving the sale of MyTerm policies through Wells Fargo and violated New Jersey's Conscientious Employee Protection Act; and (ii) seeks back and front pay, compensatory and punitive damages and attorneys' fees and costs. In January 2017, defendants filed an answer to the complaint. In December 2019, the court granted the Company's summary judgment motion and dismissed the complaint. In September 2020, the parties filed a Joint Stipulation of Dismissal with Prejudice. This matter is now closed.

Behfarin v. Pruco Life

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

Escheatment Litigation

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

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

NOTES TO FINANCIAL STATEMENTS

Other Matters

Cho v. PICA, et al.

In November 2019, a putative class action complaint entitled Cho v. The Prudential Insurance Company of America, et. al., was filed in the United States District Court for the District of New Jersey. The Complaint purports to be brought on behalf of participants in the Prudential Employee Savings Plan (the "Plan") and (i) alleges that Defendants failed to fulfill their fiduciary obligations under the Employee Retirement Income Security Act of 1974, in the administration, management and operation of the Plan, including engaging in prohibited transactions; and (ii) seeks declaratory, injunctive and equitable relief, and unspecified damages including interest, attorneys' fees and costs. In January 2020, defendants filed a motion to dismiss the complaint. In September 2020, plaintiff filed an amended complaint and added as individual defendants certain PFI officers and current and former members of the Company's Administrative Committee and Investment Oversight Committee. In December 2020, defendants filed a motion to dismiss the amended complaint.

Doyle C. Stone v. PFI, et al.

In February 2021, a putative class action complaint entitled Doyle C. Stone v. Prudential Financial, Inc., Pruco Life Insurance Company, was filed in the United States District Court for the District of New Jersey. The complaint asserts claims against Prudential Financial, Inc. and Pruco Life Insurance Company for violation of the New Jersey Consumer Fraud Act, breach of contract, breach of fiduciary duty, breach of implied duty of good faith and fair dealing, misrepresentation and unjust enrichment, based on: (i) the Company's alleged deficient identification, notification and payment practices for retirement plan participants in transferred group retirement, annuity and insurance plans ("Plan Participants"); and (ii) improper transfer of Plan Participant funds to its own accounts. The putative class includes all Plan Participants from January 2015 to the present.

15. LEASES

15A. Lessee Operating Leases

(1) The Company occupies leased office space in many locations under various long-term leases and has entered into numerous leases covering the long-term use of computers and other equipment. At December 31, 2020, future minimum lease payments under non-cancelable operating leases are estimated as follows:

(2) At December 31, 2020, the minimum aggregate rental commitments are as follows

1. 2021	$83,425,277
2. 2022	$65,244,554
3. 2023	$48,212,890
4. 2024	$41,734,511
5. 2025	$32,831,691
6. Total	$271,448,923

15B. Lessor Leases

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

1. 2021	$817,475
2. 2022	$604,889
3. 2023	$0
4. 2024	$0
5. 2025	$0
6. Total	$1,422,364

Year-to-date rental expense, net of sub-lease income, incurred through December 31, 2020 and December 31, 2019 was $71,285,816 and $78,030,139, respectively.

(2) Leverage Leases:

The Company does not invest in leveraged leases as of December 31, 2020.

NOTES TO FINANCIAL STATEMENTS

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

During the normal course of its business, the Company utilizes financial instruments with off-balance sheet credit risk such as commitments and financial guarantees. Commitments primarily include commitments to fund investments in private placement securities, limited partnerships and other investments, as well as commitments to originate mortgage loans. As of December 31, 2020 and December 31, 2019, these commitments were $6,466,183,555 and $5,208,246,548, respectively.

The Company writes credit default swaps requiring payment of principal due in exchange for the referenced credits, depending on the nature or occurrence of specified credit events for the referenced entities. In the event of a specified credit event, the Company's maximum amount at risk, assuming the value of the referenced credits become worthless, is $1,484,642,177 and $987,074,716 at December 31, 2020 and December 31, 2019, respectively. The credit default swaps generally have maturities of five years or less.

In the course of the Company's business, it provides certain financial guarantees and indemnities to third parties pursuant to which it may be contingently required to make payments now or in the future. As of December 31, 2020 and December 31, 2019 financial guarantees issued by the Company were $86,273,235,570 and $80,020,711,479 respectively, primarily comprised of certain contracts underwritten by the Retirement segment include guarantees related to financial assets owned by the guaranteed party. These contracts are accounted for as derivatives and carried at fair value. At December 31, 2020 and December 31, 2019, such contracts in force carried a total guaranteed value of $86,264,435,570 and $80,008,911,479, respectively. These guarantees are supported by collateral that is not reflected on our balance sheet. This collateral had a fair value of $90,612,330,688 and $81,603,810,457 at December 31, 2020 and December 31, 2019, respectively. The remaining $8,800,000 is due to a guarantee on behalf of a previously owned investment subsidiary, Washington Street Investments, LLC.

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

17A. Transfers of Receivables Reported as Sales

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

17B. Transfer and Servicing of Financial Assets

(1) Securities Lending is a program whereby the Company loans securities to third parties, primarily major brokerage firms. Company and NAIC policies require a minimum of 100% and 102% of the fair value of the domestic and foreign loaned securities, respectively, to be separately maintained as collateral for the loans. In the General Account, fair value of cash collateral received of $3,145,581,763 is invested in "Bonds," "Cash, cash equivalents, and short term investments." This collateral is not restricted. The fair value of the securities on loan was $3,087,328,474. A liability to return capital received of $3,145,581,763 is included in "Payable for securities lending". There was no non-cash collateral not reflected in the Assets or Liabilities, Surplus and Other Funds. There is no collateral that extends beyond one year.

In the Separate Accounts, cash collateral received of $3,315,499,368 is invested in "Cash, cash equivalents and short-term investments." This collateral is not restricted. The fair value of the securities on loan was $3,258,844,773. A liability to return capital received of $3,318,947,364 (which includes $3,448,000 that has not yet settled) is included in "From Separate Accounts Statements". Additionally, assets and a cash collateral liability of $8,316,584 were received for unaffiliated lending.

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

(2)/(3) The Company did not have any servicing assets or servicing liabilities as of December 31, 2020.

(4) As of December 31, 2020, the Company did not have securitizations asset-backed financing arrangements, and similar transfers accounted for as sales where the Company has continued involvement with the transferred financial assets.

(5) In the General Account, the fair value of cash collateral received of $3,145,581,763 is invested in "Bonds," "Cash, cash equivalents, and short term investments." This collateral is not restricted. The fair value of the securities on loan was $3,087,328,474. A liability to return capital received of $3,145,581,763 is included in "Payable for securities lending." There was no non-cash collateral reflected in the Assets or Liabilities, Surplus and Other Funds.

(6) The Company did not have any transfers of receivables with recourse as of December 31, 2020.

(7) The Company did not have any dollar repurchase agreements or dollar reverse repurchase agreements as of December 31, 2020.

17C. Wash Sales

In the course of the Company's asset management, securities are sold and reacquired within 30 days of the sale date. There were no securities with NAIC designations of 3 or below or unrated, sold during the year ended December 31, 2020 and reacquired within 30 days of the sale date.

NOTES TO FINANCIAL STATEMENTS

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

18A. ASO Plans:

The gain from operations from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans was as follows as of December 31, 2020:

	ASO Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASO
a. Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	$12,110,344	$0	$12,110,344
b. Total net other income or expenses (including interest paid to or received from plans)	$0	$0	$0
c. Net gain or (loss) from operations	$12,110,344	$0	$12,110,344
d. Total claim payment volume	52,305	0	52,305

18B. ASC Plans

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

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

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

During 2020, there were direct premiums of $264,220,411 written by Managing General Agents/Third Party Administrators.

NOTES TO FINANCIAL STATEMENTS

20. FAIR VALUE OF ASSETS AND LIABILITIES

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

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

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

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

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

Internally-developed valuations or indicative broker quotes are also used to determine fair value in circumstances where vendor pricing is not available, or where the Company ultimately concludes that pricing information received from the independent pricing service is not reflective of market activity. If the Company concludes the values from both pricing services and brokers are not reflective of market activity, it may over-ride the information with an internally-developed valuation. As of December 31, 2020 and December 31, 2019, over-rides on a net basis were not material. Pricing service over-rides, internally-developed valuations and indicative broker quotes are generally included in Level 3 in the fair value hierarchy.

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

A.

(1) The table below presents the balances of assets and liabilities measured at fair value as of December 31, 2020:

(1) Description	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Net Asset Value (NAV)	(6) Total
Assets at Fair Value					
Bonds:					
Industrial and Misc	201,289,943	0	3,324,904	0	204,614,847
Total Bonds	$201,289,943	$0	$3,324,904	$0	$204,614,847
Cash, Cash Equivalents, and Short-Term Investments					
Industrial and Misc	0	668,207,556	0	0	668,207,556
Total Cash, Cash Equivalents, and Short-Term Investments	$0	$668,207,556	$0	$0	$668,207,556
Preferred Stock:					
Industrial and Misc	0	0	2,345,087	0	2,345,087
Total Preferred Stocks	$0	$0	$2,345,087	$0	$2,345,087
Common Stock:					
Industrial and Misc	11,290,530	147,474,263	147,551,264	0	306,316,057
Total Common Stocks	$11,290,530	$147,474,263	$147,551,264	$0	$306,316,057
Derivative Assets:					
Currency Swaps	0	52,900,809	0	0	52,900,809
Interest Rate Swaps	0	4,018,139,498	0	0	4,018,139,498
Total Return Swaps	0	58,487,852	0	0	58,487,852
Options	0	140,097,454	1,662,705	0	141,760,159
Credit Default Swaps	0	0	0	0	0
Currency Forwards	0	147,546	0	0	147,546
Total Derivative Assets	$0	$4,269,773,159	$1,662,705	$0	$4,271,435,864
Separate Account Assets (a)	$11,491,661,019	$77,626,150,564	$1,072,390,590	$21,738,648,220	$111,928,850,393
Total Assets at Fair Value	$11,704,241,492	$82,711,605,542	$1,227,274,550	$21,738,648,220	$117,381,769,804
Liabilities at Fair Value					
Derivative Liabilities:					
Currency Swaps	0	95,373,156	0	0	95,373,156
Interest Rate Swaps	0	2,281,858,377	0	0	2,281,858,377
Total Return Swaps	0	152,748,372	0	0	152,748,372
Options	0	30,415,403	0	0	30,415,403
Credit Default Swaps	0	7,348,477	0	0	7,348,477
Currency Forwards	0	49,938,646	0	0	49,938,646
Total Derivative Liabilities	$0	$2,617,682,431	$0	$0	$2,617,682,431
Total Liabilities at Fair Value	$0	$2,617,682,431	$0	$0	$2,617,682,431

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

NOTES TO FINANCIAL STATEMENTS

(2) The table below provides the following data as of December 31, 2020:

a. Summary of the changes in fair value of Level 3 assets and liabilities
b. The portion of gains or losses included in income attributable to unrealized gains or losses related to those assets and liabilities still held at December 31, 2020.

	Balance at 01/01/2020	Transfers into Level 3	Transfers out of Level 3	Total gains/ (losses) included in Net Income	Total gains/ (losses) included in Surplus	Purchases	Issues	Sales	Settlements	Balance 12/31/2020
a. Bonds:										
Industrial and Misc	$23,429,953	$3,646,835	($22,157,704)	$35,109	($1,438,532)	$10	$0	$0	($190,767)	$3,324,904
Preferred Stock:										
Industrial and Misc	2,026,246	3,125,008	(1,575,334)	0	(1,230,833)	0	0	0	0	$2,345,087
Common Stock:										
Industrial and Misc	143,143,542	0	(118,208)	1,303,379	325,813	8,065,945	0	(5,169,207)	0	$147,551,264
Derivatives (net)	19,118,532	0	0	0	16,178	2	0	(17,472,007)	0	$1,662,705
Separate Accounts Assets (a)	979,889,033	98,217,250	(35,028,433)	(54,702,069)	157,932,069	114,480,545	0	(102,590,061)	(85,807,744)	$1,072,390,590
Total Assets	**$1,167,607,306**	**$104,989,093**	**($58,879,679)**	**($53,363,581)**	**$155,604,695**	**$122,546,502**	**$0**	**($125,231,275)**	**($85,998,511)**	**$1,227,274,550**
b. Total Liabilities	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**

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

(4) Transfers into or out of Level 3 are generally reported at the value as of the beginning of the quarter in which the transfers occur for any such assets still held at the end of the quarter. As of December 31, 2020, there were no significant transfers into or out of level 3.

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

NOTES TO FINANCIAL STATEMENTS

C. The following table presents the carrying amounts and estimated fair values of the Company's financial instruments as of December 31, 2020:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets/ Liabilities	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Bonds	$111,415,292,948	$97,336,114,442	$300,864,282	$107,672,760,173	$3,441,668,493	$0	$0
Unaffiliated Preferred Stock	62,116,927	50,622,515	0	31,292,781	30,824,146	0	0
Unaffiliated Common Stock	306,316,053	306,316,053	11,290,530	147,474,256	147,551,267	0	0
Mortgage Loans	22,466,552,801	21,500,586,029	0	0	22,466,552,801	0	0
Real Estate	702,005,459	470,022,026	0	0	702,005,459	0	0
Contract Loans	2,937,052,381	2,937,052,381	0	0	2,937,052,381		0
Cash, Cash Equivalents, Short-Term Investments	4,539,378,322	4,538,767,747	1,125,175,122	3,278,576,728	135,626,472	0	0
Derivative Financial Instruments	5,610,719,157	4,895,944,621	20,013,991	5,589,042,461	1,662,705	0	0
Other Invested Assets	116,631,119	91,550,479	0	82,522,531	34,108,588	0	0
Separate Accounts	$162,015,942,643	$156,445,429,000	$11,734,373,082	$117,113,316,625	$11,429,604,716	$21,738,648,220	$0
Liabilities:							
Deposit-Type Contracts	$19,314,276,597	$18,817,115,509	$0	$15,781,047,331	$3,533,229,266		$0
Notes Payable and Other Borrowings	181,219,270	181,219,270	0	181,219,270	0		0
Securities Sold Under Agreement to Repurchase	7,561,576,847	7,561,576,847	0	7,561,576,847	0	0	0
Cash Collateral Held for Loaned Securities	3,145,581,763	3,145,581,763	0	3,145,581,763	0	0	0
Derivative Financial Instruments	3,289,313,214	3,156,643,100	32,848	3,289,280,366	0	0	0
Separate Account Liabilities-Investment Contracts	$97,562,115,371	$98,161,254,930	$0	$30,174,406,434	$67,387,708,937	$0	$0

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

D. The Company did not have any assets or liabilities that were not practicable to value at fair value as of December 31, 2020.

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

21. OTHER ITEMS

21A. Extraordinary Items

The Company did not have extraordinary items during 2020 or 2019.

21B. Troubled Debt Restructuring Debtors

The Company did not have any troubled debt restructuring during 2020.

21C. Other Disclosures and Unusual Items

On January 1, 2015, the Company entered into a reinsurance agreement with its subsidiary PLIC, in which the Company reinsured substantially all of the outstanding liabilities of its regulatory closed block (the "Closed Block"), primarily on a coinsurance basis. The only exceptions to the 100% coinsurance arrangement are as follows (1) the policyholder dividend liability which will be reinsured from the Company to PLIC on a 100% modified coinsurance basis (2) 10% of the Closed Block's New York policies, which will be retained by the Company on both the coinsurance and modified coinsurance agreements; and (3) certain Closed Block policies that were previously reinsured externally. In connection with this reinsurance transaction, the Company ceded approximately $58 billion of assets into a newly established statutory guaranteed separate account of PLIC. Concurrently, the Company ceded approximately $5 billion of assets to PLIC to support the securities lending program. The Closed Block is a regulatory mechanism that consists of Prudential Insurance's liabilities for certain participating individual life insurance policies and annuities issued in the United States that were, together with certain assets, allocated to the Closed Block in an amount that has been determined to produce cash flows which, together with revenues from policies included in the Closed Block, are expected to be sufficient to support obligations and liabilities relating to these policies, including provision for payment of benefits, certain expenses, and taxes and to provide for continuation of the Closed Block policyholder dividend scales in effect in 2000, assuming experience underlying such scales continues.

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

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

In October 2017, the NAIC adopted the Insurance Data Security Model Law. The model law requires that insurance companies establish a cybersecurity program and includes specific technical safeguards as well as requirements regarding governance, incident planning, data management, system testing, vendor oversight and regulator notification. New York

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implemented a similar law in March 2017 and other states have either implemented the Model Law or are anticipated to implement it in the near future.

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

Claim reserves for Group Long Term Disability contained in Exhibit 6 are discounted at interest rates ranging from 2.25% to 6.75%. For non-buyout claims, the interest rate is based on the date of disability. For buyout claims, the interest rate is based on the effective date of the buyout. Group Long Term Disability reserves are calculated using the 2012 GLTD Valuation Table blended with Prudential experience.

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

Individual Long Term Care active life reserves are one-year full preliminary term reserves based on 2014 Milliman Long Term Care Guidelines with modifications for morbidity, company experience with statutory prescribed caps for lapse, 1983 GAM for older products and 1994 GAM for the new generation products for mortality, and interest rates ranging from 3.5% to 4.5% depending on the effective date of coverage of each participant.

Group Long Term Care active life reserves are one-year full preliminary term reserves based on 2014 Milliman Long Term Care Guidelines with modifications for morbidity, company experience with statutory prescribed caps for lapse, 1983 GAM mortality for older products and 1994 GAM for the new generation products and interest rates ranging from 3.5% to 5.5% depending on the effective date of coverage of each participant.

Individual and Group Long Term Care claim reserves represent the present value of benefits payable to insureds in benefit status using claim termination rates based on the 2017 Milliman Long Term Care Guidelines with modifications and interest rates ranging from 3.5% to 4.5% depending on the disablement date claim for each claimant.

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

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

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

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

As of December 31, 2020 there was $0 of forward commitments not in the nature of derivative instruments included in “Bonds”.

The Company had no cash deposits that were held in an escrow account and as such would not have been reported in the financial statements as of December 31, 2020.

The Company has, consistent with past practice, guaranteed that a minimum amount of $510 million of annual and termination dividends will be paid and credited to the U.S. holders of policies issued after 1983 by December 31, 2021, as declared by the Company’s Board of Directors.

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

In the fourth quarter of 2019, the Company increased reserves for Group Annuity contracts. The increase of $196,875,354 was recorded in the capital and surplus section of the summary of operations page through two lines, with $174,048,383 recorded on line 5302 aggregate write-ins for gains and losses in surplus, "Reserve Increase for Group Annuity Insurance Contracts", and $22,826,971 recorded within line 47, other charges to surplus in Separate Accounts Statement.

21D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries during 2020 or 2019.

21E. State Transferable and Non-transferable Tax Credits

(1) The Company’s transferable and non-transferable state tax credits as of December 31, 2020 are listed in the table below:

Description of State Transferable and Non-transferable Tax Credits	State	Carrying Value	Unused Amount
		$0	$0
Ocotillo Springs Apartments	OH	$6,006,000	$0
RJTCF-43 State Tax Credit Fund L.L.C.	FL	$2,320,315	$252,500
Totals:		$8,326,315	$252,500

NOTES TO FINANCIAL STATEMENTS

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

(3) There was no impairment recognized for the year ended December 31, 2020.

(4) There were $8,326,315 admitted state tax credits for the year ended December 31, 2020.

21F. Sub-prime Mortgage Related Risk Exposure

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

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

(3) The Company's exposure to sub-prime mortgage loans is through other investments. The following table sets forth the composition of our asset-backed securities collateralized by sub-prime mortgages as of December 31, 2020.

	Actual Cost	Book/Adjusted Carrying Value	Fair Value	Other Than Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	$99,551,655	$99,551,655	$162,188,999	$272,676
b. Commercial mortgage-backed securities	0	0	0	0
c. Collateralized debt obligations	0	0	0	0
d. Structured securities	0	0	0	0
e. Equity investment in SCAs	0	0	0	0
f. Other Assets	0	0	0	0
g. Total	$99,551,655	$99,551,655	$162,188,999	$272,676

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

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

21G. Retained Assets

The Company offers retained asset accounts, called Alliance Accounts (the "Account" or "Accounts"), as a settlement option available to beneficiaries when an insured dies. The beneficiary is provided information at the time of claim about each of various settlement options available and provided the opportunity to select any of the available settlement options. For most products, if the beneficiary does not select a settlement option, they are provided an Account in most states as permitted by applicable state law. The Company generally offers the Accounts for all individual and group life insurance and non-custodial annuity contract beneficiaries when the death benefit proceeds payable are $5,000 or greater.

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

The Accounts earn interest immediately when established. The interest is accrued daily, compounded daily and credited every month and is accrued until all funds are with drawn. The interest rate may change without notice, but will not change more often than once a month. Some Accounts may be subject to certain minimum interest rates. The interest rate credited to Accounts may be more or less than the rate the Company earns on the funds held in its General Account. During 2020, interest rates credited to Accounts ranged from 0.50% to 3.50%. There were no changes to interest rates credited during 2020.

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

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

The number and balance of Accounts in force are as follow

	In Force			
	As of 12/31/2020		As of 12/31/2019	
	Number	Balance	Number	Balance
Up to and including 12 Months	13,117	$624,226,263	14,828	$638,849,098
13 to 24 Months	11,471	438,995,675	12,326	467,203,581
25 to 36 Months	10,501	395,592,756	11,519	413,080,408
37 to 48 Months	10,220	363,647,715	11,309	444,067,710
49 to 60 Months	10,143	380,594,369	10,325	375,389,761
Over 60 Months	80,389	2,514,716,986	76,757	2,289,600,065
Total	**135,841**	**$4,717,773,764**	**137,064**	**$4,628,190,623**

NOTES TO FINANCIAL STATEMENTS

Activity in the Accounts during December 31, 2020 is summarized below:

	Individual		Group	
	Number	Balance/ Amount	Number	Balance/ Amount
Number/balance of Retained Asset Accounts at 01/01/2020	92,551	$3,150,605,380	44,513	$1,477,585,243
Number/balance of Retained Asset Accounts issued/added during the year	10,648	809,881,997	10,600	546,399,503
Investment earnings credited to Retained Asset Accounts during the year	N/A	94,074,251	N/A	13,649,341
Fees and other charges assessed to Retained Asset Accounts during the year	N/A	1,976	N/A	2,314
Number/amount of Retained Assets Accounts closed/withdrawn during the year	9,632	774,589,235	12,839	599,828,426
Number/balance of Retained Asset Accounts as of 12/31/2020	**93,567**	**$3,279,970,417**	**42,274**	**$1,437,803,347**

Account funds determined to be unclaimed property are reclassified from "Liability for deposit-type contracts" to "Remittances and items not allocated" on the Statement of Liabilities, Surplus and Other Funds and reflected in the "Closed/Withdrawn accounts" row on the table. The timing of ultimate escheatment of these funds is dictated by the respective jurisdictions. The amount escheated by the Company as of December 31, 2020, all of which was initially declared to be unclaimed property prior to December 31, 2020, is shown below.

	Individual		Group	
	Number	Balance/ Amount	Number	Balance/ Amount
Number/amount of Retained Asset Accounts escheated as of 12/31/2020	**1,128**	**$647,886**	**4,388**	**$328,508**

21H. Insurance-Linked Securities (ILS) Contracts

The Company was not a benefactor of any possible proceeds from insurance linked securities as of December 31, 2020.

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

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

(2) The composition of the investments that underlie the cash surrender value are as follows as of December 31, 2020:

	Aggregate Cash Surrender Value	Percentage
Bonds	$2,461,355,267	67.04 %
Stocks	$1,021,644,270	27.83 %
Mortgage Loans	$0	0.00 %
Real Estate	$0	0.00 %
Cash and Short-Term Investments	$132,293,842	3.60 %
Derivatives	$12,744,927	0.35 %
Other Invested Assets	$43,449,698	1.18 %

NOTES TO FINANCIAL STATEMENTS

22. EVENTS SUBSEQUENT

Type 1 – Recognized Subsequent Events:

Subsequent events have been considered through February 25, 2021 for the statutory statement issued March 1, 2021.

There were no subsequent events to report.

Type 2 – Non recognized Subsequent Events:

Subsequent events have been considered through February 25, 2021 for the statutory statement issued March 1, 2021.

Beginning in 2014, the Company will be subject to an annual fee under section 9010 of the Affordable Care Act ("ACA"). This annual fee will be allocated to individual health insurers based on the ratio of the amount of an entity's net premiums written for health insurance for any U.S. health risk during the preceding calendar year to the aggregate amount of health insurance for any U.S. health risk that is written during the preceding year. For the years ended December 31, 2020 and December 31, 2019, the Company had health insurance premiums subject to the ACA assessment of $1,455,895 and $1,859,274, respectively. However, because net premiums written in 2020 were less than $25 million, no fee is required. As such, there is no expected impact to risk based capital.

23. REINSURANCE

23A. Ceded Reinsurance Report

Section 1 - General Interrogatories

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

Yes [ ] No [X]

If yes, give full details:

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

Yes [ ] No [X]

If yes, give full details:

Section 2 - Ceded Reinsurance Report - Part A

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

Yes [ ] No [X]

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

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

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

Yes [ ] No [X]

If yes, give full details:

Section 3 - Ceded Reinsurance Report - Part B

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

Please use the December 31, 2020 Schedule S, Parts 2 & 3 to make an estimate of the aggregate reduction in surplus in the event that all reinsurance agreements are terminated (aside from any agreements addressed in Section 2, above.)

NOTES TO FINANCIAL STATEMENTS

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

Yes [X] No [ ]

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

23B. Uncollectible Reinsurance

The Company did not write off any uncollectible reinsurance as of December 31, 2020.

23C. Commutation of Reinsurance

The Company did not commute any ceded reinsurance as of December 31, 2020.

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

The Company did not have ceded reinsurance with certified reinsurers as of December 31, 2020.

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

The Company did not have any variable annuity contracts with an affiliated captive reinsurer as of December 31, 2020.

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

Actuarial Guideline XVLIII- NAIC Valuation of Life Insurance Policies Model Regulation (#830) ("AG 48") prescribes an actuarial method to determine the portion of the assets held by captive reinsurance companies to support reserves for certain term and universal life policies that must be a "primary security". AG 48 provides that reserves in excess of those calculated with the prescribed actuarial method may be supported or financed with a broader range of assets, referred to as "other security". The requirements in AG 48 became effective on January 1, 2015, and apply to term and universal life insurance policies written from and after January 1, 2015, or written prior to January 1, 2015, but not included in a captive reserve financing arrangement as of December 31, 2014. While the Company does not have any ceded business subject to AG 48 requirements, certain of the Company's insurance subsidiaries cede a portion of statutory reserves for term and universal life policies to captive reinsurance companies and are subject to AG 48. As of December 31, 2020, primary securities held in trusts for the benefit of these subsidiaries, combined with primary securities placed into trusts subsequent to December 31, 2019, but before March 1, 2020, as permitted by AG 48, were sufficient to meet the required level of primary securities for AG 48 covered business. In addition, as of December 31, 2020, captive reinsurance companies assuming AG 48 covered business did not have any risk-based capital shortfalls.

23H. Reinsurance Credit

The Company did not have any agreements with reinsurance credits during 2020 or 2019.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

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

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

24C. The amount of group life net premiums written by the Company for the period ended December 31, 2020 that are subject to retrospective rating features was $1,118,378,042. This represented 53% of the total net premiums written for group life.

The amount of group accident and health net premiums written by the Company for the period ended December 31, 2020 that are subject to retrospective rating features was $45,062,273. This represented 3% of the total net premiums written for group accident and health.

24D. The Company has no medical loss ratio rebates required pursuant to the Public Health Service Act for the periods ending December 31, 2020 and December 31, 2019.

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

The Company does not offer commercial health insurance so it does not have any assets, liabilities, or revenue elements that are impacted by the risk sharing provisions of the Affordable Care Act for the period ended December 31, 2020.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

See Note 36.

26. INTERCOMPANY POOLING ARRANGEMENTS

The Company does not participate in any intercompany pooling arrangements.

NOTES TO FINANCIAL STATEMENTS

27. STRUCTURED SETTLEMENTS

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

28. HEALTH CARE RECEIVABLES

The Company had no health care receivables during 2020 or 2019.

29. PARTICIPATING POLICIES

For the period ended December 31, 2020, premiums under individual and group accident and health participating policies were $2,025,224, or less than 1% of total individual and group accident and health premiums earned. The Company accounts for its policyholder dividends based on actual experience of the group and a pre-determined dividend formula. The Company paid and accrued dividends in the amount of $0 to policyholders.

For the period ended December 31, 2020, premiums under individual and group life participating policies were $8,820,697 or less than 1% of total individual and group life premiums earned. The Company accounts for its policyholder dividends based upon the Plan of Reorganization for the Company's demutualization. The Company paid and accrued dividends in the amount of ($146,587,412) to policyholders and did not allocate any additional income to such policyholders.

30. PREMIUM DEFICIENCY RESERVES

As of December 31, 2020, the Company had no liabilities related to premium deficiency reserves.

31. RESERVES FOR LIFE CONTRACTS AND DEPOSIT-TYPE CONTRACTS

Life and Annuity Reserves

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

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

(3) As of December 31, 2020, the Company had $2,755,559,073 of insurance in force for which gross premiums for the life insurance benefits are less than the net premiums according to the standard of valuation required by the state.

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

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

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

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

(6) As of December 31, 2020, the change in reserves due to a change in valuation basis, for life and annuity reserves, was a decrease of $72,060,216 which was due to the following:

Item	Total	Industrial Life	Ordinary			Credit Life Group and Individual	Group	
			Life Insurance	Individual Annuities	Supplementary Contracts		Life Insurance	Annuities
VACARVM under new VM21	($72,060,216)	$0	$0	($72,060,216)	$0	$0	$0	$0
Total	($72,060,216)	$0	$0	($72,060,216)	$0	$0	$0	$0

NOTES TO FINANCIAL STATEMENTS

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

A. INDIVIDUAL ANNUITIES

		General Account	Separate Accounts with Guarantees	Separate Accounts Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
	a. With market value adjustment	$96,556,348	$0	$0	$96,556,348	1.0 %
	b. At book value less current surrender charge of 5% or more	105,074,265	0	0	105,074,265	1.1 %
	c. At fair value	0	0	2,006,173,991	2,006,173,991	20.4 %
	d. Total with market value adjustment or at fair value (total of a through c)	201,630,613	0	2,006,173,991	2,207,804,604	22.5 %
	e. At book value without adjustment (minimal or no charge or adjustment)	2,390,435,439	0	0	2,390,435,439	24.4 %
(2)	Not subject to discretionary withdrawal	5,199,564,125	0	447,939	5,200,012,064	53.1 %
(3)	Total (gross: direct + assumed)	7,791,630,177	0	2,006,621,930	9,798,252,107	100.0 %
(4)	Reinsurance ceded	990,714	0	0	990,714	
(5)	Total (net) (3) - (4)	$ 7,790,639,463	$ 0	$ 2,006,621,930	$ 9,797,261,393	
(6)	Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	$6,429,025	$0	$0	$6,429,025	

B. GROUP ANNUITIES

		General Account	Separate Accounts with Guarantees	Separate Accounts Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
	a. With market value adjustment	$7,238,308,649	$1,648,294,533	$0	$8,886,603,182	7.3 %
	b. At book value less current surrender charge of 5% or more	0	0	0	0	0.0 %
	c. At fair value	0	1,345,314,936	31,821,110,149	33,166,425,085	27.1 %
	d. Total with market value adjustment or at fair value (total of a through c)	7,238,308,649	2,993,609,469	31,821,110,149	42,053,028,267	34.4 %
	e. At book value without adjustment (minimal or no charge or adjustment)	1,873,842,087	10,936,067	0	1,884,778,154	1.5 %
(2)	Not subject to discretionary withdrawal	25,960,600,316	52,621,156,741	0	78,581,757,057	64.1 %
(3)	Total (gross: direct + assumed)	35,072,751,052	55,625,702,277	31,821,110,149	122,519,563,478	100.0 %
(4)	Reinsurance ceded	0	0	0	0	
(5)	Total (net) (3) - (4)	$ 35,072,751,052	$55,625,702,277	$ 31,821,110,149	$122,519,563,478	
(6)	Amount included in B(1)b above that will move to B(1)e for the first time within the year after the statement date:	$0	$0	$0	$0	

NOTES TO FINANCIAL STATEMENTS

C. DEPOSIT-TYPE CONTRACTS

(no life contingencies)

		General Account	Separate Accounts with Guarantees	Separate Accounts Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
	a. With market value adjustment	$0	$0	$0	$0	0.0 %
	b. At book value less current surrender charge of 5% or more	0	0	0	0	0.0 %
	c. At fair value	3,236,081,478	0	6,483,472,526	9,719,554,004	32.3 %
	d. Total with market value adjustment or at fair value (total of a through c)	3,236,081,478	0	6,483,472,526	9,719,554,004	32.3 %
	e. At book value without adjustment (minimal or no charge or adjustment)	7,102,338,221	0	0	7,102,338,221	23.6 %
(2)	Not subject to discretionary withdrawal	13,280,063,746	0	0	13,280,063,746	44.1 %
(3)	Total (gross: direct + assumed)	23,618,483,445	0	6,483,472,526	30,101,955,971	100.0 %
(4)	Reinsurance ceded	4,801,367,936	0	0	4,801,367,936	
(5)	Total (net) (3) - (4)	$ 18,817,115,509	$ 0	$ 6,483,472,526	$ 25,300,588,035	
(6)	Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:	$0	$0	$0	$0	

D.

		Amount
Life & Accident & Health Annual Statement:		
(1)	Exhibit 5, Annuities Section, Total (net)	$42,735,073,718
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	128,316,797
(3)	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	18,817,115,509
(4)	Subtotal	61,680,506,024
Separate Accounts Annual Statement:		
(5)	Exhibit 3, Line 0299999, Column 2	89,453,434,356
(6)	Exhibit 3, Line 0399999, Column 2	0
(7)	Policyholder dividend and coupon accumulations	0
(8)	Policyholder premiums	0
(9)	Guaranteed interest contracts	0
(10)	Other contract deposit funds	6,483,472,526
(11)	Subtotal	95,936,906,882
(12)	Combined Total	$157,617,412,906

NOTES TO FINANCIAL STATEMENTS

33. ANALYSIS OF LIFE ACTUARIAL RESERVES BY WITHDRAWAL CHARACTERISTICS

		Account Value	Cash Value	Reserve
A.	General Account			
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
	a. Term Policies with Cash Value	$ 70,736,027	$ 93,068,290	$ 124,831,751
	b. Universal Life	2,479,410,222	2,538,579,398	2,709,372,111
	c. Universal Life with Secondary Guarantees	4,774,458,474	4,050,284,941	12,656,379,496
	d. Indexed Universal Life	409,412,772	371,944,568	505,318,219
	e. Indexed Universal Life with Secondary Guarantees	0	0	0
	f. Indexed Life	0	0	0
	g. Other Permanent Cash Value Life Insurance	0	0	0
	h. Variable Life	1,767,255,362	1,925,868,543	2,188,145,760
	i. Variable Universal Life	1,507,500,522	1,501,800,942	1,772,734,388
	j. Miscellaneous Reserves	0	69,395,904,279	70,594,408,031
(2)	Not subject to discretionary withdrawals or no cash values			
	a. Term Policies without Cash Value	XXX	XXX	4,310,500,134
	b. Accidental Death Benefits	XXX	XXX	543,322,152
	c. Disability - Active Lives	XXX	XXX	209,319,793
	d. Disability - Disabled Lives	XXX	XXX	511,062,872
	e. Miscellaneous Reserves	XXX	XXX	1,398,533,493
(3)	Total (gross: direct + assumed)	11,008,773,379	79,877,450,961	97,523,928,200
(4)	Reinsurance Ceded	4,677,926,419	48,179,726,818	60,227,323,101
(5)	Total (net) (3) - (4)	$ 6,330,846,960	$ 31,697,724,143	$ 37,296,605,099

		Account Value	Cash Value	Reserve
B.	Separate Account with Guarantees			
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
	a. Term Policies with Cash Value	$ 0	$ 0	$ 0
	b. Universal Life	0	0	0
	c. Universal Life with Secondary Guarantees	0	0	0
	d. Indexed Universal Life	0	0	0
	e. Indexed Universal Life with Secondary Guarantees	0	0	0
	f. Indexed Life	0	0	0
	g. Other Permanent Cash Value Life Insurance	0	0	0
	h. Variable Life	0	0	0
	i. Variable Universal Life	2,042,538,891	2,042,538,891	2,042,538,891
	j. Miscellaneous Reserves	0	0	0
(2)	Not subject to discretionary withdrawals or no cash values			
	a. Term Policies without Cash Value	XXX	XXX	0
	b. Accidental Death Benefits	XXX	XXX	0
	c. Disability - Active Lives	XXX	XXX	0
	d. Disability - Disabled Lives	XXX	XXX	0
	e. Miscellaneous Reserves	XXX	XXX	0
(3)	Total (gross: direct + assumed)	2,042,538,891	2,042,538,891	2,042,538,891
(4)	Reinsurance Ceded	0	0	0
(5)	Total (net) (3) - (4)	$ 2,042,538,891	$ 2,042,538,891	$ 2,042,538,891

NOTES TO FINANCIAL STATEMENTS

		Account Value	Cash Value	Reserve
C.	Separate Account Nonguaranteed			
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
	a. Term Policies with Cash Value	$ 0	$ 0	$ 0
	b. Universal Life	0	0	0
	c. Universal Life with Secondary Guarantees	0	0	0
	d. Indexed Universal Life	0	0	0
	e. Indexed Universal Life with Secondary Guarantees	0	0	0
	f. Indexed Life	0	0	0
	g. Other Permanent Cash Value Life Insurance	0	0	0
	h. Variable Life	12,169,081,851	12,166,428,077	12,169,078,005
	i. Variable Universal Life	24,877,639,141	24,877,639,121	24,877,639,141
	j. Miscellaneous Reserves	0	0	0
(2)	Not subject to discretionary withdrawals or no cash values			
	a. Term Policies without Cash Value	XXX	XXX	0
	b. Accidental Death Benefits	XXX	XXX	0
	c. Disability - Active Lives	XXX	XXX	0
	d. Disability - Disabled Lives	XXX	XXX	0
	e. Miscellaneous Reserves	XXX	XXX	0
(3)	Total (gross: direct + assumed)	37,046,720,992	37,044,067,198	37,046,717,146
(4)	Reinsurance Ceded	0	0	0
(5)	Total (net) (3) - (4)	$ 37,046,720,992	$ 37,044,067,198	$ 37,046,717,146

D.		Amount
	Life & Accident & Health Annual Statement:	
(1)	Exhibit 5, Life Insurance, Total (net)	$ 35,951,744,605
(2)	Exhibit 5, Accidental Death Benefits Section, Total (net)	70,102,416
(3)	Exhibit 5, Disability - Active Lives Section, Total (net)	182,954,882
(4)	Exhibit 5, Disability - Disabled Lives Section, Total (net)	257,538,799
(5)	Exhibit 5, Miscellaneous Reserves Section, In part	834,264,397
(6)	Subtotal	37,296,605,099
	Separate Accounts Annual Statement:	
(7)	Exhibit 3, Line 0199999, Column 2	39,089,256,038
(8)	Exhibit 3, Line 0499999, Column 2	0
(9)	Exhibit 3, Line 0599999, Column 2	0
(10)	Subtotal (Lines (7) through (9))	39,089,256,038
(11)	Combined Total ((6) and (10))	$ 76,385,861,137

34. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2020:

TYPE	GROSS	NET OF LOADING
(1) Industrial	$0	$0
(2) Ordinary - New Business (Individual Life & Annuities)	2,680,210	2,668,238
(3) Ordinary - Renewal Business	2,543,592,081	2,544,322,775
(4) Credit Life	0	0
(5) Group Life	286,800,025	286,800,025
(6) Group Annuity	551,316,725	551,316,725
(7) Total	$3,384,389,041	$3,385,107,763

NOTES TO FINANCIAL STATEMENTS

35. SEPARATE ACCOUNTS

35A.

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

(2) In accordance with the products/transactions recorded within the Separate Accounts, some assets are considered legally insulated whereas others are not legally insulated from the General Account. As of December 31, 2020, the Company's Separate Account statement included legally insulated assets of $155,978,781,639. The assets legally insulated from the General Account as of December 31, 2020 are attributed to the following products/transactions:

Product/Transaction	Legally Insulated Assets*	Separate Account Assets (Not Legally Insulated)
Group Annuity Contracts - Not reclassed to the General Account	$53,278,198,292	$16,145,120
Group Annuity Contracts - Reclassed to the General Account for GAAP	44,883,056,638	412,893,217
Group Variable Universal Life	151,554,491	185,173
Private Placement Group Flexible Premium Variable Life Insurance Contract	43,019,960,756	9,482,262
Registered Group Flexible Premium Variable Life Insurance Contract	6,791,774	675,853
Variable Annuity	2,226,799,449	5,202,210
Variable Life	12,412,420,239	22,063,526
Total	**$155,978,781,639**	**$466,647,361**

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

(3) Some Separate Account liabilities are guaranteed by the General Account. As of December 31, 2020, the Company's General Account had a maximum guarantee for Separate Account liabilities of $2,397,182,143. To compensate the General Account for the risk taken, the Separate Account, excluding those assessed as a component of an overall insurance charge (where it is impractical to bifurcate each underlying charge), has paid risk charges related to certain guarantees as follows for the past five (5) years:

a.	2020	$20,132,344
b.	2019	$21,257,919
c.	2018	$26,174,414
d.	2017	$25,257,344
e.	2016	$28,313,413

For the year ended December 31, 2020, the Company's General Account has paid $22,365,016 towards Separate Account guarantees. The total Separate Account guarantees paid by the General Account for the preceded four years ending December 31, 2019, 2018, 2017, and 2016 was $23,606,619, $22,670,862, $30,610,491, and $36,458,251, respectively.

(4) The Company engages in securities lending transactions within the Separate Account. In accordance with such transactions conducted from the Separate Account, the Company's securities lending policies and procedures are not materially different from the General Account policies and procedures, except that certain collateral is not included in assets and cash collateral held for loaned securities. For the period ended December 31, 2020, the amount of loaned securities within the Separate Accounts was $3,266,997,324.

NOTES TO FINANCIAL STATEMENTS

35B. General Nature and Characteristics of Separate Accounts

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

	(1) Indexed	(2) Nonindexed Guarantee Less than/equal to 4%	(3) Nonindexed Guarantee More than 4%	(4) Nonguaranteed Separate Accounts	(5) Total
(1) Premiums, considerations or deposits for period ended 12/31/2020	$0	$791,862,071	$1,093,927,411	$6,814,439,117	$8,700,228,599
Reserves as of 12/31/20					
(2) For accounts with assets at:					
a. Fair Value	0	13,356,310,831	0	77,357,921,752	$90,714,232,583
b. Amortized Cost	0	22,881,005,515	21,430,924,822	0	$44,311,930,337
c. Total Reserves	$0	$36,237,316,346	$21,430,924,822	$77,357,921,752	$135,026,162,920
(3) By withdrawal characteristics					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	$0	$3,112,056,820	$38,350,433	$0	$3,150,407,253
2. At book value without market value adjustment and with current surrender charge of 5% or more	0	0	0	0	0
3. At fair value	0	1,885,740,107	0	77,357,473,813	$79,243,213,920
4. At book value without market value adjustment and with current surrender charge less than 5%	0	10,936,067	0	0	$10,936,067
5. Subtotal	$0	$5,008,732,994	$38,350,433	$77,357,473,813	$82,404,557,240
b. Not subject to discretionary withdrawal:	0	31,228,582,352	21,392,574,389	447,939	$52,621,604,680
c. Total	$0	$36,237,315,346	$21,430,924,822	$77,357,921,752	$135,026,161,920

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

(1)	Transfers as reported in the Summary of Operations of the Separate Accounts Statement:		
	a.	Transfers to Separate Accounts (Page 4, Line 1.4)	$8,476,228,599
	b.	Transfers from Separate Accounts (Page 4, Line 10)	$14,339,462,628
	c.	Net transfers to or (From) Separate Accounts (a) – (b)	($5,863,234,029)
(2)	Reconciling Adjustments		$68,934,050
	Reconciling amount: reinsured expense allowance held in the Separate Account Statement of ceding/assuming company in conjunction with Modco Agreements.		
(3)	Transfers as Reported in the Summary of Operations of the Life, Accident & Health Statement: (1c) + (2) = (Page 4, Line 26)		($5,794,299,979)

NOTES TO FINANCIAL STATEMENTS

36. LOSS/CLAIM ADJUSTMENT EXPENSES

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

	12/31/2020	12/31/2019
Balance at January 1	$139,541,637	$126,448,789
Less reinsurance recoverables	9,902,962	8,627,381
Net balance at January 1	$129,638,675	$117,821,408
Incurred related to:		
Current year	893,336,751	866,098,052
Prior years	176,112,227	160,742,285
Total incurred	1,069,448,978	1,026,840,337
Paid related to:		
Current year	283,379,355	277,934,266
Prior years	776,267,220	737,088,804
Total paid	1,059,646,575	1,015,023,070
Net balance at December 31	$139,441,078	$129,638,675
Plus reinsurance recoverables	8,665,228	9,902,962
Balance at December 31	$148,106,306	$139,541,637

As of December 31, 2020 and December 31, 2019, the Company had no reinsurance recoverable balances attributable to the Company's healthcare business sold to Aetna.

The provision for claims and claim adjustment expenses had no material change as of December 31, 2020.

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

1.3 State Regulating? ..... New Jersey

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

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001137774

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [X]

2.2 If yes, date of change: .....

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2016

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/01/2018

3.4 By what department or departments?
The New Jersey Department of Banking and Insurance. In accordance with the plan established by the NAIC, examiners from the states of Arizona, Connecticut, and Indiana also participated in the examination. .....

3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [X]

3.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [X]

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? ..... Yes [ ] No [X]
4.12 renewals? ..... Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? ..... Yes [ ] No [X]
4.22 renewals? ..... Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC.

5.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

6.1 Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [X]

6.2 If yes, give full information:
.....

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? ..... Yes [ ] No [X]

7.2 If yes,
7.21 State the percentage of foreign control; ..... 0.0 %
7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in fact).

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

.....

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [X] No [ ]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?

PricewaterhouseCoopers LLP, 300 Madison Avenue, New York, NY 10017

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

.....

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

.....

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? ..... Yes [X] No [ ] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain

.....

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?

Candace J. Woods, Senior Vice President and Chief Actuary, 751 Broad Street, Newark, New Jersey 07102 .....

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? ..... Yes [X] No [ ]

12.11 Name of real estate holding company ..... See explanation in 12.2

12.12 Number of parcels involved 0

12.13 Total book/adjusted carrying value ..... $ 3,862,155,259

12.2 If, yes provide explanation:

Included in 12.13 above are 190 securities of miscellaneous REIT investments that can be found on the Schedule D-Part 1 and 2 of the General Account. The Company also has a number of partnership and LLC interests in entities which own real estate directly, or own partnership units and shares in real estate companies. See General Account and Separate Account Schedule BA, Part 1, Real Estate for a listing of investments and total book value. In addition, the Company owns shares in The Prudential Variable Contract Real Property Partnership through a Separate Account of the Company with a carrying value of $82,993,692. The number of parcels does not apply because the Company owns shares of the Real Property Partnership and does not own properties directly or exclusively. .....

13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

.....

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? ..... Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? ..... Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? ..... Yes [ ] No [ ] N/A [ ]

14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]

a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

c. Compliance with applicable governmental laws, rules and regulations;

d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

e. Accountability for adherence to the code.

14.11 If the response to 14.1 is No, please explain:

.....

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

14.21 If the response to 14.2 is yes, provide information related to amendment(s).

.....

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

14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

.....

GENERAL INTERROGATORIES

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? ..... Yes [ ] No [X]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? ..... Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? ..... Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict with the official duties of such person? ..... Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? ..... Yes [ ] No [X]

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):

20.11 To directors or other officers ..... $ 0
20.12 To stockholders not officers ..... $ 0
20.13 Trustees, supreme or grand (Fraternal Only) ..... $ 0

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):

20.21 To directors or other officers ..... $ 0
20.22 To stockholders not officers ..... $ 0
20.23 Trustees, supreme or grand (Fraternal Only) ..... $ 0

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? ..... Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:

21.21 Rented from others ..... $ 0
21.22 Borrowed from others ..... $ 0
21.23 Leased from others ..... $ 0
21.24 Other ..... $ 0

22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? ..... Yes [X] No [ ]

22.2 If answer is yes:

22.21 Amount paid as losses or risk adjustment $ 0
22.22 Amount paid as expenses ..... $ 96,626
22.23 Other amounts paid ..... $ 0

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

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

INVESTMENT

24.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 24.03) ..... Yes [X] No [ ]

24.02 If no, give full and complete information relating thereto

24.03 For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)
Please reference Note 17B.

24.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. ..... $ 3,145,581,762

24.05 For the reporting entity's securities lending program, report amount of collateral for other programs. ..... $ 0

24.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? ..... Yes [X] No [ ] N/A [ ]

24.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? ..... Yes [X] No [ ] N/A [ ]

24.08 Does the reporting entity or the reporting entity 's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? ..... Yes [X] No [ ] N/A [ ]

GENERAL INTERROGATORIES

24.09 For the reporting entity's securities lending program state the amount of the following as of December 31 of the current year:

24.091	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	$ 3,101,079,794
24.092	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 3,078,249,279
24.093	Total payable for securities lending reported on the liability page.	$ 3,145,581,763

25.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 24.03). Yes [X] No [ ]

25.2 If yes, state the amount thereof at December 31 of the current year:

25.21	Subject to repurchase agreements	$ 5,726,369,010
25.22	Subject to reverse repurchase agreements	$ 0
25.23	Subject to dollar repurchase agreements	$ 0
25.24	Subject to reverse dollar repurchase agreements	$ 0
25.25	Placed under option agreements	$ 0
25.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$ 510,127,254
25.27	FHLB Capital Stock	$ 147,402,000
25.28	On deposit with states	$ 5,261,468
25.29	On deposit with other regulatory bodies	$ 30,000
25.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 439,818,093
25.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 2,813,869,908
25.32	Other	$ 0

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
Voluntary trust	Assets are restricted to sale primarily because they are held in voluntary trusts. The trusts provide that the assets are to be used for payments of designated dividend benefits.	510,127,254

26.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [X] No [ ]

26.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ] N/A [ ]
If no, attach a description with this statement.

LINES 26.3 through 26.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

26.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Yes [X] No [ ]

26.4 If the response to 26.3 is YES, does the reporting entity utilize:

26.41	Special accounting provision of SSAP No. 108	Yes [ ] No [X]
26.42	Permitted accounting practice	Yes [ ] No [X]
26.43	Other accounting guidance	Yes [ ] No [X]

26.5 By responding YES to 26.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [ ] No [ ]

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

27.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [ ] No [X]

27.2 If yes, state the amount thereof at December 31 of the current year. $ 0

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

28.01 For agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

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

GENERAL INTERROGATORIES

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

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

28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year? ..... Yes [ ] No [X]

28.04 If yes, give full and complete information relating thereto:

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

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

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

28.0597 For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? ..... Yes [ ] No [X]

28.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? ..... Yes [ ] No [X]

28.06 For those firms or individuals listed in the table for 28.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
105676	PGIM, Inc.	5493009SX8QJBZYIGB87	SEC	DS

29.1 Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? ..... Yes [ ] No [X]

29.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
29.2999 - Total		0

29.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation

GENERAL INTERROGATORIES

30. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	99,241,701,466	113,320,881,160	14,079,179,694
30.2 Preferred stocks	50,793,774	62,116,928	11,323,154
30.3 Totals	99,292,495,240	113,382,998,088	14,090,502,848

30.4 Describe the sources or methods utilized in determining the fair values:

The sources and methods used to determine the market valuation of bonds and preferred stock include third party pricing services and discounted cash flow models using prevailing market interest rates and credit characteristics. Under certain circumstances, when prevailing market rates are unavailable, non-public information, management judgment, or non-binding broker quotes are used to determine fair value.

31.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? ..... Yes [X] No [ ]

31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? ..... Yes [ ] No [X]

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

Portfolio Managers review prices on a daily basis, to ensure they are reasonable and in the context of the current market. If a vendor price is thought to be unreasonable, or not in line with market activity, the price will be challenged with the source. If the price challenge is accepted, no further action is necessary, as the vendor will reflect the revised price going forward. If the vendor denies the challenge, the Pricing team may be asked to contact the Lead Underwriter or market-maker in the security for a price. The price is reviewed upon receipt, to ensure it is reasonable and in line with market activity.

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

32.2 If no, list exceptions:

In the General Account, securities identified by a Z suffix (other than securities purchased within 120 days of December 31st, 2020) with an aggregate statement value of approximately 0.08% of qualifying assets, have not been filed with the SVO.

33. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

34. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

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

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

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

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

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

36. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:

a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 36.a - 36.c are reported as long-term investments.

Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? ..... Yes [X] No [ ] N/A [ ]

GENERAL INTERROGATORIES

OTHER

37.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 3,782,271

37.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid

38.1 Amount of payments for legal expenses, if any? ..... $ 70,123,488

38.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid

39.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 2,720,841

39.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes [X] No [ ]

1.2 If yes, indicate premium earned on U.S. business only $ 48,508

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? $ 0

1.31 Reason for excluding:

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. $ 0

1.5 Indicate total incurred claims on all Medicare Supplement insurance. $ (8,824)

1.6 Individual policies:

Most current three years:

1.61 Total premium earned $ 0

1.62 Total incurred claims $ 0

1.63 Number of covered lives 0

All years prior to most current three years

1.64 Total premium earned $ 48,508

1.65 Total incurred claims $ (8,824)

1.66 Number of covered lives 20

1.7 Group policies:

Most current three years:

1.71 Total premium earned $ 0

1.72 Total incurred claims $ 0

1.73 Number of covered lives 0

All years prior to most current three years

1.74 Total premium earned $ 0

1.75 Total incurred claims $ 0

1.76 Number of covered lives 0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	1,834,488	2,085,592
2.2	Premium Denominator	25,161,765,406	29,746,033,045
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	227,617,426	214,998,716
2.5	Reserve Denominator	93,156,751,164	87,375,534,398
2.6	Reserve Ratio (2.4/2.5)	0.002	0.002

3.1 Does this reporting entity have Separate Accounts? Yes [X] No [ ]

3.2 If yes, has a Separate Accounts Statement been filed with this Department? Yes [X] No [ ] N/A [ ]

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? $ 2,623,522

3.4 State the authority under which Separate Accounts are maintained:

Title 17B: Chapter 28-7 Statutes of New Jersey

3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? Yes [ ] No [X]

3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? Yes [X] No [ ]

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? $ 283,960,544

4. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

4.1 Amount of loss reserves established by these annuities during the current year: $ 0

4.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1 P&C Insurance Company And Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)

GENERAL INTERROGATORIES

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

5.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

5.2 If yes, please provide the amount of custodial funds held as of the reporting date. ..... $ 0

5.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

5.4 If yes, please provide the balance of funds administered as of the reporting date. ..... $ 0

6.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? ..... Yes [ ] No [ ] N/A [X]

6.2 If the answer to 6.1 is yes, please provide the following:

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other

7. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded):

7.1 Direct Premium Written ..... $ 2,353,731,462

7.2 Total Incurred Claims ..... $ 491,834,356

7.3 Number of Covered Lives 4,165,464

*Ordinary Life Insurance Includes
Term (whether full underwriting,limited underwriting,jet issue,"short form app")
Whole Life (whether full underwriting,limited underwriting,jet issue,"short form app")
Variable Life (with or without secondary gurarantee)
Universal Life (with or without secondary gurarantee)
Variable Universal Life (with or without secondary gurarantee)

8. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [X] No [ ]

8.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? ..... Yes [ ] No [ ]

Life, Accident and Health Companies Only:

9.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? ..... Yes [X] No [ ]

9.2 Net reimbursement of such expenses between reporting entities:

9.21 Paid ..... $ 3,196,658,416

9.22 Received ..... $ 8,299,079,060

10.1 Does the reporting entity write any guaranteed interest contracts? ..... Yes [X] No [ ]

10.2 If yes, what amount pertaining to these lines is included in:

10.21 Page 3, Line 1 ..... $ 0

10.22 Page 4, Line 1 ..... $ 0

11. For stock reporting entities only:

11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: ..... $ 1,434,322,112

12. Total dividends paid stockholders since organization of the reporting entity:

12.11 Cash ..... $ 18,191,766,831

12.12 Stock ..... $ 0

13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: ..... Yes [ ] No [X]

Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

13.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement? ..... Yes [ ] No [ ]

13.3 If 13.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

	1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
13.31 Earned premium	0	0	0
13.32 Paid claims	0	0	0
13.33 Claim liability and reserve (beginning of year)	0	0	0
13.34 Claim liability and reserve (end of year)	0	0	0
13.35 Incurred claims	0	0	0

GENERAL INTERROGATORIES

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

13.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 13.31 and 13.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
13.41	<$25,000	0	0
13.42	$25,000 - 99,999	0	0
13.43	$100,000 - 249,999	0	0
13.44	$250,000 - 999,999	0	0
13.45	$1,000,000 or more	0	0

13.5 What portion of earned premium reported in 13.31, Column 1 was assumed from pools? $ 0

Fraternal Benefit Societies Only:

14. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? Yes [ ] No [ ]
15. How often are meetings of the subordinate branches required to be held?
16. How are the subordinate branches represented in the supreme or governing body?
17. What is the basis of representation in the governing body?
18.1 How often are regular meetings of the governing body held?
18.2 When was the last regular meeting of the governing body held?
18.3 When and where will the next regular or special meeting of the governing body be held?
18.4 How many members of the governing body attended the last regular meeting? 0
18.5 How many of the same were delegates of the subordinate branches? 0
19. How are the expenses of the governing body defrayed?
20. When and by whom are the officers and directors elected?
21. What are the qualifications for membership?
22. What are the limiting ages for admission?
23. What is the minimum and maximum insurance that may be issued on any one life?
24. Is a medical examination required before issuing a benefit certificate to applicants? Yes [ ] No [ ]
25. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation? Yes [ ] No [ ]
26.1 Are notices of the payments required sent to the members? Yes [ ] No [ ] N/A [ ]
26.2 If yes, do the notices state the purpose for which the money is to be used? Yes [ ] No [ ]
27. What proportion of first and subsequent year's payments may be used for management expenses?
    27.11 First Year 0.0 %
    27.12 Subsequent Years 0.0 %
28.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? Yes [ ] No [ ]
28.2 If so, what amount and for what purpose? $ 0
29.1 Does the reporting entity pay an old age disability benefit? Yes [ ] No [ ]
29.2 If yes, at what age does the benefit commence? 0
30.1 Has the constitution or have the laws of the reporting entity been amended during the year? Yes [ ] No [ ]
30.2 If yes, when?
31. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? Yes [ ] No [ ]
32.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? Yes [ ] No [ ]
32.2 If so, was an additional reserve included in Exhibit 5? Yes [ ] No [ ] N/A [ ]
32.3 If yes, explain
33.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? Yes [ ] No [ ]
33.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? Yes [ ] No [ ] N/A [ ]
34. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? Yes [ ] No [ ]
35.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [ ]
35.2 If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.
$000 omitted for amounts of life insurance

		1 2020	2 2019	3 2018	4 2017	5 2016
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	524,681,020	523,602,386	410,417,556	427,391,759	429,132,303
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	748,141,735	785,672,471	858,297,366	817,240,140	776,760,976
3.	Credit life (Line 21, Col. 6)	0	0	0	0	3
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	1,736,651,135	1,652,976,212	1,639,885,193	1,516,133,658	1,496,930,036
5.	Industrial (Line 21, Col. 2)	2,002,780	2,074,163	2,150,376	2,213,442	2,268,053
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)	275,046,484	291,279,531	422,459,915	408,720,604	397,140,893
7.	Total (Line 21, Col. 10)	3,286,523,154	3,255,604,763	3,333,210,406	3,171,699,603	3,102,232,264
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated	86,367	0	0	0	XXX
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	97,760	88,128	85,020	99,100	131,075
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	0	0	0	4,213,826	3,342,094
10.	Credit life (Line 2, Col. 6)	0	0	0	0	0
11.	Group (Line 2, Col. 9)	54,559,452	71,018,610	138,469,566	99,200,643	79,775,252
12.	Industrial (Line 2, Col. 2)	0	0	0	0	0
13.	Total (Line 2, Col. 10)	54,657,212	71,106,738	138,554,586	103,513,569	83,248,421
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)	215,501	266,779	278,287	342,176	358,526
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	6,333,205,627	5,828,591,832	5,148,603,986	4,744,896,020	4,383,148,243
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	588,063,157	1,155,328,858	986,763,614	752,347,449	1,481,595,752
16	Credit life (group and individual) (Line 20.4, Col. 5)	0	0	0	0	0
17.1	Group life insurance (Line 20.4, Col. 6)	2,129,652,186	2,553,886,297	3,073,063,056	3,714,068,657	3,739,910,547
17.2	Group annuities (Line 20.4, Col. 7)	14,521,957,912	18,597,777,510	19,801,277,035	14,738,854,363	14,654,376,181
18.1	A & H-group (Line 20.4, Col. 8)	1,384,139,013	1,401,602,184	1,261,047,866	1,143,964,394	1,083,856,908
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)	0	0	0	0	0
18.3	A & H-other (Line 20.4, Col. 10)	204,532,010	208,579,586	208,210,768	209,339,459	206,950,999
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)	0	0	0	0	0
20.	Total	25,161,765,406	29,746,033,046	30,479,244,612	25,303,812,518	25,550,197,156
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	154,207,391,990	146,040,210,883	133,492,840,349	127,037,381,494	123,991,735,503
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	143,076,696,066	134,944,195,178	123,054,684,401	117,545,980,557	113,156,675,664
23.	Aggregate life reserves (Page 3, Line 1)	80,503,096,041	75,717,414,035	71,727,677,879	70,151,561,288	66,808,054,050
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	0	0	0	0	XXX
24.	Aggregate A & H reserves (Page 3, Line 2)	11,721,747,840	12,354,867,909	11,199,537,753	8,701,554,990	8,468,079,410
25.	Deposit-type contract funds (Page 3, Line 3)	18,817,115,509	16,720,616,538	16,718,014,117	17,206,531,532	16,754,881,405
26.	Asset valuation reserve (Page 3, Line 24.01)	3,769,555,425	3,204,619,618	2,548,802,040	2,481,512,229	2,270,718,836
27.	Capital (Page 3, Lines 29 and 30)	2,500,000	2,500,000	2,500,000	2,500,000	2,500,000
28.	Surplus (Page 3, Line 37)	11,594,843,285	11,480,813,853	10,692,335,634	9,945,771,953	11,171,195,917
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	6,442,696,624	6,450,609,478	4,788,475,745	4,128,174,861	4,669,020,800
	Risk-Based Capital Analysis					
30.	Total adjusted capital	16,474,685,342	15,797,085,691	14,391,846,983	13,599,720,199	14,722,018,614
31.	Authorized control level risk - based capital	2,091,751,222	1,923,748,253	1,869,059,417	1,658,238,686	1,611,706,056
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	66.2	65.1	67.1	65.3	65.4
33.	Stocks (Lines 2.1 and 2.2)	5.1	5.4	5.4	5.6	5.4
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	14.6	15.5	15.1	15.5	15.5
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.3	0.4	0.4	0.5	0.5
36.	Cash, cash equivalents and short-term investments (Line 5)	3.1	4.2	3.0	4.2	3.7
37.	Contract loans (Line 6)	2.0	2.1	2.3	2.4	2.5
38.	Derivatives (Page 2, Line 7)	3.3	2.5	2.3	2.3	2.8
39.	Other invested assets (Line 8)	5.1	4.7	4.3	4.1	4.2
40.	Receivables for securities (Line 9)	0.2	0.1	0.0	0.1	0.0
41.	Securities lending reinvested collateral assets (Line 10)	0.0	0.0	0.0	0.0	0.0
42.	Aggregate write-ins for invested assets (Line 11)	0.2	0.1	0.0	0.0	0.0
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2020	2 2019	3 2018	4 2017	5 2016
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	2,427,041,341	2,688,956,402	3,005,928,910	3,061,191,025	2,646,053,207
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)	171,259	171,259	171,259	171,259	171,259
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	7,091,827,099	7,131,053,347	6,458,303,276	6,358,551,588	5,955,842,034
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)	0	0	0	0	0
48.	Affiliated mortgage loans on real estate	0	0	0	0	0
49.	All other affiliated	3,376,275,415	3,193,212,301	2,655,822,635	2,591,905,344	2,673,336,489
50.	Total of above Lines 44 to 49	12,895,315,114	13,013,393,309	12,120,226,080	12,011,819,216	11,275,402,989
51.	Total Investment in Parent included in Lines 44 to 49 above	0	0	0	0	0
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	3,695,581,860	3,638,270,759	3,775,524,792	3,756,637,302	3,327,137,550
53.	Total admitted assets (Page 2, Line 28, Col. 3)	310,652,820,990	292,318,260,622	271,164,345,897	266,164,441,118	260,294,334,274
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	4,817,612,997	5,196,450,133	4,879,890,795	5,109,402,501	7,884,056,326
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(205,280,641)	(139,566,778)	(79,173,531)	(722,012,916)	(506,692,395)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(633,232,417)	1,327,809,303	(212,200,652)	472,512,246	(1,223,215,245)
57.	Total of above Lines 54, 55 and 56	3,979,099,939	6,384,692,658	4,588,516,612	4,859,901,831	6,154,148,686
	Benefits and Reserve Increases (Page 6)					
58.	Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	27,757,121,930	31,258,795,326	28,703,985,263	26,474,107,350	24,996,803,010
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	1,065,595,433	1,026,325,731	985,677,774	936,897,166	901,585,671
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	4,202,177,263	3,460,869,062	3,031,762,772	2,627,509,652	2,531,782,504
61.	Increase in A & H reserves (Line 19, Col. 6)	(633,120,068)	1,155,330,157	1,620,786,420	274,972,870	(663,224,242)
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	(110,680,494)	(125,368,248)	26,418,585	(140,937,906)	92,280,748
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	7.3	8.4	6.7	7.5	9.0
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	3.6	4.1	4.2	4.1	3.8
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	27.1	137.6	243.3	85.3	73.7
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.0	0.0	0.0	0.0	0.0
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	23.4	22.8	26.9	27.6	29.1
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	3,016,558,499	2,957,197,177	2,910,520,716	2,872,971,508	2,886,225,654
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	3,110,723,442	3,023,164,257	2,955,835,608	2,959,393,608	2,982,121,866
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	492,916,637	485,689,161	488,235,472	363,392,261	297,701,884
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	503,714,794	518,397,745	448,867,719	342,832,201	318,515,518
	Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)					
72.	Industrial life (Page 6.1, Col. 2)	9,517,672	5,212,394	33,695,407	8,425,768	58,548,315
73.	Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)	(206,040,300)	185,205,589	152,517,315	350,597,228	698,127,588
74.	Ordinary - individual annuities (Page 6, Col. 4)	587,460,541	130,673,359	588,546,513	317,320,948	2,859,183,492
75.	Ordinary-supplementary contracts	XXX	XXX	(3,801,552)	(2,028,380)	(4,937)
76.	Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)	0	3,327	0	0	(45,986)
77.	Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)	(123,139,389)	33,180,671	140,926,835	124,182,396	154,911,137
78.	Group annuities (Page 6, Col. 5)	528,193,057	304,420,633	1,624,836,261	(517,273,673)	1,292,733,503
79.	A & H-group (Page 6.5, Col. 3)	0	0	(237,357,706)	203,004,814	659,951,993
80.	A & H-credit (Page 6.5, Col. 10)	0	0	0	0	0
81.	A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)	1,361,427,937	(410,630,131)	(609,491,768)	66,263,092	459,767,792
82.	Aggregate of all other lines of business (Page 6, Col. 8)	(181,778,006)	(277,796,693)	(286,232,804)	(45,216,029)	(463,163,933)
83.	Fraternal (Page 6, Col. 7)	0	0	0	0	0
84.	Total (Page 6, Col. 1)	1,975,641,512	(29,730,851)	1,403,638,501	505,276,164	5,720,008,963

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? Yes [ ] No [ ]

If no, please explain:

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	Number of 8	9	
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1.	In force end of prior year	345,524	2,074,163	5,986,816	1,309,274,857	0	0	5,798	19,638,099	1,944,255,743	3,255,604,763
2.	Issued during year	0	0	1,500	97,760	0	0	243	526,326	54,559,452	54,657,212
3.	Reinsurance assumed	0	0	221,969	20,059,434	0	0	0	0	0	20,059,434
4.	Revived during year	0	0	4,378	3,226,972	0	0	0	0	0	3,226,972
5.	Increased during year (net)	0	271	0	0	0	0	0	359,526	84,375,648	84,375,919
6.	Subtotals, Lines 2 to 5	0	271	227,847	23,384,166	0	0	243	885,852	138,935,100	162,319,537
7.	Additions by dividends during year	XXX	46,591	XXX	1,436,675	XXX	0	XXX	XXX	0	1,483,266
8.	Aggregate write-ins for increases	0	0	0	6,824,066	0	0	0	0	0	6,824,066
9.	Totals (Lines 1 and 6 to 8)	345,524	2,121,025	6,214,663	1,340,919,764	0	0	6,041	20,523,951	2,083,190,843	3,426,231,632
	Deductions during year:										
10.	Death	14,553	90,826	147,397	6,418,332	0	0	XXX	77,878	3,653,852	10,163,010
11.	Maturity	282	3,443	1,248	29,865	0	0	XXX	0	0	33,308
12.	Disability	0	0	0	0	0	0	XXX	236	24,129	24,129
13.	Expiry	695	445	23,877	928,868	0	0	0	0	0	929,313
14.	Surrender	4,491	23,531	104,407	10,308,707	0	0	0	0	0	10,332,238
15.	Lapse	0	0	13,995	36,696,634	0	0	484	748,477	67,815,243	104,511,877
16.	Conversion	0	0	879	3,386,036	0	0	XXX	XXX	XXX	3,386,036
17.	Decreased (net)	0	0	12,768	8,949,147	0	0	0	0	0	8,949,147
18.	Reinsurance	0	0	0	1,379,420	0	0	0	0	0	1,379,420
19.	Aggregate write-ins for decreases	0	0	0	0	0	0	0	0	0	0
20.	Totals (Lines 10 to 19)	20,021	118,245	304,571	68,097,009	0	0	484	826,591	71,493,224	139,708,478
21.	In force end of year (b) (Line 9 minus Line 20)	325,503	2,002,780	5,910,092	1,272,822,755	0	0	5,557	19,697,360	2,011,697,619	3,286,523,154
22.	Reinsurance ceded end of year	XXX	1,992,284	XXX	814,460,928	XXX	0	XXX	XXX	1,054,780,413	1,871,233,625
23.	Line 21 minus Line 22	XXX	10,496	XXX	458,361,827	XXX	(a) 0	XXX	XXX	956,917,206	1,415,289,529
	DETAILS OF WRITE-INS										
0801.	Net foreign exchange gain	0	0	0	6,824,066	0	0	0	0	0	6,824,066
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.	0	0	0	0	0	0	0	0	0	0
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)	0	0	0	6,824,066	0	0	0	0	0	6,824,066
1901.											
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.	0	0	0	0	0	0	0	0	0	0
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)	0	0	0	0	0	0	0	0	0	0

Life, Accident and Health Companies Only:

(a) Group $ 0 ; Individual $ 0

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates 0 , Amount $ 0

Additional accidental death benefits included in life certificates were in amount $ 0 , Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [ ] No [ ]

If not, how are such expenses met?

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance) (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24.	Additions by dividends	XXX	1,797,239	XXX	25,829,245
25.	Other paid-up insurance	325,503	205,541	1,742,950	13,772,193
26.	Debit ordinary insurance	XXX	XXX	935,216	9,055,222

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27.	Term policies - decreasing	0	0	3,701	59,563
28.	Term policies - other	0	0	23,391	740,698,062
29.	Other term insurance - decreasing	XXX	0	XXX	63,488
30.	Other term insurance	XXX	0	XXX	1,937,360
31.	Totals (Lines 27 to 30)	0	0	27,092	742,758,473
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX	0	XXX	92,689
33.	Totals, extended term insurance	XXX	XXX	347,355	5,290,573
34.	Totals, whole life and endowment	1,500	97,760	5,535,645	524,681,020
35.	Totals (Lines 31 to 34)	1,500	97,760	5,910,092	1,272,822,755

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial	0	0	0	2,002,780
37.	Ordinary	97,760	0	1,152,172,271	120,650,484
38.	Credit Life (Group and Individual)	0	0	0	0
39.	Group	54,559,452	0	2,011,697,619	0
40.	Totals (Lines 36 to 39)	54,657,212	0	3,163,869,890	122,653,264

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41.	Amount of insurance included in Line 2 ceded to other companies	XXX	0	XXX	10,861
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis	0	XXX	19,697,360	XXX
43.	Federal Employees' Group Life Insurance included in Line 21	0	0	0	0
44.	Servicemen's Group Life Insurance included in Line 21	0	0	1,463,510	275,046,484
45.	Group Permanent Insurance included in Line 21	0	0	63,770	1,890,142

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies	30,236,851

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.

47.1 Actual amount of coverage

47.2 Wife: Amount provided by benefit scale assuming 1.0 wife per family policy using actual age. Children: Ultimate amount provided using a sample average of 2.0 children per policy insured until 21st policy anniversary following primary insured's date of death for years of issue 1960 and later.

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
		1	2	3	4	5	6	7	8
	Disability Provisions	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Certi-cates	Amount of Ins rance
48.	Waiver of Premium	0	0	1,509,683	45,071,904	0	0	5,103,162	486,367,028
49.	Disability Income	0	0	0	313,801	0	0	463,815	9,237,358
50.	Extended Benefits	0	0	XXX	XXX	0	0	0	0
51.	Other	295,009	1,923,583	0	0	0	0	0	0
52.	Total	295,009	(a) 1,923,583	1,509,683	(a) 45,385,705	0	(a) 0	5,566,977	(a) 495,604,386

(a) See the Annual Audited Financial Reports section of the annual statement instructions

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	0	92,320	239	51,874
2.	Issued during year	0	10,198	2	11,548
3.	Reinsurance assumed	0	0	0	0
4.	Increased during year (net)	0	0	0	0
5.	Total (Lines 1 to 4)	0	102,518	241	63,422
	Deductions during year:				
6.	Decreased (net)	0	9,155	12	13,541
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	0	9,155	12	13,541
9.	In force end of year (line 5 minus line 8)	0	93,363	229	49,881
10.	Amount on deposit	0	(a) 3,372,847,185	88,431,880	(a) 1,891,680,978
11.	Income now payable	0	0	0	1,578
12.	Amount of income payable	(a) 0	(a) 0	(a) 13,091,969	(a) 62,188,525

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	29,594	247,666	2,440	804,698
2.	Issued during year	1,066	0	7	317
3.	Reinsurance assumed	422	23,282	8	17,214
4.	Increased during year (net)	0	0	0	0
5.	Totals (Lines 1 to 4)	31,082	270,948	2,455	822,229
	Deductions during year:				
6.	Decreased (net)	1,921	38,846	71	41,174
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	1,921	38,846	71	41,174
9.	In force end of year (line 5 minus line 8)	29,161	232,102	2,384	781,055
	Income now payable:				
10.	Amount of income payable	(a) 284,295,544	XXX	XXX	(a) 1,188,204,096
	Deferred fully paid:				
11.	Account balance	XXX	(a) 22,765,072,675	XXX	(a) 9,272,903,193
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 234,322,516	XXX	(a) 0

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year	8,539,166	1,405,856,643	0	0	74,514	236,458,979
2.	Issued during year	776,768	128,258,512	0	0	0	1,059,939
3.	Reinsurance assumed	0	0	0	0	0	0
4.	Increased during year (net)	0	XXX	0	XXX	1,850	XXX
5.	Totals (Lines 1 to 4)	9,315,934	XXX	0	XXX	76,364	XXX
	Deductions during year:						
6.	Conversions	0	XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	1,628,138	XXX	0	XXX	0	XXX
8.	Reinsurance ceded	0	XXX	0	XXX	0	XXX
9.	Totals (Lines 6 to 8)	1,628,138	XXX	0	XXX	0	XXX
10.	In force end of year (line 5 minus line 9)	7,687,796	(a) 1,469,744,611	0	(a) 0	76,364	(a) 238,162,882

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds	2 Dividend Accumulations
		Contracts	Contracts
1.	In force end of prior year	12,693	1,017,851
2.	Issued during year	981	0
3.	Reinsurance assumed	458	0
4.	Increased during year (net)	0	0
5.	Totals (Lines 1 to 4)	14,132	1,017,851
	Deductions During Year:		
6.	Decreased (net)	1,786	57,027
7.	Reinsurance ceded	0	0
8.	Totals (Lines 6 and 7)	1,786	57,027
9.	In force end of year (line 5 minus line 8)	12,346	960,824
10.	Amount of account balance	(a) 13,472,435,126	(a) 80,152,223

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	479,746,689
2.	Current year's realized pre-tax capital gains/(losses) of $ 960,410,668 transferred into the reserve net of taxes of $ 201,686,240	758,724,428
3.	Adjustment for current year's liability gains/(losses) released from the reserve	0
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	1,238,471,117
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	107,990,372
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	1,130,480,745

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2020	61,225,484	46,764,889	0	107,990,372
2.	2021	47,095,873	63,853,892	0	110,949,766
3.	2022	39,731,505	62,975,658	0	102,707,163
4.	2023	33,274,342	57,262,397	0	90,536,739
5.	2024	26,143,437	51,106,038	0	77,249,475
6.	2025	21,359,387	44,655,609	0	66,014,996
7.	2026	20,183,253	40,121,404	0	60,304,657
8.	2027	18,284,375	36,499,225	0	54,783,600
9.	2028	17,212,006	32,996,872	0	50,208,879
10.	2029	14,159,391	29,345,120	0	43,504,512
11.	2030	16,010,564	25,494,858	0	41,505,422
12.	2031	13,147,545	23,281,466	0	36,429,012
13.	2032	13,716,802	22,651,273	0	36,368,075
14.	2033	12,511,324	22,074,002	0	34,585,326
15.	2034	11,401,470	21,142,101	0	32,543,572
16.	2035	10,866,493	20,522,440	0	31,388,933
17.	2036	9,619,457	19,516,817	0	29,136,274
18.	2037	9,915,431	18,408,312	0	28,323,743
19.	2038	8,737,863	16,922,037	0	25,659,900
20.	2039	8,731,626	15,842,692	0	24,574,318
21.	2040	9,198,438	14,199,675	0	23,398,113
22.	2041	9,763,572	13,124,682	0	22,888,254
23.	2042	9,261,746	11,772,203	0	21,033,949
24.	2043	9,232,131	10,827,277	0	20,059,408
25.	2044	8,075,655	9,444,395	0	17,520,049
26.	2045	7,224,865	8,404,155	0	15,629,020
27.	2046	5,754,462	6,869,258	0	12,623,720
28.	2047	4,218,503	5,464,183	0	9,682,686
29.	2048	2,651,583	3,902,988	0	6,554,571
30.	2049	1,038,103	2,497,912	0	3,536,015
31.	2050 and Later	0	780,598	0	780,598
32.	Total (Lines 1 to 31)	479,746,688	758,724,428	0	1,238,471,116

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	959,605,647	321,075,064	1,280,680,711	720,671,702	1,203,267,204	1,923,938,906	3,204,619,618
2. Realized capital gains/(losses) net of taxes - General Account	(115,668,625)	0	(115,668,625)	(60,864,139)	11,319,599	(49,544,540)	(165,213,165)
3. Realized capital gains/(losses) net of taxes - Separate Accounts	(50,562,339)	0	(50,562,339)	1,324,126	0	1,324,126	(49,238,213)
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	(75,678,349)	112,808,273	37,129,924	281,930,146	441,402,845	723,332,992	760,462,915
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	(156,399,609)	66,305,446	(90,094,163)	495,294	9,307,066	9,802,361	(80,291,802)
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves	0	0	0	0	0	0	0
7. Basic contribution	297,332,527	71,878,821	369,211,348	1,205,780	2,609,984	3,815,763	373,027,111
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	858,629,253	572,067,604	1,430,696,856	944,762,910	1,667,906,698	2,612,669,608	4,043,366,464
9. Maximum reserve	1,291,243,500	328,709,835	1,619,953,336	772,948,777	1,376,653,313	2,149,602,090	3,769,555,425
10. Reserve objective	796,387,636	252,333,688	1,048,721,325	770,985,106	1,373,971,549	2,144,956,655	3,193,677,980
11. 20% of (Line 10 - Line 8)	(12,448,323)	(63,946,783)	(76,395,106)	(34,755,561)	(58,787,030)	(93,542,591)	(169,937,697)
12. Balance before transfers (Lines 8 + 11)	846,180,929	508,120,821	1,354,301,750	910,007,349	1,609,119,668	2,519,127,017	3,873,428,767
13. Transfers	445,062,571	(179,410,985)	265,651,586	(137,058,572)	(128,593,013)	(265,651,586)	0
14. Voluntary contribution	0	0	0	0	0	0	0
15. Adjustment down to maximum/up to zero	0	0	0	0	(103,873,342)	(103,873,342)	(103,873,342)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	1,291,243,500	328,709,835	1,619,953,336	772,948,777	1,376,653,313	2,149,602,090	3,769,555,425

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	7,065,139,796	XXX	XXX	7,065,139,796	0.0000	0	0.0000	0	0.0000	0
2.1	1	NAIC Designation Category 1.A	16,771,486,019	XXX	XXX	16,771,486,019	0.0005	8,385,743	0.0016	26,834,378	0.0033	55,345,904
2.2	1	NAIC Designation Category 1.B	2,261,092,413	XXX	XXX	2,261,092,413	0.0005	1,130,546	0.0016	3,617,748	0.0033	7,461,605
2.3	1	NAIC Designation Category 1.C	4,497,306,335	XXX	XXX	4,497,306,335	0.0005	2,248,653	0.0016	7,195,690	0.0033	14,841,111
2.4	1	NAIC Designation Category 1.D	4,522,803,417	XXX	XXX	4,522,803,417	0.0005	2,261,402	0.0016	7,236,485	0.0033	14,925,251
2.5	1	NAIC Designation Category 1.E	5,232,264,450	XXX	XXX	5,232,264,450	0.0005	2,616,132	0.0016	8,371,623	0.0033	17,266,473
2.6	1	NAIC Designation Category 1.F	10,691,003,454	XXX	XXX	10,691,003,454	0.0005	5,345,502	0.0016	17,105,606	0.0033	35,280,311
2.7	1	NAIC Designation Category 1.G	9,395,570,971	XXX	XXX	9,395,570,971	0.0005	4,697,785	0.0016	15,032,914	0.0033	31,005,384
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	53,371,527,058	XXX	XXX	53,371,527,058	XXX	26,685,764	XXX	85,394,443	XXX	176,126,039
3.1	2	NAIC Designation Category 2.A	10,086,428,475	XXX	XXX	10,086,428,475	0.0021	21,181,500	0.0064	64,553,142	0.0106	106,916,142
3.2	2	NAIC Designation Category 2.B	10,513,013,130	XXX	XXX	10,513,013,130	0.0021	22,077,328	0.0064	67,283,284	0.0106	111,437,939
3.3	2	NAIC Designation Category 2.C	9,952,579,847	XXX	XXX	9,952,579,847	0.0021	20,900,418	0.0064	63,696,511	0.0106	105,497,346
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	30,552,021,452	XXX	XXX	30,552,021,452	XXX	64,159,245	XXX	195,532,937	XXX	323,851,427
4.1	3	NAIC Designation Category 3.A	1,527,381,405	XXX	XXX	1,527,381,405	0.0099	15,121,076	0.0263	40,170,131	0.0376	57,429,541
4.2	3	NAIC Designation Category 3.B	1,416,101,896	XXX	XXX	1,416,101,896	0.0099	14,019,409	0.0263	37,243,480	0.0376	53,245,431
4.3	3	NAIC Designation Category 3.C	845,884,395	XXX	XXX	845,884,395	0.0099	8,374,256	0.0263	22,246,760	0.0376	31,805,253
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	3,789,367,696	XXX	XXX	3,789,367,696	XXX	37,514,740	XXX	99,660,370	XXX	142,480,225
5.1	4	NAIC Designation Category 4.A	517,668,423	XXX	XXX	517,668,423	0.0245	12,682,876	0.0572	29,610,634	0.0817	42,293,510
5.2	4	NAIC Designation Category 4.B	994,379,889	XXX	XXX	994,379,889	0.0245	24,362,307	0.0572	56,878,530	0.0817	81,240,837
5.3	4	NAIC Designation Category 4.C	488,046,236	XXX	XXX	488,046,236	0.0245	11,957,133	0.0572	27,916,245	0.0817	39,873,377
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	2,000,094,548	XXX	XXX	2,000,094,548	XXX	49,002,316	XXX	114,405,408	XXX	163,407,725
6.1	5	NAIC Designation Category 5.A	194,848,994	XXX	XXX	194,848,994	0.0630	12,275,487	0.1128	21,978,967	0.1880	36,631,611
6.2	5	NAIC Designation Category 5.B	251,740,639	XXX	XXX	251,740,639	0.0630	15,859,660	0.1128	28,396,344	0.1880	47,327,240
6.3	5	NAIC Designation Category 5.C	80,255,018	XXX	XXX	80,255,018	0.0630	5,056,066	0.1128	9,052,766	0.1880	15,087,943
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	526,844,651	XXX	XXX	526,844,651	XXX	33,191,213	XXX	59,428,077	XXX	99,046,794
7.	6	NAIC 6	31,119,239	XXX	XXX	31,119,239	0.0000	0	0.2370	7,375,260	0.2370	7,375,260
8.		Total Unrated Multi-class Securities Acquired by Conversion	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	97,336,114,441	XXX	XXX	97,336,114,441	XXX	210,553,278	XXX	561,796,495	XXX	912,287,471
		PREFERRED STOCKS										
10.	1	Highest Quality	4,521,975	XXX	XXX	4,521,975	0.0005	2,261	0.0016	7,235	0.0033	14,923
11.	2	High Quality	22,471,259	XXX	XXX	22,471,259	0.0021	47,190	0.0064	143,816	0.0106	238,195
12.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
13.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
14.	5	Lower Quality	20,262,800	XXX	XXX	20,262,800	0.0630	1,276,556	0.1128	2,285,644	0.1880	3,809,406
15.	6	In or Near Default	3,537,740	XXX	XXX	3,537,740	0.0000	0	0.2370	838,444	0.2370	838,444
16.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	50,793,775	XXX	XXX	50,793,775	XXX	1,326,007	XXX	3,275,139	XXX	4,900,969

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt Obligations	49,986,125	XXX	XXX	49,986,125	0.0000	0	0.0000	0	0.0000	0
19.1	1	NAIC Designation Category 1.A	121,497,524	XXX	XXX	121,497,524	0.0005	60,749	0.0016	194,396	0.0033	400,942
19.2	1	NAIC Designation Category 1.B	7,999,604	XXX	XXX	7,999,604	0.0005	4,000	0.0016	12,799	0.0033	26,399
19.3	1	NAIC Designation Category 1.C	316,625,489	XXX	XXX	316,625,489	0.0005	158,313	0.0016	506,601	0.0033	1,044,864
19.4	1	NAIC Designation Category 1.D	412,177,544	XXX	XXX	412,177,544	0.0005	206,089	0.0016	659,484	0.0033	1,360,186
19.5	1	NAIC Designation Category 1.E	186,963,902	XXX	XXX	186,963,902	0.0005	93,482	0.0016	299,142	0.0033	616,981
19.6	1	NAIC Designation Category 1.F	13,856,590	XXX	XXX	13,856,590	0.0005	6,928	0.0016	22,171	0.0033	45,727
19.7	1	NAIC Designation Category 1.G	27,046,662	XXX	XXX	27,046,662	0.0005	13,523	0.0016	43,275	0.0033	89,254
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	1,086,167,314	XXX	XXX	1,086,167,314	XXX	543,084	XXX	1,737,868	XXX	3,584,352
20.1	2	NAIC Designation Category 2.A	617,448,411	XXX	XXX	617,448,411	0.0021	1,296,642	0.0064	3,951,670	0.0106	6,544,953
20.2	2	NAIC Designation Category 2.B	6,994,855	XXX	XXX	6,994,855	0.0021	14,689	0.0064	44,767	0.0106	74,145
20.3	2	NAIC Designation Category 2.C	143,000,000	XXX	XXX	143,000,000	0.0021	300,300	0.0064	915,200	0.0106	1,515,800
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	767,443,266	XXX	XXX	767,443,266	XXX	1,611,631	XXX	4,911,637	XXX	8,134,899
21.1	3	NAIC Designation Category 3.A	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
21.2	3	NAIC Designation Category 3.B	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
21.3	3	NAIC Designation Category 3.C	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
22.1	4	NAIC Designation Category 4.A	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
22.2	4	NAIC Designation Category 4.B	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
22.3	4	NAIC Designation Category 4.C	1,790,318	XXX	XXX	1,790,318	0.0245	43,863	0.0572	102,406	0.0817	146,269
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)	1,790,318	XXX	XXX	1,790,318	XXX	43,863	XXX	102,406	XXX	146,269
23.1	5	NAIC Designation Category 5.A	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
23.2	5	NAIC Designation Category 5.B	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
23.3	5	NAIC Designation Category 5.C	200,000	XXX	XXX	200,000	0.0630	12,600	0.1128	22,560	0.1880	37,600
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)	200,000	XXX	XXX	200,000	XXX	12,600	XXX	22,560	XXX	37,600
24.	6	NAIC 6	2	XXX	XXX	2	0.0000	0	0.2370	0	0.2370	0
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	1,905,587,025	XXX	XXX	1,905,587,025	XXX	2,211,177	XXX	6,774,471	XXX	11,903,120
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	27,199,900	XXX	XXX	27,199,900	0.0005	13,600	0.0016	43,520	0.0033	89,760
27.	1	Highest Quality	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
28.	2	High Quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
29.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
30.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
31.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
32.	6	In or Near Default	1,662,705	XXX	XXX	1,662,705	0.0000	0	0.2370	394,061	0.2370	394,061
33.		Total Derivative Instruments	28,862,605	XXX	XXX	28,862,605	XXX	13,600	XXX	437,581	XXX	483,821
34.		Total (Lines 9 + 17 + 25 + 33)	99,321,357,846	XXX	XXX	99,321,357,846	XXX	214,104,063	XXX	572,283,687	XXX	929,575,380

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality	1,642,734,689	0	XXX	1,642,734,689	0.0011	1,807,008	0.0057	9,363,588	0.0074	12,156,237
36.		Farm Mortgages - CM2 - High Quality	340,503,026	0	XXX	340,503,026	0.0040	1,362,012	0.0114	3,881,734	0.0149	5,073,495
37.		Farm Mortgages - CM3 - Medium Quality	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
38.		Farm Mortgages - CM4 - Low Medium Quality	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
39.		Farm Mortgages - CM5 - Low Quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
40.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
41.		Residential Mortgages - All Other	0	0	XXX	0	0.0015	0	0.0034	0	0.0046	0
42.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	11,769,668,370	0	XXX	11,769,668,370	0.0011	12,946,635	0.0057	67,087,110	0.0074	87,095,546
44.		Commercial Mortgages - All Other - CM2 - High Quality	6,963,017,318	0	XXX	6,963,017,318	0.0040	27,852,069	0.0114	79,378,397	0.0149	103,748,958
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	695,359,512	0	XXX	695,359,512	0.0069	4,797,981	0.0200	13,907,190	0.0257	17,870,739
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	32,710,638	0	XXX	32,710,638	0.0120	392,528	0.0343	1,121,975	0.0428	1,400,015
47.		Commercial Mortgages - All Other - CM5 - Low Quality	41,874,796	0	XXX	41,874,796	0.0183	766,309	0.0486	2,035,115	0.0628	2,629,737
		Overdue, Not in Process:										
48.		Farm Mortgages	14,717,682	0	XXX	14,717,682	0.0480	706,449	0.0868	1,277,495	0.1371	2,017,794
49.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Residential Mortgages - All Other	0	0	XXX	0	0.0029	0	0.0066	0	0.0103	0
51.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
52.		Commercial Mortgages - All Other	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure:										
53.		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
54.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0149	0	0.0149	0
56.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
57.		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	21,500,586,032	0	XXX	21,500,586,032	XXX	50,630,991	XXX	178,052,604	XXX	231,992,522
59.		Schedule DA Mortgages	0	0	XXX	0	0.0034	0	0.0114	0	0.0149	0
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	21,500,586,032	0	XXX	21,500,586,032	XXX	50,630,991	XXX	178,052,604	XXX	231,992,522

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	11,618,543	XXX	XXX	11,618,543	0.0000	0	0.1946 (a)	2,260,968	0.1946 (a)	2,260,968
2.		Unaffiliated - Private	147,295,517	XXX	XXX	147,295,517	0.0000	0	0.1945	28,648,978	0.1945	28,648,978
3.		Federal Home Loan Bank	147,402,000	XXX	XXX	147,402,000	0.0000	0	0.0061	899,152	0.0097	1,429,799
4.		Affiliated - Life with AVR	2,746,047,546	XXX	XXX	2,746,047,546	0.0000	0	0.0000	0	0.0000	0
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations	0	0	0	0	XXX	0	XXX	0	XXX	0
6.		Fixed Income - Highest Quality	454,519,217	0	0	454,519,217	XXX	492,846	XXX	2,542,068	XXX	3,314,750
7.		Fixed Income - High Quality	131,860,594	0	0	131,860,594	XXX	525,918	XXX	1,499,200	XXX	1,961,274
8.		Fixed Income - Medium Quality	10,747,648	0	0	10,747,648	XXX	77,566	XXX	222,109	XXX	289,731
9.		Fixed Income - Low Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
10.		Fixed Income - Lower Quality	1,737,295	0	0	1,737,295	XXX	109,450	XXX	195,967	XXX	326,612
11.		Fixed Income - In/Near Default	0	0	0	0	XXX	0	XXX	0	XXX	0
12.		Unaffiliated Common Stock - Public	0	0	0	0	0.0000	0	0.1946 (a)	0	0.1946 (a)	0
13.		Unaffiliated Common Stock - Private	0	0	0	0	0.0000	0	0.1945	0	0.1945	0
14.		Real Estate	0	0	29,571,358	29,571,358	0.0000 (b)	0	0.0912 (b)	2,696,908	0.0912 (b)	2,696,908
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
16.		Affiliated - All Other	3,746,914,800	XXX	XXX	3,746,914,800	0.0000	0	0.1945	728,774,929	0.1945	728,774,929
17.		Total Common Stock (Sum of Lines 1 through 16)	7,398,143,160	0	29,571,358	7,427,714,517	XXX	1,205,780	XXX	767,740,278	XXX	769,703,949
		REAL ESTATE										
18.		Home Office Property (General Account only)	310,420,813	0	0	310,420,813	0.0000	0	0.0912	28,310,378	0.0912	28,310,378
19.		Investment Properties	159,601,214	0	122,048,113	281,649,326	0.0000	0	0.0912	25,686,419	0.0912	25,686,419
20.		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1337	0	0.1337	0
21.		Total Real Estate (Sum of Lines 18 through 20)	470,022,026	0	122,048,113	592,070,139	XXX	0	XXX	53,996,797	XXX	53,996,797
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
23.	1	Highest Quality	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
24.	2	High Quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
25.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
26.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
27.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
28.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	19,604,023	XXX	XXX	19,604,023	0.0005	9,802	0.0016	31,366	0.0033	64,693
31.	2	High Quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
32.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
33.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
34.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
35.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
36.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	19,604,023	XXX	XXX	19,604,023	XXX	9,802	XXX	31,366	XXX	64,693
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality	130,451,086	0	XXX	130,451,086	0.0011	143,496	0.0057	743,571	0.0074	965,338
39.		Mortgages - CM2 - High Quality	318,180,288	0	XXX	318,180,288	0.0040	1,272,721	0.0114	3,627,255	0.0149	4,740,886
40.		Mortgages - CM3 - Medium Quality	4,412,154	0	XXX	4,412,154	0.0069	30,444	0.0200	88,243	0.0257	113,392
41.		Mortgages - CM4 - Low Medium Quality	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
42.		Mortgages - CM5 - Low Quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
43.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
44.		Residential Mortgages - All Other	0	XXX	XXX	0	0.0015	0	0.0034	0	0.0046	0
45.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
47.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
48.		Residential Mortgages - All Other	0	0	XXX	0	0.0029	0	0.0066	0	0.0103	0
49.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Commercial Mortgages - All Other	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
52.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
53.		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0149	0	0.0149	0
54.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
56.		Total Affiliated (Sum of Lines 38 through 55)	453,043,528	0	XXX	453,043,528	XXX	1,446,661	XXX	4,459,070	XXX	5,819,617
57.		Unaffiliated - In Good Standing With Covenants	0	0	XXX	0	0.0000 (c)	0	0.0000 (c)	0	0.0000 (c)	0
58.		Unaffiliated - In Good Standing Defeased With Government Securities	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
59.		Unaffiliated - In Good Standing Primarily Senior	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
60.		Unaffiliated - In Good Standing All Other	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
61.		Unaffiliated - Overdue, Not in Process	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
62.		Unaffiliated - In Process of Foreclosure	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
63.		Total Unaffiliated (Sum of Lines 57 through 62)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	453,043,528	0	XXX	453,043,528	XXX	1,446,661	XXX	4,459,070	XXX	5,819,617

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public	0	XXX	XXX	0	0.0000	0	0.1946 (a)	0	0.1946 (a)	0
66.		Unaffiliated Private	3,493,271,890	XXX	XXX	3,493,271,890	0.0000	0	0.1945	679,441,383	0.1945	679,441,383
67.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
69.		Affiliated Other - All Other	2,455,029,219	XXX	XXX	2,455,029,219	0.0000	0	0.1945	477,503,183	0.1945	477,503,183
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	5,948,301,108	XXX	XXX	5,948,301,108	XXX	0	XXX	1,156,944,566	XXX	1,156,944,566
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
72.		Investment Properties	406,270,837	0	333,821,355	740,092,192	0.0000	0	0.0912	67,496,408	0.0912	67,496,408
73		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1337	0	0.1337	0
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	406,270,837	0	333,821,355	740,092,192	XXX	0	XXX	67,496,408	XXX	67,496,408
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
76.		Non-guaranteed Federal Low Income Housing Tax Credit	180,089,935	0	0	180,089,935	0.0063	1,134,567	0.0120	2,161,079	0.0190	3,421,709
77.		Guaranteed State Low Income Housing Tax Credit	6,006,000	0	0	6,006,000	0.0003	1,802	0.0006	3,604	0.0010	6,006
78.		Non-guaranteed State Low Income Housing Tax Credit	2,320,315	0	0	2,320,315	0.0063	14,618	0.0120	27,844	0.0190	44,086
79.		All Other Low Income Housing Tax Credit	0	0	0	0	0.0273	0	0.0600	0	0.0975	0
80.		Total LIHTC (Sum of Lines 75 through 79)	188,416,250	0	0	188,416,250	XXX	1,150,986	XXX	2,192,527	XXX	3,471,801
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments	0	XXX	0	0	0.0000	0	0.0042	0	0.0042	0
82.		NAIC 2 Working Capital Finance Investments	0	XXX	0	0	0.0000	0	0.0137	0	0.0137	0
83.		Other Invested Assets - Schedule BA	524,296,432	XXX	0	524,296,432	0.0000	0	0.1580	82,838,836	0.1580	82,838,836
84.		Other Short-Term Invested Assets - Schedule DA	0	XXX	0	0	0.0000	0	0.1580	0	0.1580	0
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	524,296,432	XXX	0	524,296,432	XXX	0	XXX	82,838,836	XXX	82,838,836
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	7,539,932,179	0	333,821,355	7,873,753,534	XXX	2,607,450	XXX	1,313,962,772	XXX	1,316,635,920

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).
(b) Determined using the same factors and breakdowns used for directly owned real estate.
(c) This will be the factor associated with the risk category determined in the company generated worksheet.

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
12574#FK8	R		Corporate Bond First to Default	1.C	48,416,045	24,208	77,466	159,773
	CW	072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPORATE MUNI FRGN	1.CFE	636,237	(318)	(1,018)	(2,100)
	CW	12189L-BB-6	BURLINGTN NORTH SANTA FE LLC CORPORATE	1.GFE	6,706,117	(3,353)	(10,730)	(22,130)
	CW	13057E-BC-7	CALIFORNIA STATEWIDE CMNTYS DE CORPORATE MUNI	1.DFE	1,418,891	(709)	(2,270)	(4,682)
	CW	167593-WS-7	CHICAGO ILL O HARE INTL ARPT CORPORATE MUNI	1.FFE	3,991,465	(1,996)	(6,386)	(13,172)
	CW	210518-CX-2	Consumers Energy CORPORATE	1.EFE	757,399	(379)	(1,212)	(2,499)
	CW	210518-DA-1	Consumers Energy CORPORATE	1.FFE	979,068	(490)	(1,567)	(3,231)
	CW	341081-FQ-5	FLORIDA POWER & LIGHT CORPORATE	1.DFE	3,082,223	(1,541)	(4,932)	(10,171)
	CW	404530-AA-5	HACKENSACK MERIDIAN HEALTH CORPORATE	1.DFE	959,950	(480)	(1,536)	(3,168)
	CW	438516-BS-4	HONEYWELL INTERNATIONAL CORPORATE	1.FFE	500,139	(250)	(800)	(1,650)
	CW	46647P-AN-6	JPMORGAN CHASE & CO CORP FLOATER	1.FFE	9,123,299	(4,562)	(14,597)	(30,107)
	CW	595620-AR-6	MIDAMERICAN ENERGY CO BD CORPORATE	1.EFE	1,107,320	(554)	(1,772)	(3,654)
	CW	649322-AD-6	NEW YORK PRESBYTERIAN HOSP CORPORATE	1.CFE	1,506,153	(753)	(2,410)	(4,970)
	CW	649322-AE-4	NEW YORK PRESBYTERIAN HOSP CORPORATE	1.CFE	2,202,546	(1,101)	(3,524)	(7,268)
	CW	89417E-AN-9	TRAVELERS COS INC/THE CORPORATE	1.FFE	3,773,230	(1,887)	(6,037)	(12,452)
	CW	91412G-HA-6	UNIVERSITY OF CALIFORNIA CORP MUNI TAXABLE	1.CFE	7,791,855	(3,896)	(12,467)	(25,713)
	CW	914886-AC-0	UNIVERSITY OF SOUTHERN CALIFOR CORPORATE	1.CFE	2,841,639	(1,421)	(4,547)	(9,377)
	CW	93978H-SC-0	WASHINGTON ST HLTH CARE FACS A CORPORATE MUNI	1.CFE	1,038,514	(519)	(1,662)	(3,427)
	R		Corporate Bond First to Default	2Z	532,595,713	1,118,451	3,408,613	5,645,515
	CW	010392-EE-4	ALABAMA POWER SENIOR NOTES	1.FFE	9,870,874	(4,935)	(15,793)	(32,574)
	CW	013716-AQ-8	RIO TINTO ALCAN INC DEBENTURES	1.FFE	2,206,119	(1,103)	(3,530)	(7,280)
	CW	037735-CM-7	APPALACHIAN PWR CO CORPORATE	2.AFE	24,704,025	(51,878)	(158,106)	(261,863)
	CW	039483-BC-5	ARCHER DANIELS MIDLAND C CORPORATE	1.FFE	2,670,047	(1,335)	(4,272)	(8,811)
	CW	039483-BH-4	ARCHER DANIELS MIDLAND C Corporate	1.FFE	545,509	(273)	(873)	(1,800)
	CW	055450-AH-3	BHP FIN USA LTD CORP FOREIGN	1.FFE	1,051,904	(526)	(1,683)	(3,471)
	CW	055451-AR-9	BHP BILLITON FIN USA LTD CORP FOREIGN	1.FFE	4,750,263	(2,375)	(7,600)	(15,676)
	CW	057224-AZ-0	Baker Hughes Inc CORPORATE	1.GFE	4,728,324	(2,364)	(7,565)	(15,603)
	CW	06051G-FG-9	BANK OF AMERICA CORP CORPORATE	1.GFE	5,409,334	(2,705)	(8,655)	(17,851)
	CW	110122-CR-7	BRISTOL MYERS SQUIBB CO CORPORATE	1.FFE	5,338,019	(2,669)	(8,541)	(17,615)
	CW	110122-DL-9	BRISTOL MYERS SQUIBB CO CORPORATE	1.FFE	34,783,631	(17,392)	(55,654)	(114,786)
	CW	141781-BC-7	Cargill Inc CORPORATE	1.FFE	12,398,946	(6,199)	(19,838)	(40,917)
	CW	149123-BJ-9	CATERPILLAR INC DEBENTURES	1.GFE	1,154,834	(577)	(1,848)	(3,811)
	CW	149123-CD-1	CATERPILLAR INC CORPORATE	1.GFE	19,276,786	(9,638)	(30,843)	(63,613)
	CW	167593-L7-5	CHICAGO ILL O HARE INTL ARPT CORPORATE MUNI	1.FFE	8,992,584	(4,496)	(14,388)	(29,676)
	CW	168863-BP-2	CHILE REPUBLIC OF NT GOVT FOREIGN	1.EFE	9,441,623	(4,721)	(15,107)	(31,157)
	CW	172967-JU-6	CITIGROUP INC CORPORATE	2.AFE	3,182,415	(6,683)	(20,367)	(33,734)
	CW	20281P-CT-7	COMMONWEALTH FING AUTH PA CORPORATE MUNI FRGN	1.EFE	14,955,435	(7,478)	(23,929)	(49,353)
	CW	21987B-AX-6	CODELCO INC GOVT FOREIGN	1.GFE	1,208,607	(604)	(1,934)	(3,988)
	CW	223030-AH-3	COVIDIEN INTERNATIONAL F CORP FOREIGN	1.GFE	3,918,251	(1,959)	(6,269)	(12,930)
	CW	254687-DM-5	WALT DISNEY COMPANY CORPORATE	2.AFE	1,446,264	(3,037)	(9,256)	(15,330)
	CW	25468P-BW-5	WALT DISNEY CO SENIOR NOTES	2.AFE	1,336,501	(2,807)	(8,554)	(14,167)
	CW	254845-JZ-4	DISTRICT COLUMBIA WTR&SWR AU CORPORATE MUNI TAXABLE	1.BFE	3,062,128	(1,531)	(4,899)	(10,105)
	CW	29135L-AB-6	ABU DHABI (EMIRATE OF) GOVT FOREIGN	1.CFE	3,428,730	(1,714)	(5,486)	(11,315)
	CW	341081-ER-4	FLORIDA POWER & LIGHT CORPORATE	1.EFE	2,041,740	(1,021)	(3,267)	(6,738)
	CW	341081-ES-2	FLORIDA POWER & LIGHT CORPORATE	1.EFE	5,093,958	(2,547)	(8,150)	(16,810)
	CW	341081-EU-7	FLORIDA POWER & LIGHT CORP	1.EFE	1,017,354	(509)	(1,628)	(3,357)
	CW	368710-AC-3	GENENTECH INC CORPORATE	1.CFE	2,456,793	(1,228)	(3,931)	(8,107)
	CW	37310P-AB-7	GEORGETOWN UNIVERSITY CORPORATE	1.GFE	16,617,150	(8,309)	(26,587)	(54,837)
	CW	373334-KA-8	GEORGIA POWER COMPANY CORPORATE	2.AFE	3,649,892	(7,665)	(23,359)	(38,689)
	CW	377372-AE-7	GLAXOSMITHKLINE CAP INC CORP FOREIGN	1.FFE	9,027,589	(4,514)	(14,444)	(29,791)
	CW	38141G-GM-0	GOLDMAN SACHS GROUP INC CORPORATE	2.AFE	2,622,911	(5,508)	(16,787)	(27,803)
	CW	38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	2.AFE	915,387	(1,922)	(5,858)	(9,703)
	CW	404530-AA-5	HACKENSACK MERIDIAN HEALTH CORPORATE	1.DFE	404,809	(202)	(648)	(1,336)
	CW	44841S-AC-3	HUTCHISON WHAM INT 03/33 CORP FOREIGN	1.FFE	1,632,547	(816)	(2,612)	(5,387)
	CW	455434-BS-8	INDIANAPOLIS PWR & LT CO CORPORATE	1.FFE	1,025,536	(513)	(1,641)	(3,384)
	CW	459200-AS-0	IBM CORP DEBENTURES	1.FFE	3,160,046	(1,580)	(5,056)	(10,428)
	CW	465138-7N-9	AID-ISRAEL GOVT FOREIGN	1.EFE	8,051,404	(4,026)	(12,882)	(26,570)
	CW	46513Y-JJ-8	ISRAEL (STATE OF) GOVT FOREIGN	1.EFE	965,570	(483)	(1,545)	(3,186)

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	46625H-JU-5	JP MORGAN CHASE & CO CORPORATE	1.FFE	10,879,098	(5,440)	(17,407)	(35,901)
	CW	485134-BM-1	KANSAS CITY PWR & LT CO CORPORATE	1.FFE	1,097,988	(549)	(1,757)	(3,623)
	CW	491674-BJ-5	KENTUCKY UTILITIES COMPANY CORPORATE	1.FFE	7,915,946	(3,958)	(12,666)	(26,123)
	CW	50066A-AD-5	KOREA GAS CORP GOVT FOREIGN	1.CFE	9,796,229	(4,898)	(15,674)	(32,328)
	CW	540424-AR-9	LOEWS CORP CORPORATE	1.GFE	1,145,126	(573)	(1,832)	(3,779)
	CW	546676-AV-9	LOUISVILLE GAS & ELEC CO CORPORATE	1.FFE	6,114,759	(3,057)	(9,784)	(20,179)
	CW	575718-AB-7	MASS INSTITUTE OF TECH CORPORATE	1.AFE	9,576,834	(4,788)	(15,323)	(31,604)
	CW	585055-AW-6	MEDTRONIC INC CORPORATE	1.GFE	1,450,987	(725)	(2,322)	(4,788)
	CW	58507L-AW-9	MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREIGN	1.FFE	6,152,217	(3,076)	(9,844)	(20,302)
	CW	586054-AA-6	MEMORIAL SLOAN-KETTERING CANCE CORPORATE	1.DFE	2,477,401	(1,239)	(3,964)	(8,175)
	CW	594918-AM-6	MICROSOFT CORP CORPORATE	1.AFE	16,875,510	(8,438)	(27,001)	(55,689)
	CW	595620-AL-9	MIDAMERICAN ENERGY CO BD CORPORATE	1.EFE	5,334,584	(2,667)	(8,535)	(17,604)
	CW	595620-AN-5	MIDAMERICAN ENERGY CO BD CORPORATE	1.EFE	6,193,206	(3,097)	(9,909)	(20,438)
	CW	61746B-CY-0	MORGAN STANLEY CORPORATE	2.AFE	3,075,796	(6,459)	(19,685)	(32,603)
	CW	61746B-EG-7	MORGAN STANLEY CORPORATE	2.AFE	1,218,405	(2,559)	(7,798)	(12,915)
	CW	617482-V9-2	MORGAN STANLEY CORPORATE	2.AFE	2,611,903	(5,485)	(16,716)	(27,686)
	CW	64952G-AE-8	NEW YORK LIFE INSURANCE NOTES 144A	1.CFE	1,041,790	(521)	(1,667)	(3,438)
	CW	654579-AA-9	NIPPON LIFE INS CORP FRGN FLOATER	1.GFE	7,833,945	(3,917)	(12,534)	(25,852)
	CW	654579-AE-1	NIPPON LIFE INS CORP FRGN FLOATER	1.GFE	14,191,944	(7,096)	(22,707)	(46,833)
	CW	66989H-AH-1	NOVARTIS CAPITAL CORP CORPORATE	1.DFE	22,780,397	(11,390)	(36,449)	(75,175)
	CW	67021C-AJ-6	NSTAR ELECTRIC COMPANY CORPORATE	1.FFE	6,183,092	(3,092)	(9,893)	(20,404)
	CW	678858-BP-5	Oklahoma Gas & Elec Co CORPORATE	1.GFE	2,095,070	(1,048)	(3,352)	(6,914)
	CW	68235P-AF-5	ONE GAS INC CORPORATE	1.FFE	2,844,897	(1,422)	(4,552)	(9,388)
	CW	68389X-AE-5	ORACLE CORP CORPORATE	1.GFE	3,976,779	(1,988)	(6,363)	(13,123)
	CW	68607D-NL-5	OREGON ST DEPT TRANSN CORPORATE MUNI FRGN	1.BFE	4,262,470	(2,131)	(6,820)	(14,066)
	CW	68608K-A3-2	OREGON ST CORPORATE MUNI FRGN	1.BFE	4,082,838	(2,041)	(6,533)	(13,473)
	CW	709223-A2-7	PENNSYLVANIA ST TPK COMMN CORPORATE MUNI FRGN	1.EFE	5,557,897	(2,779)	(8,893)	(18,341)
	CW	713448-EG-9	PEPSICO INC CORPORATE	1.EFE	2,457,468	(1,229)	(3,932)	(8,110)
	CW	73102Q-AA-4	POLAR TANKERS INC CORP SINKING FUND	1.GFE	2,857,986	(1,429)	(4,573)	(9,431)
	CW	743315-AP-8	PROGRESSIVE CORP OHIO CORPORATE	1.FFE	20,356,698	(10,178)	(32,571)	(67,177)
	CW	74727P-AL-5	STATE OF QATAR GOVT FOREIGN	1.DFE	6,447,475	(3,224)	(10,316)	(21,277)
	CW	74727P-AV-3	STATE OF QATAR GOVT FOREIGN	1.DFE	15,608,167	(7,804)	(24,973)	(51,507)
	CW	74727P-AY-7	STATE OF QATAR GOVT FOREIGN	1.DFE	1,255,478	(628)	(2,009)	(4,143)
	CW	771196-AU-6	ROCHE HOLDINGS INC CORPORATE	1.CFE	13,306,618	(6,653)	(21,291)	(43,912)
	CW	80413T-AJ-8	Saudi Arabia GOVT FOREIGN	1.FFE	1,210,075	(605)	(1,936)	(3,993)
	CW	806605-AG-6	MERCK & CO INC BOND	1.EFE	2,187,437	(1,094)	(3,500)	(7,219)
	CW	82937A-AB-9	SINOCHEM OVERSEAS CAP CORP FOREIGN	1.GFE	2,036,438	(1,018)	(3,258)	(6,720)
	CW	857004-AD-7	STATE GRID OVERSEAS INVESTMENT GOVT FOREIGN	1.EFE	3,027,433	(1,514)	(4,844)	(9,991)
	CW	902674-XN-5	UBS AG (LONDON BRANCH) CORP FOREIGN	1.DFE	16,931,371	(8,466)	(27,090)	(55,874)
	CW	91412G-HA-6	UNIVERSITY OF CALIFORNIA CORP MUNI TAXABLE	1.CFE	1,309,057	(655)	(2,094)	(4,320)
	CW	91412N-AF-7	UNIVERSITY OF CHICAGO CORPORATE	1.CFE	1,019,972	(510)	(1,632)	(3,366)
	CW	915115-3X-5	UNIVERSITY TEX CORPORATE MUNI FRGN	1.AFE	2,667,316	(1,334)	(4,268)	(8,802)
	CW	92976G-AJ-0	WELLS FARGO BANK NA CORPORATE	2.AFE	2,747,525	(5,770)	(17,584)	(29,124)
	CW	931142-BF-9	WAL MART STORES INC NOTES	1.CFE	11,183,405	(5,592)	(17,893)	(36,905)
	CW	93974C-RF-9	WASHINGTON ST CORPORATE MUNI	1.BFE	6,158,464	(3,079)	(9,854)	(20,323)
	CW	95709T-AH-3	Westar Energy Inc CORPORATE	1.FFE	2,362,077	(1,181)	(3,779)	(7,795)
	CW	95709T-AK-6	Westar Energy Inc CORPORATE	1.FFE	2,851,622	(1,426)	(4,563)	(9,410)
	CW	982674-KA-0	WYANDOTTE CNTY/KANSAS CITY UTI CORPORATE MUNI	1.FFE	2,256,571	(1,128)	(3,611)	(7,447)
	CW	983024-AG-5	WYETH CORPORATE	1.FFE	1,104,256	(552)	(1,767)	(3,644)
	CW	G4672C-AC-9	HUTCHISON WHAMPOA INTL LTD CORP FOREIGN	1.FFE	1,596,365	(798)	(2,554)	(5,268)
	CW	G8449V-AC-0	STATE GRID OVERSEAS INVESTMENT CORP FOREIGN	1.EFE	4,345,488	(2,173)	(6,953)	(14,340)
	R		Corporate Bond First to Default	2Z	105,354,902	221,245	674,271	1,116,762
	CW	013716-AW-5	RIO TINTO ALCAN INC CORP FOREIGN	1.FFE	992,138	(496)	(1,587)	(3,274)
	CW	020002-AS-0	ALLSTATE CORP BOND	1.GFE	1,978,277	(989)	(3,165)	(6,528)
	CW	072024-NU-2	BAY AREA TOLL AUTH CALIF TOLL CORPORATE MUNI FRGN	1.DFE	3,808,196	(1,904)	(6,093)	(12,567)
	CW	136375-BE-1	CANADIAN NATL RAILWAY NT NOTES	1.FFE	1,050,790	(525)	(1,681)	(3,468)
	CW	15189X-AT-5	CENTERPOINT ENERGY CORPORATE	1.FFE	4,022,782	(2,011)	(6,436)	(13,275)
	CW	17275R-AF-9	CISCO SYSTEMS INC CORPORATE	1.EFE	9,803,422	(4,902)	(15,685)	(32,351)

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	172967-LJ-8	CITIGROUP INC CORP FLOATER	2.AFE	3,954,799	(8,305)	(25,311)	(41,921)
	CW	20030N-AK-7	COMCAST CORP CORPORATE	1.GFE	995,084	(498)	(1,592)	(3,284)
	CW	20030N-AV-3	COMCAST CORP CORPORATE	1.GFE	2,019,835	(1,010)	(3,232)	(6,665)
	CW	210518-CP-9	Consumers Energy CORPORATE	1.FFE	550,428	(275)	(881)	(1,816)
	CW	254687-DZ-6	WALT DISNEY COMPANY CORPORATE	1.GFE	1,293,004	(647)	(2,069)	(4,267)
	CW	254687-EH-5	WALT DISNEY COMPANY CORPORATE	2.AFE	3,428,654	(7,200)	(21,943)	(36,344)
	CW	254687-ER-3	WALT DISNEY COMPANY CORPORATE	1.GFE	11,904,097	(5,952)	(19,047)	(39,284)
	CW	254687-FD-3	WALT DISNEY COMPANY CORPORATE	1.GFE	2,083,661	(1,042)	(3,334)	(6,876)
	CW	373334-JN-2	GEORGIA POWER COMPANY CORPORATE	2.AFE	8,492,626	(17,835)	(54,353)	(90,022)
	CW	404201-AB-3	HSBC BANK USA CORPORATE	1.FFE	996,951	(498)	(1,595)	(3,290)
	CW	452252-FK-0	ILLINOIS ST TOLL HIGHWAY AUTH CORP MUNI	1.DFE	1,005,691	(503)	(1,609)	(3,319)
	CW	46647P-AA-4	JPMORGAN CHASE & CO CORP FLOATER	1.FFE	610,446	(305)	(977)	(2,014)
	CW	532457-AP-3	Eli Lilly & Co NOTES	1.FFE	129,210	(65)	(207)	(426)
	CW	539830-AR-0	LOCKHEED MARTIN CORP CORPORATE	1.GFE	1,045,516	(523)	(1,673)	(3,450)
	CW	544495-UG-7	LOS ANGELES CALIF CORPORATE MUNI FRGN	1.DFE	3,733,035	(1,867)	(5,973)	(12,319)
	CW	549271-AF-1	LUBRIZOL CORP BOND	1.CFE	1,043,448	(522)	(1,670)	(3,443)
	CW	571676-AH-8	MARS INC CORPORATE	1.FFE	8,264,103	(4,132)	(13,223)	(27,272)
	CW	59156R-AM-0	METLIFE INC CORPORATE	1.GFE	1,998,197	(999)	(3,197)	(6,594)
	CW	592125-AM-0	METROPOLITAN GOVT NASHVILLE & CORPORATE MUNI FRGN	1.DFE	10,219,600	(5,110)	(16,351)	(33,725)
	CW	59562V-AM-9	BERKSHIRE HATHAWAY ENERG CORPORATE	1.GFE	2,000,184	(1,000)	(3,200)	(6,601)
	CW	67021C-AC-1	NSTAR ELECTRIC COMPANY CORPORATE	1.FFE	1,989,090	(995)	(3,183)	(6,564)
	CW	744448-CK-5	PUBLIC SERVICE CO COLO CORPORATE	1.EFE	2,871,802	(1,436)	(4,595)	(9,477)
	CW	792860-AK-4	TRAVELERS COS INC CORPORATE	1.FFE	933,611	(467)	(1,494)	(3,081)
	CW	842400-EZ-2	SOUTHERN CAL EDISON CORPORATE	2.AFE	1,958,571	(4,113)	(12,535)	(20,761)
	CW	842400-FC-2	SOUTHERN CAL EDISON CORPORATE	1.GFE	1,212,599	(606)	(1,940)	(4,002)
	CW	91324P-AR-3	UNITEDHEALTH GROUP INC CORPORATE	1.GFE	2,914,409	(1,457)	(4,663)	(9,618)
	CW	927804-FA-7	Virginia Electric Power CORPORATE	2.AFE	2,025,843	(4,254)	(12,965)	(21,474)
	CW	931142-CB-7	WAL MART STORES INC CORPORATE	1.CFE	1,031,465	(516)	(1,650)	(3,404)
	CW	95709T-AJ-9	Westar Energy Inc CORPORATE	1.FFE	973,303	(487)	(1,557)	(3,212)
	CW	983024-AL-4	WYETH CORPORATE	1.FFE	2,020,034	(1,010)	(3,232)	(6,666)
	R		Corporate Bond First to Default	2Z	52,542,123	110,338	336,270	556,947
	CW	002819-AC-4	ABBOTT LABS CORPORATE	1.GFE	444,442	(222)	(711)	(1,467)
	CW	010392-EZ-7	ALABAMA POWER CORPORATE	1.FFE	294,936	(147)	(472)	(973)
	CW	01959L-AA-0	Allina Health System CORPORATE	1.DFE	548,409	(274)	(877)	(1,810)
	CW	049560-AG-0	ATMOS ENERGY CORP BOND	1.EFE	561,208	(281)	(898)	(1,852)
	CW	06050T-JZ-6	BANK OF AMERICA NA CORPORATE	1.GFE	2,590,010	(1,295)	(4,144)	(8,547)
	CW	141781-BC-7	Cargill Inc CORPORATE	1.FFE	552,825	(276)	(885)	(1,824)
	CW	141781-BF-0	Cargill Inc CORPORATE	1.FFE	109,271	(55)	(175)	(361)
	CW	20825C-AP-9	Conocophillips CORPORATE	1.GFE	292,919	(146)	(469)	(967)
	CW	20825C-AQ-7	Conocophillips CORPORATE	1.GFE	1,034,780	(517)	(1,656)	(3,415)
	CW	386088-AH-1	DIAGEO INVESTMENT CORP COMPANY GUARNT	1.GFE	1,569,246	(785)	(2,511)	(5,179)
	CW	452308-AQ-2	Illinois Tool Wks Inc CORPORATE	1.FFE	2,772,500	(1,386)	(4,436)	(9,149)
	CW	539830-AW-9	LOCKHEED MARTIN CORP CORP	1.GFE	3,811,938	(1,906)	(6,099)	(12,579)
	CW	540424-AP-3	LOEWS CORP CORP	1.GFE	4,014,137	(2,007)	(6,423)	(13,247)
	CW	693304-AH-0	PECO ENERGYCO 1ST MTG CORPORATE	1.FFE	1,395,206	(698)	(2,232)	(4,604)
	CW	69351U-AN-3	PPL Electric Utilities Corp CORPORATE	1.FFE	1,250,390	(625)	(2,001)	(4,126)
	CW	709223-A2-7	PENNSYLVANIA ST TPK COMMN CORPORATE MUNI FRGN	1.EFE	611,354	(306)	(978)	(2,017)
	CW	73358W-RP-1	PORT AUTH N Y & N J CORP MUNI	1.DFE	606,409	(303)	(970)	(2,001)
	CW	745332-CD-6	PUGET SOUND ENERGY CORPORATE	1.FFE	565,296	(283)	(904)	(1,865)
	CW	767201-AL-0	RIO TINTO FINANCE LTD BD CORP FOREIGN	1.FFE	5,071,414	(2,536)	(8,114)	(16,736)
	CW	76720A-AD-8	RIO TINTO FINANCE PLC CORP FOREIGN	1.FFE	5,608,252	(2,804)	(8,973)	(18,507)
	CW	837151-JB-6	SOUTH CAROLINA ST PUBLIC SVC A CORP MUNI	1.FFE	560,560	(280)	(897)	(1,850)
	CW	842400-FL-2	SOUTHERN CAL EDISON CORPORATE	2.AFE	301,508	(633)	(1,930)	(3,196)
	CW	898813-AM-2	TUCSON ELEC PWR CO CORPORATE	1.GFE	1,238,887	(619)	(1,982)	(4,088)
	CW	911312-BV-7	UNITED PARCEL SERVICE CORPORATE	1.GFE	16,736,229	(8,368)	(26,778)	(55,230)
	R		Corporate Bond First to Default	2Z	16,812,813	35,307	107,602	178,216
	CW	072024-NU-2	BAY AREA TOLL AUTH CALIF TOLL CORPORATE MUNI FRGN	1.DFE	4,376,092	(2,188)	(7,002)	(14,441)
	CW	149123-BK-6	CATERPILLAR INC BONDS	1.GFE	599,437	(300)	(959)	(1,978)

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	172967-AS-0	CITIGROUP INC NOTES	2.AFE	679,489	(1,427)	(4,349)	(7,203)
	CW	191219-BC-7	Coca Cola Enterprises Inc DEBENTURES	1.FFE	770,428	(385)	(1,233)	(2,542)
	CW	254687-EZ-5	WALT DISNEY COMPANY CORPORATE	1.GFE	1,201,157	(601)	(1,922)	(3,964)
	CW	437076-AS-1	Home Depot Inc CORPORATE	1.FFE	6,617,450	(3,309)	(10,588)	(21,838)
	CW	532457-AP-3	Eli Lilly & Co NOTES	1.FFE	842,960	(421)	(1,349)	(2,782)
	CW	773903-AC-3	ROCKWELL AUTOMATION INC DEBENTURES	1.GFE	440,723	(220)	(705)	(1,454)
	CW	98385X-AJ-5	XTO ENERGY INC CORPORATE	1.CFE	1,285,078	(643)	(2,056)	(4,241)
	R		Corporate Bond First to Default	2Z	340,409,325	714,860	2,178,620	3,608,339
	CW	039483-BC-5	ARCHER DANIELS MIDLAND C CORPORATE	1.FFE	9,855,145	(4,928)	(15,768)	(32,522)
	CW	167560-PL-9	CHICAGO ILL MET WTR RECLAMATIO CORPORATE MUNI FRGN	1.CFE	3,525,361	(1,763)	(5,641)	(11,634)
	CW	16772P-AQ-9	CHICAGO ILL TRANSIT AUTH CORP MUNI	1.CFE	6,415	(3)	(10)	(21)
	CW	20030N-AM-3	COMCAST CORP CORPORATE	1.GFE	4,786,553	(2,393)	(7,658)	(15,796)
	CW	20825C-AQ-7	Conocophillips CORPORATE	1.GFE	2,520,694	(1,260)	(4,033)	(8,318)
	CW	234667-JL-8	DALLAS CNTY TEX HOSP DIST CORPORATE MUNI	1.EFE	2,656,673	(1,328)	(4,251)	(8,767)
	CW	235241-LS-3	DALLAS TEX AREA RAPID TRAN CORPORATE MUNI FRGN	1.BFE	15,952,548	(7,976)	(25,524)	(52,643)
	CW	254687-FD-3	WALT DISNEY COMPANY CORPORATE	1.GFE	46,886,015	(23,443)	(75,018)	(154,724)
	CW	268317-AE-4	ELECTRICITE DE FRANCE CORP FOREIGN	2.AFE	20,101,722	(42,214)	(128,651)	(213,078)
	CW	386088-AH-1	DIAGEO INVESTMENT CORP COMPANY GUARNT	1.GFE	2,931,628	(1,466)	(4,691)	(9,674)
	CW	452252-FK-0	ILLINOIS ST TOLL HIGHWAY AUTH CORP MUNI	1.DFE	2,028,397	(1,014)	(3,245)	(6,694)
	CW	478160-AT-1	JOHNSON & JOHNSON CORPORATE	1.AFE	19,231,517	(9,616)	(30,770)	(63,464)
	CW	544495-UG-7	LOS ANGELES CALIF CORPORATE MUNI FRGN	1.DFE	4,633,332	(2,317)	(7,413)	(15,290)
	CW	585055-AT-3	MEDTRONIC INC CORPORATE	1.GFE	7,943,461	(3,972)	(12,710)	(26,213)
	CW	589331-AQ-0	MERCK AND CO CORPORATE	1.EFE	8,045,304	(4,023)	(12,872)	(26,550)
	CW	59156R-AM-0	METLIFE INC CORPORATE	1.GFE	5,417,629	(2,709)	(8,668)	(17,878)
	CW	64972F-L2-0	NEW YORK N Y CITY MUN WTR FIN CORPORATE MUNI FRGN	1.BFE	2,822,807	(1,411)	(4,516)	(9,315)
	CW	67021C-AF-4	NSTAR ELECTRIC COMPANY CORPORATE	1.EFE	1,192,933	(596)	(1,909)	(3,937)
	CW	713448-BP-2	PEPSICO INC CORPORATE	1.EFE	9,985,390	(4,993)	(15,977)	(32,952)
	CW	717081-CY-7	PFIZER INC CORPORATE	1.FFE	17,911,692	(8,956)	(28,659)	(59,109)
	CW	718172-AC-3	PHILIP MORRIS INTERNATIONAL IN CORPORATE	1.FFE	10,852,997	(5,426)	(17,365)	(35,815)
	CW	771196-AU-6	ROCHE HOLDINGS INC CORPORATE	1.CFE	26,282,387	(13,141)	(42,052)	(86,732)
	CW	796253-Y3-0	SAN ANTONIO TX ELEC & GAS CORPORATE MUNI FRGN	1.CFE	30,217,383	(15,109)	(48,348)	(99,717)
	CW	812643-DB-7	SEATTLE WASH MUN LT & PWR REV CORPORATE MUNI FRGN	1.CFE	14,096,848	(7,048)	(22,555)	(46,520)
	CW	842400-FF-5	SOUTHERN CAL EDISON CORPORATE	1.GFE	4,807,711	(2,404)	(7,692)	(15,865)
	CW	842400-FP-3	SOUTHERN CAL EDISON CORPORATE	1.GFE	3,391,084	(1,696)	(5,426)	(11,191)
	CW	87612E-AR-7	TARGET CORP CORPORATE	1.GFE	3,401,197	(1,701)	(5,442)	(11,224)
	CW	906548-CH-3	UNION ELECTRIC CO CORPORATE	1.FFE	13,998,617	(6,999)	(22,398)	(46,195)
	CW	91412F-7Y-7	UNIVERSITY CALIF CORPORATE MUNI TAXABLE	1.CFE	10,066,880	(5,033)	(16,107)	(33,221)
	CW	927804-FE-9	Virginia Electric Power CORPORATE	2.AFE	6,222,505	(13,067)	(39,824)	(65,959)
	CW	92976G-AJ-0	WELLS FARGO BANK NA CORPORATE	2.AFE	15,272,354	(32,072)	(97,743)	(161,887)
	CW	929903-AM-4	WACHOVIA CORP BOND	2.BFE	4,930,763	(10,355)	(31,557)	(52,266)
	CW	931142-CM-3	WAL MART STORES INC CORPORATE	1.CFE	8,433,380	(4,217)	(13,493)	(27,830)
	R		Corporate Bond First to Default	2Z	309,003,419	648,907	1,977,622	3,275,436
	CW	002824-AY-6	ABBOTT LABORATORIES CORPORATE	1.GFE	16,044,602	(8,022)	(25,671)	(52,947)
	CW	025816-BF-5	AMERICAN EXPRESS CO CORP	2.AFE	18,574,085	(39,006)	(118,874)	(196,885)
	CW	110122-AQ-1	BRISTOL MYERS SQUIBB CO CORPORATE	1.FFE	8,645,503	(4,323)	(13,833)	(28,530)
	CW	15504R-ET-2	CENTRAL PUGET SOUND WASH REGL CORPORATE MUNI FRGN	1.BFE	25,984,991	(12,992)	(41,576)	(85,750)
	CW	172967-FX-4	CITIGROUP INC CORPORATE	2.AFE	1,171,194	(2,460)	(7,496)	(12,415)
	CW	209111-EY-5	CONS EDISON CO OF NY CORPORATE	2.AFE	16,766,909	(35,211)	(107,308)	(177,729)
	CW	21685W-CJ-4	COOPERATIEVE CENTRALE RAIFFEIS CORP FOREIGN	1.DFE	4,742,924	(2,371)	(7,589)	(15,652)
	CW	244199-BF-1	DEERE & CO CORPORATE	1.FFE	6,525,472	(3,263)	(10,441)	(21,534)
	CW	254845-GQ-7	DISTRICT COLUMBIA WTR&SWR AU CORPORATE MUNI FRGN	1.CFE	12,207,891	(6,104)	(19,533)	(40,286)
	CW	341081-FD-4	FLORIDA POWER & LIGHT CORPORATE	1.EFE	10,975,476	(5,488)	(17,561)	(36,219)
	CW	377372-AB-3	GLAXOSMITHKLINE CAP INC CORPORATE	1.FFE	5,155,331	(2,578)	(8,249)	(17,013)
	CW	437076-AU-6	Home Depot Inc CORPORATE	1.FFE	9,738,452	(4,869)	(15,582)	(32,137)
	CW	438516-BB-1	HONEYWELL INTERNATIONAL CORPORATE	1.FFE	4,048,402	(2,024)	(6,477)	(13,360)
	CW	494368-BG-7	KIMBERLY CLARK CORP CORPORATE	1.FFE	17,754,411	(8,877)	(28,407)	(58,590)
	CW	539830-AW-9	LOCKHEED MARTIN CORP CORP	1.GFE	3,221,264	(1,611)	(5,154)	(10,630)
	CW	59156R-AY-4	METLIFE INC CORPORATE	1.GFE	21,912,975	(10,956)	(35,061)	(72,313)

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	641423-BZ-0	NEVADA POWER CO CORPORATE	1.FFE	1,912,317	(956)	(3,060)	(6,311)
	CW	678858-BM-2	Oklahoma Gas & Elec Co CORPORATE	1.GFE	9,863,677	(4,932)	(15,782)	(32,550)
	CW	68235P-AF-5	ONE GAS INC CORPORATE	1.FFE	5,617,343	(2,809)	(8,988)	(18,537)
	CW	695114-CL-0	PACIFICORP CORPORATE	1.EFE	11,404,980	(5,702)	(18,248)	(37,636)
	CW	745332-CC-8	PUGET SOUND ENERGY CORPORATE	1.FFE	10,599,840	(5,300)	(16,960)	(34,979)
	CW	80413T-AF-6	Saudi Arabia GOVT FOREIGN	1.FFE	3,812,291	(1,906)	(6,100)	(12,581)
	CW	822582-AN-2	SHELL INTERNATIONAL FINANCE BV CORP FOREIGN	1.DFE	24,424,473	(12,212)	(39,079)	(80,601)
	CW	82937A-AB-9	SINOCHEM OVERSEAS CAP CORP FOREIGN	1.GFE	4,542,190	(2,271)	(7,268)	(14,989)
	CW	837004-CE-8	SOUTH CAROLINA ELEC & GAS CO CORPORATE	1.FFE	3,739,895	(1,870)	(5,984)	(12,342)
	CW	882722-KF-7	TEXAS ST CORPORATE MUNI FRGN	1.AFE	16,648,042	(8,324)	(26,637)	(54,939)
	CW	91324P-BK-7	UNITEDHEALTH GROUP INC CORPORATE	1.GFE	6,373,551	(3,187)	(10,198)	(21,033)
	CW	931142-CS-0	WAL MART STORES INC CORPORATE	1.CFE	10,279,867	(5,140)	(16,448)	(33,924)
	CW	976826-BF-3	WISCONSIN PWR & LT CO CORPORATE	1.GFE	16,315,070	(8,158)	(26,104)	(53,840)
	R		Corporate Bond First to Default	2Z	177,028,664	371,760	1,132,983	1,876,504
	CW	00440E-AQ-0	CHUBB INA HOLDINGS INC CORPORATE	1.FFE	938,213	(469)	(1,501)	(3,096)
	CW	00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE	1.FFE	10,593,009	(5,297)	(16,949)	(34,957)
	CW	020002-BA-8	ALLSTATE CORP CORP	1.GFE	2,799,185	(1,400)	(4,479)	(9,237)
	CW	02361D-AN-0	AMEREN ILLINOIS CO CORPORATE	1.FFE	43,595,999	(21,798)	(69,754)	(143,867)
	CW	025816-BF-5	AMERICAN EXPRESS CO CORP	2.AFE	935,525	(1,965)	(5,987)	(9,917)
	CW	141781-BF-0	Cargill Inc CORPORATE	1.FFE	565,830	(283)	(905)	(1,867)
	CW	171232-AS-0	CHUBB CORPORATION CORPORATE	1.GFE	1,478,948	(739)	(2,366)	(4,881)
	CW	172967-EP-2	CITIGROUP INC CORPORATE	2.AFE	102,882	(216)	(658)	(1,091)
	CW	20030N-BB-6	COMCAST CORP CORPORATE	1.GFE	1,297,086	(649)	(2,075)	(4,280)
	CW	20030N-BQ-3	COMCAST CORP CORPORATE	1.GFE	1,582,678	(791)	(2,532)	(5,223)
	CW	23338V-AA-4	DTE ELECTRIC CO CORPORATE	1.FFE	3,067,158	(1,534)	(4,907)	(10,122)
	CW	244199-BF-1	DEERE & CO CORPORATE	1.FFE	3,129,990	(1,565)	(5,008)	(10,329)
	CW	263901-AA-8	DUKE ENERGY INDIANA INC CORPORATE	1.FFE	1,903,461	(952)	(3,046)	(6,281)
	CW	29135L-AB-6	ABU DHABI (EMIRATE OF) GOVT FOREIGN	1.CFE	9,708,894	(4,854)	(15,534)	(32,039)
	CW	38141G-GM-0	GOLDMAN SACHS GROUP INC CORPORATE	2.AFE	3,162,121	(6,640)	(20,238)	(33,518)
	CW	38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	2.AFE	6,146,541	(12,908)	(39,338)	(65,153)
	CW	437076-BA-9	Home Depot Inc CORPORATE	1.FFE	4,998,844	(2,499)	(7,998)	(16,496)
	CW	452308-AR-0	Illinois Tool Wks Inc CORPORATE	1.FFE	5,278,816	(2,639)	(8,446)	(17,420)
	CW	46625H-JM-3	JP MORGAN CHASE & CO CORPORATE	1.GFE	2,687,811	(1,344)	(4,300)	(8,870)
	CW	491674-BL-0	KENTUCKY UTILITIES COMPANY CORPORATE	1.FFE	5,993,933	(2,997)	(9,590)	(19,780)
	CW	594918-AX-2	MICROSOFT CORP CORPORATE	1.AFE	230,906	(115)	(369)	(762)
	CW	617482-V9-2	MORGAN STANLEY CORPORATE	2.AFE	21,037,481	(44,179)	(134,640)	(222,997)
	CW	684065-BH-7	ORANGE & ROCKLAND UTILITIES IN CORPORATE	1.GFE	117,781	(59)	(188)	(389)
	CW	713448-DD-7	PEPSICO INC CORPORATE	1.EFE	5,178,665	(2,589)	(8,286)	(17,090)
	CW	718172-AW-9	PHILIP MORRIS INTERNATIONAL IN CORPORATE	1.FFE	1,232,496	(616)	(1,972)	(4,067)
	CW	740816-AL-7	PRESIDENT & FELLOWS OF HARVARD CORPORATE	1.AFE	4,670,542	(2,335)	(7,473)	(15,413)
	CW	742718-DF-3	PROCTER & GAMBLE CO CORPORATE	1.DFE	5,839,386	(2,920)	(9,343)	(19,270)
	CW	743315-AP-8	PROGRESSIVE CORP OHIO CORPORATE	1.FFE	2,441,612	(1,221)	(3,907)	(8,057)
	CW	744560-AV-8	PUBLIC SVC ELEC & GAS CO CORPORATE	1.EFE	4,961,681	(2,481)	(7,939)	(16,374)
	CW	744560-AZ-9	PUBLIC SVC ELEC & GAS CO CORPORATE	1.EFE	2,084,128	(1,042)	(3,335)	(6,878)
	CW	745332-CA-2	PUGET SOUND ENERGY CORPORATE	1.FFE	1,202,543	(601)	(1,924)	(3,968)
	CW	842400-FH-1	SOUTHERN CAL EDISON CORPORATE	2.AFE	2,135,544	(4,485)	(13,667)	(22,637)
	CW	856899-AC-3	STATE GRID OVERSEAS INVESTMENT CORP FOREIGN	1.EFE	1,025,913	(513)	(1,641)	(3,386)
	CW	875127-BD-3	Tampa Electric CORPORATE	1.GFE	8,869,186	(4,435)	(14,191)	(29,268)
	CW	902133-AG-2	Tyco Electro CORP	2.AFE	68,016	(143)	(435)	(721)
	CW	927804-FG-4	Virginia Electric Power CORPORATE	2.AFE	1,571,117	(3,299)	(10,055)	(16,654)
	CW	94974B-GE-4	Wells Fargo & Co NT CORPORATE	2.BFE	3,446,262	(7,237)	(22,056)	(36,530)
	CW	94974B-GK-0	Wells Fargo & Co NT CORPORATE	2.AFE	948,481	(1,992)	(6,070)	(10,054)
0199999. Subtotal Default Component - Other Than Mortgage					3,164,326,003	2,148,478	6,445,438	9,802,448
0599999 - Total					3,164,326,003	2,148,478	6,445,438	9,802,448

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
NI		NY	1996	100,000	0	0	Insurance not in force
0199999. Death Claims - Ordinary				100,000	0	0	XXX
51104	C-2019-016946	IL	2015	100,000	20,000	0	Settled out of court
43939	C-2019-025479	KY	2018	25,000	10,000	0	Settled out of court
50801	11748922	NJ	2017	15,000	10,000	0	Settled out of court
50614	C-2019-016332	NJ	2017	246,000	55,000	0	Settled out of court
43939	C-2019-025445	LA	2018	25,000	17,500	0	Settled out of court
24392	11671565	NY	2016	157,000	157,000	0	Settled out of court
52833	C-2020-042365	OH	2018	200,000	75,000	0	Settled out of court
14273	C-2020-42191	FL	2016	500,000	126,925	0	Settled out of court
52629	C-2019-020715	IL	2018	87,000	0	0	Settled out of court
53121	C-2018-001947	CA	2018	53,000	53,000	0	Settled out of court
0399999. Death Claims - Group				1,408,000	524,425	0	XXX
0599999. Death Claims - Disposed Of				1,508,000	524,425	0	XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of				0	0	0	XXX
23938394		NY	2013	3,132	0	0	Suit dismissed
23968282		NY	2013	2,670	0	0	Suit dismissed
72955059		FL	2019	26,700	20,346	0	Settled out of court
1199999. Disability Benefits Claims - Ordinary				32,502	20,346	0	XXX
1599999. Disability Benefits Claims - Disposed Of				32,502	20,346	0	XXX
2099999. Matured Endowments Claims - Disposed Of				0	0	0	XXX
2599999. Annuities with Life Contingency Claims - Disposed Of				0	0	0	XXX
2699999. Claims Disposed of During Current Year				1,540,502	544,771	0	XXX
73340684		NJ	2018	350,000	0	350,000	Insurance not in force
73943441		NJ	2018	350,000	0	350,000	Insurance not in force
35801610		VA	2019	43,709	0	43,709	Policy terms exclude benefit
2799999. Death Claims - Ordinary				743,709	0	743,709	XXX
50555	11475179	WV	2014	150,000	0	150,000	Eligibility provisions not met
44997	C-2019-017001	NC	2016	302,000	0	302,000	Eligibility provisions not met
51969	11792777	TX	2018	255,000	0	155,000	Eligibility provisions not met
10493	C-2019-016959	NY	2018	126,000	0	126,000	Eligibility provisions not met
76536	11800378	GA	2018	900,000	0	900,000	Eligibility provisions not met
23748	C-2019-012955	MO	2017	103,000	0	103,000	Eligibility provisions not met
75087	C-2020-032518	TN	2017	60,000	0	60,000	Eligibility provisions not met
14273	C-2020-041368	IL	2018	500,000	0	500,000	Eligibility provisions not met
32000	11663480	NC	2016	400,000	0	400,000	Policy terms exclude benefit
2999999. Death Claims - Group				2,796,000	0	2,696,000	XXX
3199999. Death Claims - Resisted				3,539,709	0	3,439,709	XXX
38634708		LA	2019	50,000	0	50,000	Accidental means not proven
3299999. Additional Accidental Death Benefits-Ordinary				50,000	0	50,000	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted				50,000	0	50,000	XXX
4199999. Disability Benefits Claims - Resisted				0	0	0	XXX
4699999. Matured Endowments Claims - Resisted				0	0	0	XXX
5199999. Annuities with Life Contingencies Claims - Resisted				0	0	0	XXX
5299999. Claims Resisted During Current Year				3,589,709	0	3,489,709	XXX
5399999 - Totals				5,130,211	544,771	3,489,709	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	1,589,340,496	XXX	1,385,604,093	XXX	0	XXX	0	XXX	0	XXX	202,287,233	XXX	1,449,155	XXX	0	XXX	15	XXX
2. Premiums earned	1,595,241,203	XXX	1,391,854,932	XXX	0	XXX	0	XXX	0	XXX	201,927,142	XXX	1,459,114	XXX	0	XXX	15	XXX
3. Incurred claims	1,214,332,730	76.1	1,054,939,561	75.8	0	0.0	0	0.0	0	0.0	156,425,781	77.5	2,967,388	203.4	0	0.0	0	0.0
4. Cost containment expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4)	1,214,332,730	76.1	1,054,939,561	75.8	0	0.0	0	0.0	0	0.0	156,425,781	77.5	2,967,388	203.4	0	0.0	0	0.0
6. Increase in contract reserves	(782,804,136)	(49.1)	(284,743,384)	(20.5)	0	0.0	0	0.0	0	0.0	(496,212,116)	(245.7)	(1,848,636)	(126.7)	0	0.0	0	0.0
7. Commissions (a)	59,644,010	3.7	52,157,502	3.7	0	0.0	0	0.0	0	0.0	7,486,508	3.7	0	0.0	0	0.0	0	0.0
8. Other general insurance expenses	277,059,770	17.4	250,355,934	18.0	0	0.0	0	0.0	0	0.0	24,458,888	12.1	2,244,924	153.9	0	0.0	24	160.0
9. Taxes, licenses and fees	36,385,306	2.3	32,216,959	2.3	0	0.0	0	0.0	0	0.0	4,072,077	2.0	96,269	6.6	0	0.0	1	6.7
10. Total other expenses incurred	373,089,086	23.4	334,730,395	24.0	0	0.0	0	0.0	0	0.0	36,017,473	17.8	2,341,193	160.5	0	0.0	25	166.7
11. Aggregate write-ins for deductions	87,844	0.0	78,832	0.0	0	0.0	0	0.0	0	0.0	8,969	0.0	43	0.0	0	0.0	0	0.0
12. Gain from underwriting before dividends or refunds	790,535,679	49.6	286,849,528	20.6	0	0.0	0	0.0	0	0.0	505,687,035	250.4	(2,000,874)	(137.1)	0	0.0	(10)	(66.7)
13. Dividends or refunds	1,000	0.0	0	0.0	0	0.0	0	0.0	0	0.0	211	0.0	789	0.1	0	0.0	0	0.0
14. Gain from underwriting after dividends or refunds	790,534,679	49.6	286,849,528	20.6	0	0.0	0	0.0	0	0.0	505,686,824	250.4	(2,001,663)	(137.2)	0	0.0	(10)	(66.7)
DETAILS OF WRITE-INS																		
1101. Self-insured liabilities and miscellaneous deductions	64,051	0.0	58,457	0.0	0	0.0	0	0.0	0	0.0	5,568	0.0	26	0.0	0	0.0	0	0.0
1102. Interest on taxes and miscelllaneous items	23,793	0.0	20,375	0.0	0	0.0	0	0.0	0	0.0	3,401	0.0	17	0.0	0	0.0	0	0.0
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	87,844	0.0	78,832	0.0	0	0.0	0	0.0	0	0.0	8,969	0.0	43	0.0	0	0.0	0	0.0

(a) Includes $ 0 reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	84,769,254	33,014,690	0	0	0	51,665,331	89,233	0	0
2. Advance premiums	19,381,255	15,238,322	0	0	0	4,104,146	38,787	0	0
3. Reserve for rate credits	0	0	0	0	0	0	0	0	0
4. Total premium reserves, current year	104,150,509	48,253,012	0	0	0	55,769,477	128,020	0	0
5. Total premium reserves, prior year	110,051,216	54,503,850	0	0	0	55,411,920	135,446	0	0
6. Increase in total premium reserves	(5,900,707)	(6,250,838)	0	0	0	357,557	(7,426)	0	0
B. Contract Reserves:									
1. Additional reserves (a)	8,003,441,727	2,994,084,914	0	0	0	5,002,065,552	7,291,261	0	0
2. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
3. Total contract reserves, current year	8,003,441,727	2,994,084,914	0	0	0	5,002,065,552	7,291,261	0	0
4. Total contract reserves, prior year.	8,786,245,863	3,278,828,298	0	0	0	5,498,277,668	9,139,897	0	0
5. Increase in contract reserves	(782,804,136)	(284,743,384)	0	0	0	(496,212,116)	(1,848,636)	0	0
C. Claim Reserves and Liabilities:									
1. Total current year	3,772,977,936	3,222,796,555	0	0	0	549,509,642	671,739	0	0
2. Total prior year	3,614,438,236	3,110,723,442	0	0	0	502,843,751	871,043	0	0
3. Increase	158,539,700	112,073,113	0	0	0	46,665,891	(199,304)	0	0

PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year	775,732,596	673,316,443	0	0	0	101,773,180	642,973	0	0
1.2 On claims incurred during current year	280,060,434	269,550,005	0	0	0	7,986,710	2,523,719	0	0
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	2,733,742,540	2,343,242,056	0	0	0	390,498,818	1,666	0	0
2.2 On claims incurred during current year	1,039,235,396	879,554,499	0	0	0	159,010,824	670,073	0	0
3. Test:									
3.1 Lines 1.1 and 2.1	3,509,475,136	3,016,558,499	0	0	0	492,271,998	644,639	0	0
3.2 Claim reserves and liabilities, December 31, prior year	3,614,438,236	3,110,723,442	0	0	0	502,843,751	871,043	0	0
3.3 Line 3.1 minus Line 3.2	(104,963,100)	(94,164,943)	0	0	0	(10,571,753)	(226,404)	0	0

PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	0	0	0	0	0	0	0	0	0
2. Premiums earned	0	0	0	0	0	0	0	0	0
3. Incurred claims	0	0	0	0	0	0	0	0	0
4. Commissions	0	0	0	0	0	0	0	0	0
B. Reinsurance Ceded:									
1. Premiums written	62,222,829	61,585,811	0	0	587,345	49,673	0	0	0
2. Premiums earned	60,353,364	59,698,859	0	0	603,546	50,959	0	0	0
3. Incurred claims	45,512,345	44,627,460	0	0	862,285	22,600	0	0	0
4. Commissions	7,375,816	7,375,816	0	0	0	0	0	0	0

(a) Includes $ 0 premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	3,353,084	0	1,256,491,993	1,259,845,077
2. Beginning Claim Reserves and Liabilities	1,788,448	0	3,793,952,306	3,795,740,754
3. Ending Claim Reserves and Liabilities	1,280,607	0	3,960,279,823	3,961,560,430
4. Claims Paid	3,860,925	0	1,090,164,476	1,094,025,401
B. Assumed Reinsurance:				
5. Incurred Claims	0	0	0	0
6. Beginning Claim Reserves and Liabilities	0	0	0	0
7. Ending Claim Reserves and Liabilities	0	0	0	0
8. Claims Paid	0	0	0	0
C. Ceded Reinsurance:				
9. Incurred Claims	0	0	45,512,346	45,512,346
10. Beginning Claim Reserves and Liabilities	0	0	187,534,066	187,534,066
11. Ending Claim Reserves and Liabilities	0	0	197,172,841	197,172,841
12. Claims Paid	0	0	35,873,571	35,873,571
D. Net:				
13. Incurred Claims	3,353,084	0	1,210,979,647	1,214,332,731
14. Beginning Claim Reserves and Liabilities	1,788,448	0	3,606,418,240	3,608,206,688
15. Ending Claim Reserves and Liabilities	1,280,607	0	3,763,106,982	3,764,387,589
16. Claims Paid	3,860,925	0	1,054,290,905	1,058,151,830
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	3,353,084	0	1,210,979,647	1,214,332,731
18. Beginning Reserves and Liabilities	1,788,448	0	3,606,418,240	3,608,206,688
19. Ending Reserves and Liabilities	1,280,607	0	3,763,106,982	3,764,387,589
20. Paid Claims and Cost Containment Expenses	3,860,925	0	1,054,290,905	1,058,151,830

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
14298	45-2941561	01/01/2013	Prudential Arizona Reinsurance Universal Company	AZ	YRT/I	XXXL0	32,265,637,000	529,700,859	283,748,488	138,459,415	0	0
14298	45-2941561	01/01/2013	Prudential Arizona Reinsurance Universal Company	AZ	OTH/I	AXXX	921,692,000	229,447,888	38,553,074	24,100,217	0	0
14299	33-1095301	08/01/2004	Prudential Arizona Reinsurance Captive Company	AZ	YRT/I	XXXL0	189,666,156,216	714,568,007	593,525,915	169,693,876	0	0
14300	27-1629186	01/01/2010	Prudential Arizona Reinsurance Term Company	AZ	YRT/I	XXXL0	136,231,108,726	417,256,588	314,323,194	67,916,000	0	0
14298	45-2941561	07/01/2011	Prudential Arizona Reinsurance Universal Company	AZ	YRT/I	XXXL0	23,081,469,661	214,080,808	155,338,587	34,438,000	0	0
15344	90-1009745	10/01/2013	Prudential Universal Reinsurance Company	AZ	YRT/I	XXXL0	45,840,122,027	160,875,162	92,033,967	42,099,000	0	0
15456	46-4641980	01/01/2014	Prudential Term Reinsurance Company	AZ	YRT/I	XXXL0	205,004,354,426	453,990,729	269,881,583	105,353,000	0	0
16089	81-4923311	01/01/2017	Gibraltar Universal Life Reinsurance Company	AZ	YRT/I	XXXL0	18,147,396,813	107,786,726	75,893,409	24,261,000	0	0
14296	41-2214052	01/01/2018	Dryden Arizona Reinsurance Term Company	AZ	YRT/I	XXXL0	125,076,673,520	212,872,243	89,787,923	53,420,000	0	0
0199999. General Account - U.S. Affiliates - Captive							776,234,610,389	3,040,579,010	1,913,086,140	659,740,508	0	0
79227	22-1944557	07/31/1984	Pruco Life Insurance Company	AZ	OTH/G	FA	0	2,453,861	0	0	0	0
86630	06-1241288	12/31/2015	Prudential Annuities Life Assurance Corporation	AZ	CO/I	VA	0	151,137,232	5,199,151	183,406	0	0
97195	22-2426091	04/01/2016	Pruco Life Insurance Company of New Jersey	NJ	CO/I	VA	0	593,994,265	432,250,319	54,529	0	0
79227	22-1944557	12/01/2004	Pruco Life Insurance Company	AZ	YRT/I	XXXL0	44,664,093,210	273,846,989	237,898,493	79,038,000	0	0
97195	22-2426091	12/01/2004	Pruco Life Insurance Company of New Jersey	NJ	YRT/I	XXXL0	9,689,786,442	49,555,560	43,121,056	11,317,000	0	0
0299999. General Account - U.S. Affiliates - Other							54,353,879,652	1,070,987,907	718,469,019	90,592,935	0	0
0399999. Total General Account - U.S. Affiliates							830,588,490,041	4,111,566,917	2,631,555,159	750,333,443	0	0
00000	AA-1580001	04/01/1988	The Prudential Life Insurance Co., Ltd.	JPN	OTH/I	OL	3,182,158,942	927,388	0	0	0	0
00000	AA-1580001	04/01/1988	The Prudential Life Insurance Co., Ltd.	JPN	YRT/I	OL	34,792,558,686	89,107,434	107,038,415	25,381,596	0	0
00000	AA-1580001	02/15/1999	The Prudential Life Insurance Co., Ltd.	JPN	CO/I	OL	85,149,589,655	18,916,159,689	3,216,509,176	33,495,036	0	0
00000	AA-5420064	04/01/1998	The Prudential Life Insurance Co. of Korea, Ltd.	KOR	YRT/I	OL	0	0	711,123	0	0	0
00000	AA-2731006	11/01/2006	Prudential Seguros Mexico, S.A. de C.V.	MEX	OTH/I	OL	48,942,290	11,379	0	0	0	0
00000	AA-2731006	11/01/2006	Prudential Seguros Mexico, S.A. de C.V.	MEX	YRT/I	OL	72,403,871	142,931	(117,573)	38,514	0	0
00000	AA-1584103	04/01/2014	The Prudential Gibraltar Financial Life Insurance Co Ltd-Gib Lif	JPN	YRT/I	OL	383,878,154	1,366,288	1,580,075	384,393	0	0
00000	AA-1584103	01/19/2015	The Prudential Gibraltar Financial Life Insurance Co Ltd-Gib Lif	JPN	CO/I	OL	18,666,656,674	7,057,516,994	1,441,226,038	19,092,674	0	0
00000	AA-1584103	04/01/2014	The Prudential Gibraltar Financial Life Insurance Co Ltd-Gib Lif	JPN	OTH/I	OL	351,253,860	283,173	0	0	0	0
0599999. General Account - Non-U.S. Affiliates - Other							142,647,442,132	26,065,515,276	4,766,947,254	78,392,213	0	0
0699999. Total General Account - Non-U.S. Affiliates							142,647,442,132	26,065,515,276	4,766,947,254	78,392,213	0	0
0799999. Total General Account - Affiliates							973,235,932,173	30,177,082,193	7,398,502,413	828,725,656	0	0
70815	06-0838648	01/02/2013	Hartford Life and Accident Insurance Company	CT	CO/I	OL	1,585,628,000	295,686,494	18,680,192	9,691,951	0	0
71153	39-1052598	01/02/2013	Talcott Resolution Life and Annuity Insurance Company	CT	CO/I	OL	8,224,103,000	1,370,664,904	80,807,668	37,626,796	0	0
71153	39-1052598	01/02/2013	Talcott Resolution Life and Annuity Insurance Company	CT	CO/I	XXXL	52,028,938,000	1,114,680,508	86,990,064	14,558,117	0	0
71153	39-1052598	01/02/2013	Talcott Resolution Life and Annuity Insurance Company	CT	CO/I	AXXX	37,891,713,000	10,775,788,629	374,093,852	117,684,539	0	0
71153	39-1052598	01/02/2013	Talcott Resolution Life and Annuity Insurance Company	CT	MCO/I	OL	3,862,095,000	0	35,880,668	(97,705)	791,447,167	0
88072	06-0974148	01/02/2013	Talcott Resolution Life Insurance Company	CT	CO/I	OL	3,269,063,000	962,401,658	42,655,040	27,043,652	0	0
88072	06-0974148	01/02/2013	Talcott Resolution Life Insurance Company	CT	CO/I	XXXL	4,244,168,000	106,979,944	6,923,019	1,309,208	0	0
88072	06-0974148	01/02/2013	Talcott Resolution Life Insurance Company	CT	CO/I	AXXX	5,054,025,000	1,371,380,595	47,696,934	18,255,296	0	0
62308	06-0303370	01/01/1982	Connecticut General Life Insurance Company	CT	YRT/I	OL	103,000	5,331	6,704	0	0	0
65676	35-0472300	01/01/1982	The Lincoln National Life Insurance Company	IN	YRT/I	OL	237,000	10,466	12,006	0	0	0
65676	35-0472300	01/01/1999	The Lincoln National Life Insurance Company	IN	YRT/I	OL	256,000	2,557	1,227	0	0	0
62146	36-2136262	10/01/2002	Combined Insurance Company of America	IL	OTH/G	OL	1,067,000	190,928	0	0	0	0
62308	06-0303370	01/01/1974	Connecticut General Life Insurance Company	CT	OTH/G	OL	537,689	76,245	0	84,237	0	0
65536	54-0283385	07/01/2007	Genworth Life and Annuity Insurance Company	VA	YRT/G	OL	43,878,348	0	161,648	31,606	0	0
72990	22-2882416	07/01/2007	Genworth Life Insurance Company of New York	NY	YRT/G	OL	3,218,048	0	12,962	0	0	0
65978	13-5581829	05/01/1946	Metropolitan Life Insurance Company	NY	OTH/G	OL	89,000	66,750	0	0	0	0
65978	13-5581829	04/01/1975	Metropolitan Life Insurance Company	NY	OTH/G	OL	10,000	7,213	0	2,500	0	0
61271	42-0127290	10/01/2002	Principal Life Insurance Company	IA	OTH/G	OL	180,352	172,279	0	0	0	0
00000	00-0000000	05/01/1978	Tower Life Insurance Company	TX	OTH/G	OL	476,364	441,595	0	0	0	0
71323	75-1168687	01/01/1986	Zale Life Insurance Company	AZ	OTH/G	OL	827,250	271,652	0	0	0	0
00000	00-0000000	09/29/1965	Servicemembers Group Life Conversion Pool	NJ	OTH/G	OL	0	5,983,279	544,094	527,141	0	0
62308	06-0303370	01/01/1970	Connecticut General Life Insurance Company	CT	YRT/I	OL	3,805,297	44,477	77,378	0	0	0
87017	62-1003368	05/20/2004	SCOR Global Life Reinsurance Co of Delaware	DE	YRT/I	OL	3,080,526	46,851	99,741	0	0	0
60186	36-2554642	06/01/2006	Allstate Life Insurance Company	IL	CO/I	VA	0	1,563,067,841	6,343,665	0	0	0
0899999. General Account - U.S. Non-Affiliates							116,217,498,874	17,567,970,196	700,986,862	226,717,338	791,447,167	0
00000	AA-1780118	04/10/2006	SCOR Life Ireland, DAC	IRL	YRT/I	XXXL0	18,666,388,000	44,038,718	27,013,623	8,408,974	0	0
00000	AA-1780118	11/01/2012	SCOR Life Ireland, DAC	IRL	YRT/I	XXXL0	1,385,202,000	2,695,187	1,436,183	1,084,482	0	0
00000	AA-1560071	10/09/1990	RBC Life Ins Co	CAN	YRT/I	OL	4,480,669	489,155	433,033	0	0	0

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
00000	AA-8310002	07/04/2014	BTPSI (No 1) IC Limited	GBR	CO/G	FA	0	68,455,546	1,155,115,836	201,068,774	0	0
00000	AA-1120110	04/27/2015	Pension Insurance Corporation	GBR	CO/G	FA	0	816,898	6,549,403	1,141,873	0	0
00000	AA-1120110	06/26/2015	Pension Insurance Corporation	GBR	CO/G	FA	0	9,854,200	92,763,867	17,272,167	0	0
00000	AA-1120110	06/09/2016	Pension Insurance Corporation	GBR	CO/G	FA	0	8,745,180	49,894,557	8,712,820	0	0
00000	AA-1120119	03/09/2017	Rothesay Life Limited	GBR	CO/G	FA	0	8,273,932	49,999,544	4,963,563	0	0
00000	AA-1120110	06/12/2017	Pension Insurance Corporation	GBR	CO/G	FA	0	816,974	8,333,059	1,414,663	0	0
00000	00-0000000	07/27/2017	Captive Fission Beta IC Limited	GGY	CO/G	FA	0	9,490,205	80,874,549	20,530,879	0	0
00000	AA-1120110	10/30/2017	Pension Insurance Corporation	GBR	CO/G	FA	0	2,836,294	48,795,348	12,508,338	0	0
00000	AA-1120108	12/20/2017	Scottish Widows	GBR	CO/G	FA	0	10,955,221	121,334,257	30,869,163	0	0
00000	AA-1120110	12/19/2017	Pension Insurance Corporation	GBR	CO/G	FA	0	517,034	7,843,326	1,994,604	0	0
00000	AA-1120110	05/01/2018	Pension Insurance Corporation	GBR	CO/G	FA	0	3,168,591	47,946,705	12,248,598	0	0
00000	AA-1120110	06/22/2018	Pension Insurance Corporation	GBR	CO/G	FA	0	856,889	14,623,023	3,709,441	0	0
00000	AA-1120034	06/29/2018	Aviva Life & Pensions UK Limited	GBR	CO/G	FA	0	3,708,242	59,738,853	10,203,422	0	0
00000	AA-1120110	08/30/2018	Pension Insurance Corporation	GBR	CO/G	FA	0	3,442,837	67,267,118	17,418,719	0	0
00000	AA-1120108	09/26/2018	Scottish Widows Ltd.	GBR	CO/G	FA	0	3,430,982	56,076,885	14,278,995	0	0
00000	AA-1120108	10/11/2018	Scottish Widows Ltd.	GBR	CO/G	FA	0	379,124	7,900,195	2,005,887	0	0
00000	AA-1120108	12/11/2019	Scottish Widows Ltd.	GBR	CO/G	FA	0	675,619	19,475,475	5,017,980	0	0
00000	AA-1120110	12/18/2019	Pension Insurance Corporation	GBR	CO/G	FA	0	1,832,610	36,872,251	9,345,624	0	0
00000	AA-1120110	02/27/2019	Pension Insurance Corporation	GBR	CO/G	FA	0	1,109,596	26,463,656	4,478,306	0	0
00000	AA-1120110	04/12/2019	Pension Insurance Corporation	GBR	CO/G	FA	0	2,573,546	58,599,755	9,955,715	0	0
00000	AA-1124114	06/28/2019	HSBC Bank (UK)	GBR	CO/G	FA	0	12,238,462	361,532,723	60,819,444	0	0
00000	AA-1120110	06/30/2019	Pension Insurance Corporation	GBR	CO/G	FA	0	216,652	6,719,830	1,710,591	0	0
00000	AA-1122016	07/03/2019	Phoenix Life Limited	GBR	CO/G	FA	0	1,109,758	29,303,525	4,996,395	0	0
00000	AA-1120119	09/06/2019	Rothesay Life Limited	GBR	CO/G	FA	0	3,372,935	108,094,996	9,154,330	0	0
00000	AA-1120119	12/17/2019	Rothesay Life Limited	GBR	CO/G	FA	0	3,563,403	178,878,854	15,043,684	0	0
00000	AA-1120110	12/31/2019	Pension Insurance Corporation	GBR	CO/G	FA	0	265,324	9,847,153	2,506,009	0	0
00000	AA-1120110	05/29/2020	Pension Insurance Corporation	GBR	CO/G	FA	0	247,748	12,438,075	3,615,510	0	0
00000	AA-1120110	06/30/2020	Pension Insurance Corporation	GBR	CO/G	FA	0	437,180	18,807,957	9,532,168	0	0
00000	AA-1122016	10/30/2020	Phoenix Life Limited	GBR	CO/G	FA	0	56,825	2,934,585	2,995,808	0	0
00000	AA-1120034	06/25/2020	Aviva Life & Pensions UK Limited	GBR	CO/G	FA	0	347,976,454	422,529,838	4,355,601	0	0
00000	AA-1120034	12/07/2020	Aviva Life & Pensions UK Limited	GBR	CO/G	FA	0	379,851,782	451,638,647	3,369,753	0	0
00000	AA-3190915	05/10/2019	Northstar Group (Bermuda) Limited	BMU	YRT/I	XXXLO	135,289,400	0	195,523	0	0	0
0999999. General Account - Non-U.S. Non-Affiliates							20,191,360,069	938,499,103	3,648,272,207	516,732,280	0	0
1099999. Total General Account - Non-Affiliates							136,408,858,943	18,506,469,299	4,349,259,069	743,449,618	791,447,167	0
1199999. Total General Account							1,109,644,791,116	48,683,551,492	11,747,761,482	1,572,175,274	791,447,167	0
86630	06-1241288	12/31/2015	Prudential Annuities Life Assurance Corporation	AZ	MCO/I	VA	0	0	0	0	2,799,610,834	0
97195	22-2426091	04/01/2016	Pruco Life Insurance Company of New Jersey	NJ	MCO/I	VA	0	0	0	0	11,955,378,674	0
1399999. Separate Accounts - U.S. Affiliates - Other							0	0	0	0	14,754,989,508	0
1499999. Total Separate Accounts - U.S. Affiliates							0	0	0	0	14,754,989,508	0
1799999. Total Separate Accounts - Non-U.S. Affiliates							0	0	0	0	0	0
1899999. Total Separate Accounts - Affiliates							0	0	0	0	14,754,989,508	0
71153	39-1052598	01/02/2013	Talcott Resolution Life and Annuity Insurance Company	CT	MCO/I	OL	37,810,343,000	0	210,121,270	64,795,380	6,606,146,764	0
88072	06-0974148	01/02/2013	Talcott Resolution Life Insurance Company	CT	MCO/I	OL	4,132,973,000	0	23,844,237	12,486,439	1,182,634,734	0
60186	36-2554642	06/01/2006	Allstate Life Insurance Company	IL	MCO/I	VA	0	0	4,245,167	0	3,826,877,443	0
1999999. Separate Accounts - U.S. Non-Affiliates							41,943,316,000	0	238,210,674	77,281,819	11,615,658,941	0
2199999. Total Separate Accounts - Non-Affiliates							41,943,316,000	0	238,210,674	77,281,819	11,615,658,941	0
2299999. Total Separate Accounts							41,943,316,000	0	238,210,674	77,281,819	26,370,648,449	0
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							988,749,304,915	21,679,537,113	3,570,752,695	1,054,332,600	27,162,095,616	0
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)							162,838,802,201	27,004,014,379	8,415,219,461	595,124,493	0	0
9999999 - Totals							1,151,588,107,116	48,683,551,492	11,985,972,156	1,649,457,093	27,162,095,616	0

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
9999999 - Totals												

NONE

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
79227	22-1944557	01/01/2013	Pruco Life Insurance Company	AZ	57,711,006	117,684,539
79227	22-1944557	01/01/2013	Pruco Life Insurance Company	AZ	1,222,132	18,255,296
13809	27-2457213	01/01/2015	Prudential Legacy Insurance Company of New Jersey	NJ	0	406,679,262
0299999. Life and Annuity - U.S. Affiliates - Other					58,933,138	542,619,097
0399999. Total Life and Annuity - U.S. Affiliates					58,933,138	542,619,097
00000	AA-2130036	04/01/2002	Prudential Seguros S.A.	ARG	0	927,775
00000	AA-2731006	11/01/2006	Prudential Seguros Mexico, S.A. de C.V.	MEX	0	1,298,572
00000	AA-5284100	04/01/2007	Prudential Life Insurance Company of Taiwan Inc.	TWN	0	4,331,392
0599999. Life and Annuity - Non-U.S. Affiliates - Other					0	6,557,739
0699999. Total Life and Annuity - Non-U.S. Affiliates					0	6,557,739
0799999. Total Life and Annuity - Affiliates					58,933,138	549,176,836
62308	06-0303370	10/01/1961	Connecticut General Life Insurance Company	CT	3,063	0
62308	06-0303370	12/01/1957	Connecticut General Life Insurance Company	CT	8,114	7,766
00000	83-3747089	01/01/2019	Eureka One, IC	DC	1,321,500	2,264,378
00000	83-3747089	01/01/2019	Eureka One, IC	DC	5,437,300	10,394,893
67032	56-0340860	01/01/1977	North Carolina Mutual Life Insurance Company	NC	45,000	28,800
13195	98-0648118	01/01/2012	Orcas, Ltd.	VT	8,532,250	8,223,065
87572	23-2038295	01/01/2005	Scottish Re (USA), Inc.	DE	143,744	0
82627	06-0839705	06/01/2005	Swiss Re Life and Health America, Inc.	MO	226,722	2,152,035
00000	00-0000000	09/29/1965	7 Reinsurers of Servicemembers' Group Life Insurance	NJ	(5,245,959)	169,804,580
80659	82-4533188	01/01/1986	Canada Life Assurance Company	MI	0	1,790
80659	82-4533188	04/01/2003	Canada Life Assurance Company	MI	0	569
80659	82-4533188	04/01/2003	Canada Life Assurance Company	MI	0	123
80659	82-4533188	09/01/2004	Canada Life Assurance Company	MI	0	1,206,345
80659	82-4533188	09/01/2004	Canada Life Assurance Company	MI	631,676	1,424,612
80659	82-4533188	01/01/2005	Canada Life Assurance Company	MI	0	16,377
80659	82-4533188	01/01/2005	Canada Life Assurance Company	MI	0	54,930
80659	82-4533188	10/01/2008	Canada Life Assurance Company	MI	0	115,447
80659	82-4533188	10/01/2008	Canada Life Assurance Company	MI	97,648	2,429,135
86258	13-2572994	11/01/1969	General Re Life Corporation	CT	0	72
86258	13-2572994	07/01/1973	General Re Life Corporation	CT	0	829
86258	13-2572994	03/01/1980	General Re Life Corporation	CT	0	13,691
86258	13-2572994	08/01/1982	General Re Life Corporation	CT	0	15
86258	13-2572994	08/01/1982	General Re Life Corporation	CT	0	12
86258	13-2572994	05/01/1986	General Re Life Corporation	CT	0	44,529
86258	13-2572994	05/01/1987	General Re Life Corporation	CT	0	445
86258	13-2572994	05/01/1987	General Re Life Corporation	CT	0	120
86258	13-2572994	09/01/1992	General Re Life Corporation	CT	0	2,274
88340	59-2859797	08/01/1982	Hannover Life Reassurance Company of America	FL	0	12
88340	59-2859797	08/01/1982	Hannover Life Reassurance Company of America	FL	0	12
88340	59-2859797	11/01/1985	Hannover Life Reassurance Company of America	FL	0	14
88340	59-2859797	05/01/1987	Hannover Life Reassurance Company of America	FL	0	214
88340	59-2859797	05/01/1987	Hannover Life Reassurance Company of America	FL	0	1,964
88340	59-2859797	12/01/2010	Hannover Life Reassurance Company of America	FL	0	15,525
70815	06-0838648	01/02/2013	Hartford Life and Accident Insurance Company	CT	339,884	396,232
65676	35-0472300	08/01/1977	Lincoln National Life Insurance Company	IN	0	133
65676	35-0472300	10/01/1981	Lincoln National Life Insurance Company	IN	0	507
65676	35-0472300	04/15/1982	Lincoln National Life Insurance Company	IN	0	57
65676	35-0472300	01/01/1986	Lincoln National Life Insurance Company	IN	0	1,912
65676	35-0472300	11/01/1988	Lincoln National Life Insurance Company	IN	0	8,155
65676	35-0472300	11/01/1988	Lincoln National Life Insurance Company	IN	0	6,353
65676	35-0472300	05/01/1990	Lincoln National Life Insurance Company	IN	0	2,802
65676	35-0472300	05/01/1990	Lincoln National Life Insurance Company	IN	0	11,076
65676	35-0472300	02/01/1991	Lincoln National Life Insurance Company	IN	0	93
65676	35-0472300	01/01/1995	Lincoln National Life Insurance Company	IN	0	275,509
65676	35-0472300	10/01/1996	Lincoln National Life Insurance Company	IN	0	557,097
65676	35-0472300	07/01/1997	Lincoln National Life Insurance Company	IN	316	8,454
65676	35-0472300	10/15/1999	Lincoln National Life Insurance Company	IN	0	430,411
65676	35-0472300	12/01/2000	Lincoln National Life Insurance Company	IN	347,812	821,938
65676	35-0472300	06/15/2001	Lincoln National Life Insurance Company	IN	0	18,543
65676	35-0472300	06/15/2001	Lincoln National Life Insurance Company	IN	69,311	66,853
66346	58-0828824	11/18/1974	Munich American Reassurance Company	GA	0	504,187
66346	58-0828824	11/18/1974	Munich American Reassurance Company	GA	217,289	20,836
66346	58-0828824	11/18/1974	Munich American Reassurance Company	GA	0	30,396
66346	58-0828824	12/01/1983	Munich American Reassurance Company	GA	0	22
66346	58-0828824	01/01/1994	Munich American Reassurance Company	GA	0	2,890
66346	58-0828824	10/15/1999	Munich American Reassurance Company	GA	156,997	702,208
66346	58-0828824	12/01/2000	Munich American Reassurance Company	GA	203,016	412,624
66346	58-0828824	06/15/2001	Munich American Reassurance Company	GA	23,103	22,284
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA	0	5,326
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA	0	149,453
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA	26,795	198,704
66346	58-0828824	11/01/2002	Munich American Reassurance Company	GA	0	3,697
66346	58-0828824	11/01/2002	Munich American Reassurance Company	GA	111,148	611,633
66346	58-0828824	12/01/2002	Munich American Reassurance Company	GA	0	1,908
66346	58-0828824	12/01/2002	Munich American Reassurance Company	GA	46,263	91,794
66346	58-0828824	01/01/2005	Munich American Reassurance Company	GA	0	17,027
66346	58-0828824	01/01/2005	Munich American Reassurance Company	GA	0	56,640
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	0	41
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	0	324
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	0	38
93572	43-1235868	11/01/1978	RGA Reinsurance Company	MO	0	449,977
93572	43-1235868	05/09/1979	RGA Reinsurance Company	MO	0	62
93572	43-1235868	05/09/1979	RGA Reinsurance Company	MO	0	86
93572	43-1235868	06/01/1984	RGA Reinsurance Company	MO	0	4
93572	43-1235868	06/15/1984	RGA Reinsurance Company	MO	0	761
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	0	22,133
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	453,264	509,441
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	0	35,673
93572	43-1235868	05/01/1987	RGA Reinsurance Company	MO	0	462
93572	43-1235868	05/01/1987	RGA Reinsurance Company	MO	0	95
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	0	3,837
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	0	7,385
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	0	10,540
93572	43-1235868	02/01/1991	RGA Reinsurance Company	MO	0	605
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	0	8,785
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	0	88,225
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	0	13,133
93572	43-1235868	01/01/1995	RGA Reinsurance Company	MO	0	137,989
93572	43-1235868	01/01/1995	RGA Reinsurance Company	MO	0	13,180
93572	43-1235868	10/01/1996	RGA Reinsurance Company	MO	0	5,229,630
93572	43-1235868	10/01/1996	RGA Reinsurance Company	MO	0	139,560
93572	43-1235868	04/01/1997	RGA Reinsurance Company	MO	0	30,107
93572	43-1235868	06/15/2001	RGA Reinsurance Company	MO	0	7,417
93572	43-1235868	11/01/2002	RGA Reinsurance Company	MO	0	3,906

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
93572	43-1235868	11/01/2002	RGA Reinsurance Company	MO	135,680	686,062
93572	43-1235868	12/01/2002	RGA Reinsurance Company	MO	0	1,908
93572	43-1235868	12/01/2002	RGA Reinsurance Company	MO	46,263	91,794
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	0	5,524
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	0	725,920
93572	43-1235868	09/01/2004	RGA Reinsurance Company	MO	0	2,814,408
93572	43-1235868	09/01/2004	RGA Reinsurance Company	MO	1,835,701	3,452,388
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	0	16,770
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	0	77,002
64688	75-6020048	07/01/1997	SCOR Global Life Americas Reinsurance Company	DE	0	3,174
64688	75-6020048	10/15/1999	SCOR Global Life Americas Reinsurance Company	DE	0	4,450
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	0	689,569
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	0	886
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	0	36,497
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	2,002,740	229,273
87017	62-1003368	11/01/1985	SCOR Global Life Reinsurance Company of Delaware	DE	0	57
87017	62-1003368	01/01/1996	SCOR Global Life Reinsurance Company of Delaware	DE	0	17,008
87017	62-1003368	06/01/2000	SCOR Global Life Reinsurance Company of Delaware	DE	0	199,481
87017	62-1003368	06/01/2000	SCOR Global Life Reinsurance Company of Delaware	DE	0	1,114
87017	62-1003368	06/15/2001	SCOR Global Life Reinsurance Company of Delaware	DE	34,656	33,426
87017	62-1003368	01/01/2002	SCOR Global Life Reinsurance Company of Delaware	DE	0	2,663
87017	62-1003368	01/01/2002	SCOR Global Life Reinsurance Company of Delaware	DE	0	75,361
87017	62-1003368	01/01/2002	SCOR Global Life Reinsurance Company of Delaware	DE	17,864	132,469
87572	23-2038295	09/01/2004	Scottish Re US, Inc.	DE	23,316	64,786
87572	23-2038295	09/01/2004	Scottish Re US, Inc.	DE	994,184	1,295,018
87572	23-2038295	07/11/2005	Scottish Re US, Inc.	DE	0	71,305
68713	84-0499703	10/01/1996	Security Life of Denver Insurance Company	CO	2,804,310	2,514,806
68713	84-0499703	07/01/1997	Security Life of Denver Insurance Company	CO	0	11,267
68713	84-0499703	10/15/1999	Security Life of Denver Insurance Company	CO	0	304,095
68713	84-0499703	06/15/2001	Security Life of Denver Insurance Company	CO	0	14,834
68713	84-0499703	06/15/2001	Security Life of Denver Insurance Company	CO	34,656	33,427
68713	84-0499703	01/01/2002	Security Life of Denver Insurance Company	CO	0	206,374
68713	84-0499703	01/01/2002	Security Life of Denver Insurance Company	CO	17,864	131,512
68713	84-0499703	08/01/2002	Security Life of Denver Insurance Company	CO	0	157,669
68713	84-0499703	08/01/2002	Security Life of Denver Insurance Company	CO	824,762	7,531,247
68713	84-0499703	01/01/2003	Security Life of Denver Insurance Company	CO	0	19,117
68713	84-0499703	01/01/2003	Security Life of Denver Insurance Company	CO	0	1,006,722
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	0	4,015
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	127,417	1,018,482
68713	84-0499703	02/13/2004	Security Life of Denver Insurance Company	CO	145,567	247,611
82627	06-0839705	01/01/1969	Swiss Re Life & Health America Inc.	MO	0	6
82627	06-0839705	04/15/1970	Swiss Re Life & Health America Inc.	MO	0	426
82627	06-0839705	07/01/1973	Swiss Re Life & Health America Inc.	MO	0	202,016
82627	06-0839705	01/01/1974	Swiss Re Life & Health America Inc.	MO	0	4
82627	06-0839705	01/01/1979	Swiss Re Life & Health America Inc.	MO	0	36
82627	06-0839705	10/01/1979	Swiss Re Life & Health America Inc.	MO	0	13
82627	06-0839705	07/01/1980	Swiss Re Life & Health America Inc.	MO	0	236
82627	06-0839705	07/01/1980	Swiss Re Life & Health America Inc.	MO	0	5
82627	06-0839705	10/01/1981	Swiss Re Life & Health America Inc.	MO	0	138
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc.	MO	0	143
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc.	MO	0	26
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	0	12
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	0	15
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	0	6
82627	06-0839705	01/01/1983	Swiss Re Life & Health America Inc.	MO	0	3,325
82627	06-0839705	01/01/1984	Swiss Re Life & Health America Inc.	MO	0	12
82627	06-0839705	11/01/1984	Swiss Re Life & Health America Inc.	MO	0	78
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	MO	0	8,924
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	MO	0	166,383
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	MO	0	7,930
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	0	73
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	0	25
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	0	674
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	0	130
82627	06-0839705	08/01/1987	Swiss Re Life & Health America Inc.	MO	0	211
82627	06-0839705	07/01/1990	Swiss Re Life & Health America Inc.	MO	0	90
82627	06-0839705	01/01/1992	Swiss Re Life & Health America Inc.	MO	0	4,168
82627	06-0839705	02/01/1992	Swiss Re Life & Health America Inc.	MO	0	292
82627	06-0839705	02/01/1993	Swiss Re Life & Health America Inc.	MO	0	53
82627	06-0839705	07/01/1993	Swiss Re Life & Health America Inc.	MO	0	216
82627	06-0839705	12/01/1994	Swiss Re Life & Health America Inc.	MO	701	617
82627	06-0839705	12/01/1994	Swiss Re Life & Health America Inc.	MO	701	30,724
82627	06-0839705	01/01/1995	Swiss Re Life & Health America Inc.	MO	0	1,618,214
82627	06-0839705	10/01/1996	Swiss Re Life & Health America Inc.	MO	0	1,661,591
82627	06-0839705	07/01/1997	Swiss Re Life & Health America Inc.	MO	13,986	6,282
82627	06-0839705	10/15/1999	Swiss Re Life & Health America Inc.	MO	0	151,129
82627	06-0839705	12/01/2000	Swiss Re Life & Health America Inc.	MO	248,437	512,702
82627	06-0839705	06/15/2001	Swiss Re Life & Health America Inc.	MO	23,105	22,284
82627	06-0839705	06/15/2001	Swiss Re Life & Health America Inc.	MO	0	7,417
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	35,727	264,969
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	0	6,450
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	0	220,375
82627	06-0839705	11/01/2002	Swiss Re Life & Health America Inc.	MO	0	4,234
82627	06-0839705	11/01/2002	Swiss Re Life & Health America Inc.	MO	0	955,074
82627	06-0839705	12/01/2002	Swiss Re Life & Health America Inc.	MO	0	6,677
82627	06-0839705	12/01/2002	Swiss Re Life & Health America Inc.	MO	161,923	321,275
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	0	19,711
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	436,909	2,151,797
82627	06-0839705	09/01/2004	Swiss Re Life & Health America Inc.	MO	0	4,019,416
82627	06-0839705	09/01/2004	Swiss Re Life & Health America Inc.	MO	2,533,655	4,546,785
82627	06-0839705	01/01/2005	Swiss Re Life & Health America Inc.	MO	0	34,154
82627	06-0839705	01/01/2005	Swiss Re Life & Health America Inc.	MO	0	121,077
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	0	521,652
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	440,625	10,617,651
70688	36-6071399	05/01/1973	Transamerica Financial Life Insurance Company	NY	0	271
70688	36-6071399	07/01/1985	Transamerica Financial Life Insurance Company	NY	0	40
70688	36-6071399	07/01/1985	Transamerica Financial Life Insurance Company	NY	0	778
70688	36-6071399	01/01/1986	Transamerica Financial Life Insurance Company	NY	0	2,589
70688	36-6071399	01/01/1993	Transamerica Financial Life Insurance Company	NY	0	9,669
70688	36-6071399	01/01/1993	Transamerica Financial Life Insurance Company	NY	0	172,331
70688	36-6071399	01/01/1993	Transamerica Financial Life Insurance Company	NY	0	18,387
70688	36-6071399	01/01/1995	Transamerica Financial Life Insurance Company	NY	0	203,792
70688	36-6071399	01/01/2002	Transamerica Financial Life Insurance Company	NY	0	6,323
70688	36-6071399	11/01/2002	Transamerica Financial Life Insurance Company	NY	0	3,110
70688	36-6071399	03/18/2005	Transamerica Financial Life Insurance Company	NY	0	12,946

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	0	10,392
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	0	485,347
70688	36-6071399	10/01/2008	Transamerica Financial Life Insurance Company	NY	0	75,998
86231	39-0989781	08/01/1985	Transamerica Life Insurance Company	IA	0	95
86231	39-0989781	10/01/1989	Transamerica Life Insurance Company	IA	0	8,447
86231	39-0989781	04/01/1994	Transamerica Life Insurance Company	IA	0	3,189
86231	39-0989781	01/01/1995	Transamerica Life Insurance Company	IA	0	3,923
86231	39-0989781	01/01/2002	Transamerica Life Insurance Company	IA	0	124,198
86231	39-0989781	11/01/2002	Transamerica Life Insurance Company	IA	0	652,878
86231	39-0989781	07/01/2003	Transamerica Life Insurance Company	IA	183,981	1,523,720
86231	39-0989781	04/10/2006	Transamerica Life Insurance Company	IA	3,674,255	13,602,200
86231	39-0989781	10/01/2008	Transamerica Life Insurance Company	IA	146,472	2,946,314
74900	63-0483783	10/01/2013	Partnerre Life Reinsurance Company of America	AR	0	41,110
74900	63-0483783	05/01/2014	Partnerre Life Reinsurance Company of America	AR	5,183,923	2,166,195
86258	13-2572994	01/01/2005	General Re Life Corp	CT	0	33,287
88340	59-2859797	05/01/2010	Hannover Life Reassurance Co. of America	FL	80,003	231,298
88340	59-2859797	05/01/2012	Hannover Life Reassurance Co. of America	FL	0	62,414
88340	59-2859797	10/01/2013	Hannover Life Reassurance Co. of America	FL	0	920
88340	59-2859797	01/01/2016	Hannover Life Reassurance Co. of America	FL	2,979,043	8,080,903
88340	59-2859797	07/01/2016	Hannover Life Reassurance Co. of America	FL	1,395,850	1,691,156
65676	35-0472300	01/24/2000	Lincoln Natl Life Insurance Company	IN	239,778	234,623
93580	84-0849721	04/16/2007	M Life Insurance Company	CO	0	776,390
93580	84-0849721	07/01/2016	M Life Insurance Company	CO	500,021	237,587
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	340,014	131,682
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	157,111	223,380
66346	58-0828824	01/01/2000	Munich American Reassurance Company	GA	65,003	55,693
66346	58-0828824	01/24/2000	Munich American Reassurance Company	GA	1,327,325	938,174
66346	58-0828824	04/30/2000	Munich American Reassurance Company	GA	1,515,006	1,789,786
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	8,886,716	9,257,771
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	0	11,918
66346	58-0828824	06/23/2003	Munich American Reassurance Company	GA	8,587,814	5,148,807
66346	58-0828824	04/16/2007	Munich American Reassurance Company	GA	0	145,995
66346	58-0828824	11/01/2007	Munich American Reassurance Company	GA	718,962	750,358
66346	58-0828824	05/01/2008	Munich American Reassurance Company	GA	0	135,130
66346	58-0828824	05/01/2009	Munich American Reassurance Company	GA	12,284,550	16,635,043
66346	58-0828824	05/01/2012	Munich American Reassurance Company	GA	0	865,013
66346	58-0828824	05/01/2014	Munich American Reassurance Company	GA	27,375,010	13,677,353
66346	58-0828824	06/15/2015	Munich American Reassurance Company	GA	776,067	1,613,633
66346	58-0828824	12/01/2015	Munich American Reassurance Company	GA	0	958
66346	58-0828824	12/02/2015	Munich American Reassurance Company	GA	0	109,149
88099	75-1608507	01/01/2005	Optimum Re Insurance Company	TX	0	32,275
88099	75-1608507	04/16/2007	Optimum Re Insurance Company	TX	0	169,029
88099	75-1608507	05/01/2010	Optimum Re Insurance Company	TX	540,868	4,143,010
88099	75-1608507	05/01/2013	Optimum Re Insurance Company	TX	1,914,879	3,254,322
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	689,000	0
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	8,571,250	12,658,300
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	0	1,561
93572	43-1235868	06/23/2003	RGA Reinsurance Company	MO	3,100,239	3,742,158
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	357,919	676,104
93572	43-1235868	04/01/2007	RGA Reinsurance Company	MO	7,487,040	13,380,416
93572	43-1235868	05/01/2008	RGA Reinsurance Company	MO	90,842	1,167,228
93572	43-1235868	01/01/2010	RGA Reinsurance Company	MO	664,807	2,031,166
93572	43-1235868	05/01/2012	RGA Reinsurance Company	MO	202,897	1,885,376
93572	43-1235868	05/01/2014	RGA Reinsurance Company	MO	5,443,000	2,537,168
93572	43-1235868	12/01/2014	RGA Reinsurance Company	MO	1,197,616	2,102,987
64688	75-6020048	10/01/2013	Scor Global Life Americas Reinsurance Company	DE	0	41,627
64688	75-6020048	11/01/2007	Scor Global Life Americas Reinsurance Company	DE	917,404	5,417,941
64688	75-6020048	04/27/2009	Scor Global Life Americas Reinsurance Company	DE	48,102	183,529
64688	75-6020048	05/01/2008	Scor Global Life Americas Reinsurance Company	DE	0	32,645
64688	75-6020048	05/01/2013	Scor Global Life Americas Reinsurance Company	DE	210,541	1,919,956
64688	75-6020048	07/18/2011	Scor Global Life Americas Reinsurance Company	DE	2,434,095	11,626,316
64688	75-6020048	09/17/2007	Scor Global Life Americas Reinsurance Company	DE	250,010	551,230
87017	62-1003368	11/01/2007	Scor Global Life Reinsurance Company of Delaware	DE	0	13,146
87017	62-1003368	05/01/2008	Scor Global Life Reinsurance Company of Delaware	DE	0	2,017
87017	62-1003368	05/12/2001	Scor Global Life Reinsurance Company of Delaware	DE	561,678	230,316
97071	13-3126819	11/01/2007	SCOR Global Life USA Reinsurance Company	DE	623,208	2,547,119
97071	13-3126819	04/01/2007	SCOR Global Life USA Reinsurance Company	DE	9,917,910	25,003,472
97071	13-3126819	04/16/2007	SCOR Global Life USA Reinsurance Company	DE	0	72,086
97071	13-3126819	05/01/2014	SCOR Global Life USA Reinsurance Company	DE	15,920,992	11,188,953
97071	13-3126819	06/15/2015	SCOR Global Life USA Reinsurance Company	DE	305,186	1,290,971
87572	23-2038295	01/18/2005	Scottish Re US Inc	DE	0	12,980
68713	84-0499703	01/01/1996	Security Life of Denver Insurance Company	CO	0	31,264
82627	06-0839705	01/01/1998	Swiss Re Life and Health America, Inc.	MO	175,262	131,682
82627	06-0839705	01/01/1998	Swiss Re Life and Health America, Inc.	MO	171,067	223,380
82627	06-0839705	01/01/2000	Swiss Re Life and Health America, Inc.	MO	65,003	56,027
82627	06-0839705	04/30/2000	Swiss Re Life and Health America, Inc.	MO	922,109	979,557
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	MO	696,456	1,017,017
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	MO	53,564	69,086
82627	06-0839705	04/01/2007	Swiss Re Life and Health America, Inc.	MO	12,310,503	19,096,281
82627	06-0839705	02/01/2013	Swiss Re Life and Health America, Inc.	MO	5,000,206	311,529
82627	06-0839705	05/01/2013	Swiss Re Life and Health America, Inc.	MO	1,092,450	2,610,594
82627	06-0839705	10/01/2013	Swiss Re Life and Health America, Inc.	MO	0	8,190
82627	06-0839705	05/01/2014	Swiss Re Life and Health America, Inc.	MO	5,659,357	7,768,829
82627	06-0839705	12/01/2014	Swiss Re Life and Health America, Inc.	MO	417,214	702,989
82627	06-0839705	12/02/2015	Swiss Re Life and Health America, Inc.	MO	0	121,400
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Co	NY	30,001	131,682
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Co	NY	41,092	223,377
70688	36-6071399	01/01/2000	Transamerica Financial Life Insurance Co	NY	65,003	55,515
70688	36-6071399	01/24/2000	Transamerica Financial Life Insurance Co	NY	420,275	469,004
70688	36-6071399	04/30/2000	Transamerica Financial Life Insurance Co	NY	992,137	1,466,461
70688	36-6071399	05/12/2001	Transamerica Financial Life Insurance Co	NY	1,471,769	1,620,349
70688	36-6071399	05/12/2001	Transamerica Financial Life Insurance Co	NY	608,627	597,118
70688	36-6071399	09/30/2002	Transamerica Financial Life Insurance Co	NY	994,356	2,073,639
70688	36-6071399	04/01/2007	Transamerica Financial Life Insurance Co	NY	407	101,972
86231	39-0989781	09/30/2002	Transamerica Life Insurance Company	IA	5,682,984	16,743,822
86231	39-0989781	04/01/2007	Transamerica Life Insurance Company	IA	450,019	1,955,514
80659	82-4533188	09/30/2002	Canada Life Assurance Company	MI	3,114,681	7,524,892
80659	82-4533188	06/23/2003	Canada Life Assurance Company	MI	1,303,656	3,423,075
80659	82-4533188	04/01/2007	Canada Life Assurance Company	MI	2,116,157	6,687,074
80659	82-4533188	06/15/2015	Canada Life Assurance Company	MI	134,107	1,311,529
80659	82-4533188	07/01/2016	Canada Life Assurance Company	MI	1,706,600	2,730,179
0899999. Life and Annuity - U.S. Non-Affiliates					209,698,454	535,574,231
00000	AA-3194154	07/01/2010	Chubb Tempest Life Reinsurance, Ltd.	BMU	9,250	236,327
00000	AA-5420050	02/01/2013	Korean Reinsurance Co	KOR	2,000,083	380,855
00000	AA-5420050	05/01/2012	Korean Reinsurance Co	KOR	54,889	1,866,538

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
00000	AA-5420050	05/01/2013	Korean Reinsurance Co	KOR	325,880	1,204,210
00000	AA-5420050	07/15/2019	Korean Reinsurance Co	KOR	125,005	530,150
00000	AA-1461000	02/01/2013	Swiss Life Ltd	CHE	2,000,083	108,108
00000	AA-1461000	05/01/2013	Swiss Life Ltd	CHE	2,609,742	4,367,214
00000	AA-1461000	07/15/2019	Swiss Life Ltd	CHE	400,017	1,058,241
00000	AA-1580095	11/01/2007	The TOA Reinsurance Company, Ltd	JPN	754,271	3,563,433
00000	AA-1580095	02/01/2013	The TOA Reinsurance Company, Ltd	JPN	0	99,762
00000	AA-1580095	05/01/2009	The TOA Reinsurance Company, Ltd	JPN	1,716,849	6,590,026
00000	AA-1580095	05/01/2013	The TOA Reinsurance Company, Ltd	JPN	709,189	3,628,978
00000	AA-3190773	12/01/2000	Transamerica International Re (Bermuda)	BMU	54,225	209,229
00000	AA-3190773	07/01/2003	Transamerica International Re (Bermuda)	BMU	0	4,922
0999999. Life and Annuity - Non-U.S. Non-Affiliates					10,759,483	23,847,993
1099999. Total Life and Annuity - Non-Affiliates					220,457,937	559,422,224
1199999. Total Life and Annuity					279,391,075	1,108,599,060
1499999. Total Accident and Health - U.S. Affiliates					0	0
1799999. Total Accident and Health - Non-U.S. Affiliates					0	0
1899999. Total Accident and Health - Affiliates					0	0
22667	95-2371728	01/01/2014	ACE American Insurance Company	PA	8,392	28,493
37273	39-1338397	01/01/2012	Axis Insurance Company	IL	155,625	364,409
19518	20-4929941	01/01/2016	Catlin Ins Co	TX	12,240	0
14015	27-4186184	04/01/2012	IMI Assurance, Inc.	HI	114,238	17,012
16296	45-3249514	07/01/2016	Laclede Insurance Risk Services, Inc	SC	85,537	33,892
13097	98-0610315	01/01/2008	Marias Falls Insurance Company	VT	36,951	0
13097	98-0610315	01/01/2008	Marias Falls Insurance Company	VT	37,433	6,212
66346	58-0828824	01/01/2006	Munich American Reassurance Company	GA	1,622,400	526,812
23841	02-0172170	01/01/2004	New Hampshire Insurance Company	IL	3,000	0
14862	54-1846993	01/01/2004	NiSource Insurance Corporation, Inc.	UT	350,659	90,056
13195	98-0648118	01/01/2010	Orcas, Ltd.	VT	3,558,961	1,187,359
13195	98-0648118	01/01/2012	Orcas, Ltd.	VT	1,418,270	3,002,040
38636	13-3031176	01/01/2014	Partner Reins Co of the US	NY	20,981	71,234
93572	43-1235868	01/01/2012	Reinsurance Group of America, Inc.	MO	387,255	1,033,921
93572	43-1235868	04/01/2012	Reinsurance Group of America, Inc.	MO	24,936	0
19453	13-5616275	01/01/2006	Transatlantic Reinsurance Company	NY	1,050	0
97071	13-3126819	01/01/2012	SCOR Global Life USA Reinsurance Company	DE	207,750	712,338
16535	36-4233459	01/01/2012	Zurich American Insurance Company	NY	243,588	667,044
20583	13-1290712	01/01/2017	XL Reinsurance America Inc	NY	349	42,741
65056	38-1659835	07/01/1999	Jackson Natl Life Ins Co	MI	0	222,427
1999999. Accident and Health - U.S. Non-Affiliates					8,289,615	8,005,990
00000	AA-1127084	05/01/2013	Lloyd's Syndicate number 1084	GBR	0	613
00000	AA-1127200	03/01/2012	Lloyd's Syndicate number 1200	GBR	0	11,678
00000	AA-1120085	05/01/2013	Lloyd's Syndicate number 1274	GBR	0	2,483
00000	AA-1120102	05/01/2020	Lloyd's Syndicate number 1458	GBR	0	625
00000	AA-1127861	05/01/2013	Lloyd's Syndicate number 1861	GBR	0	14,691
00000	AA-1120124	03/01/2012	Lloyd's Syndicate number 1945	GBR	0	14,386
00000	AA-1120186	05/01/2020	Lloyd's Syndicate number 1947	GBR	0	936
00000	AA-1128001	03/01/2012	Lloyd's Syndicate number 2001	GBR	0	12,530
00000	AA-1128003	03/01/2012	Lloyd's Syndicate number 2003	GBR	0	5,525
00000	AA-1120158	05/01/2014	Lloyd's Syndicate number 2014	GBR	0	2,180
00000	AA-1120097	05/01/2018	Lloyd's Syndicate number 2468	GBR	0	15
00000	AA-1129000	05/01/2014	Lloyd's Syndicate number 3000	GBR	0	16,032
00000	AA-1126033	03/01/2012	Lloyd's Syndicate number 33	GBR	0	20,002
00000	AA-1120113	05/01/2019	Lloyd's Syndicate number 3334	GBR	0	367
00000	AA-1120055	03/01/2012	Lloyd's Syndicate number 3623	GBR	0	26,291
00000	AA-1120055	01/01/2009	Lloyd's Syndicate number 3623	GBR	101,471	144,116
00000	AA-1126382	05/01/2013	Lloyd's Syndicate number 382	GBR	0	736
00000	AA-1120116	01/01/2019	Lloyd's Syndicate number 3902	GBR	26,954	36,234
00000	AA-1120116	05/01/2018	Lloyd's Syndicate number 3902	GBR	0	13,339
00000	AA-1126005	05/01/2013	Lloyd's Syndicate number 4000	GBR	0	6,915
00000	AA-1126005	01/01/2013	Lloyd's Syndicate number 4000	GBR	51,000	121,470
00000	AA-1120075	03/01/2012	Lloyd's Syndicate number 4020	GBR	0	9,788
00000	AA-1126004	01/01/2019	Lloyd's Syndicate number 4444	GBR	26,954	36,234
00000	AA-1126004	05/01/2019	Lloyd's Syndicate number 4444	GBR	0	32,542
00000	AA-1126510	01/01/2018	Lloyd's Syndicate number 510	GBR	91,352	76,996
00000	AA-1126510	03/01/2012	Lloyd's Syndicate number 510	GBR	0	50,218
00000	AA-1126566	05/01/2020	Lloyd's Syndicate number 566	GBR	0	1,874
00000	AA-1120181	05/01/2019	Lloyd's Syndicate number 5886	GBR	0	417
00000	AA-1440076	01/01/2004	Sirius International Insurance Corporation	SWE	3,000	0
2099999. Accident and Health - Non-U.S. Non-Affiliates					300,731	659,233
2199999. Total Accident and Health - Non-Affiliates					8,590,346	8,665,223
2299999. Total Accident and Health					8,590,346	8,665,223
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					276,921,207	1,086,199,318
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					11,060,214	31,064,965
9999999 Totals - Life, Annuity and Accident and Health					287,981,421	1,117,264,283

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
79227	22-1944557	01/01/2013	Pruco Life Insurance Company	AZ	CO/I	AXXX	34,017,150,000	10,506,677,952	9,926,842,803	324,939,406	0	0	0	0
79227	22-1944557	01/01/2013	Pruco Life Insurance Company	AZ	CO/I	AXXX	4,706,774,000	1,353,176,644	1,260,475,292	46,078,159	0	0	0	0
13809	27-2457213	01/01/2015	Prudential Legacy Insurance Company of New Jersey	NJ	COMB/I	OL	77,837,827,902	50,336,527,156	51,391,600,423	1,972,726,285	0	0	0	0
0299999. General Account - Authorized U.S. Affiliates - Other							116,561,751,902	62,196,381,752	62,578,918,518	2,343,743,850	0	0	0	0
0399999. Total General Account - Authorized U.S. Affiliates							116,561,751,902	62,196,381,752	62,578,918,518	2,343,743,850	0	0	0	0
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							116,561,751,902	62,196,381,752	62,578,918,518	2,343,743,850	0	0	0	0
80659	82-4533188	01/01/1986	Canada Life Assurance Company	MI	YRT/I	OL	2,164,000	38,874	38,311	55,940	0	0	0	0
80659	82-4533188	04/01/2003	Canada Life Assurance Company	MI	YRT/I	OL	688,000	6,901	6,415	6,084	0	0	0	0
80659	82-4533188	04/01/2003	Canada Life Assurance Company	MI	YRT/I	OL	149,000	49,725	33,977	30,926	0	0	0	0
80659	82-4533188	09/01/2004	Canada Life Assurance Company	MI	YRT/I	OL	225,000	9,050	9,601	6,978	0	0	0	0
80659	82-4533188	09/01/2004	Canada Life Assurance Company	MI	YRT/I	XXXLO	11,513,000	758,391	901,657	857,571	0	0	0	0
80659	82-4533188	09/01/2004	Canada Life Assurance Company	MI	YRT/I	OL	2,166,000	94,753	116,540	105,951	0	0	0	0
80659	82-4533188	09/01/2004	Canada Life Assurance Company	MI	YRT/I	XXXLO	65,475,000	1,876,376	1,874,033	1,549,046	0	0	0	0
80659	82-4533188	01/01/2005	Canada Life Assurance Company	MI	YRT/I	XXXLO	19,805,000	79,870	72,604	63,397	0	0	0	0
80659	82-4533188	01/01/2005	Canada Life Assurance Company	MI	YRT/I	XXXLO	66,427,000	746,164	675,452	532,929	0	0	0	0
80659	82-4533188	10/01/2008	Canada Life Assurance Company	MI	YRT/I	OL	11,605,000	12,098	10,869	118,720	0	0	0	0
80659	82-4533188	10/01/2008	Canada Life Assurance Company	MI	YRT/I	XXXLO	99,920,000	57,889	56,415	496,456	0	0	0	0
80659	82-4533188	10/01/2008	Canada Life Assurance Company	MI	YRT/I	AXXX	28,086,000	4,147	3,717	32,525	0	0	0	0
80659	82-4533188	10/01/2008	Canada Life Assurance Company	MI	YRT/I	OL	191,338,000	105,427	100,151	884,933	0	0	0	0
80659	82-4533188	10/01/2008	Canada Life Assurance Company	MI	YRT/I	XXXLO	731,646,000	608,312	565,588	5,191,000	0	0	0	0
80659	82-4533188	10/01/2008	Canada Life Assurance Company	MI	YRT/I	AXXX	258,624,000	141,802	132,052	1,479,515	0	0	0	0
86258	13-2572994	11/01/1969	General Re Life Corporation	CT	YRT/I	OL	87,000	2,709	2,472	4,880	0	0	0	0
86258	13-2572994	07/01/1973	General Re Life Corporation	CT	YRT/I	OL	1,002,000	54,719	49,840	89,169	0	0	0	0
86258	13-2572994	03/01/1980	General Re Life Corporation	CT	YRT/I	OL	50,000	297	751	797	0	0	0	0
86258	13-2572994	08/01/1982	General Re Life Corporation	CT	YRT/I	OL	18,000	102	92	149	0	0	0	0
86258	13-2572994	08/01/1982	General Re Life Corporation	CT	YRT/I	OL	15,000	1,113	1,033	1,258	0	0	0	0
86258	13-2572994	05/01/1986	General Re Life Corporation	CT	YRT/I	OL	5,147,000	106,010	108,895	154,756	0	0	0	0
86258	13-2572994	05/01/1987	General Re Life Corporation	CT	YRT/I	OL	538,000	10,233	9,277	16,816	0	0	0	0
86258	13-2572994	05/01/1987	General Re Life Corporation	CT	YRT/I	OL	145,000	3,363	23,065	(3,742)	0	0	0	0
86258	13-2572994	09/01/1992	General Re Life Corporation	CT	YRT/I	OL	2,750,000	194,122	176,685	225,655	0	0	0	0
86258	13-2572994	01/01/1994	General Re Life Corporation	CT	YRT/I	OL	0	0	0	2,747	0	0	0	0
88340	59-2859797	11/01/1971	Hannover Life Reassurance Company of America	FL	YRT/I	OL	0	0	590	40	0	0	0	0
88340	59-2859797	08/01/1982	Hannover Life Reassurance Company of America	FL	YRT/I	OL	15,000	81	74	119	0	0	0	0
88340	59-2859797	08/01/1982	Hannover Life Reassurance Company of America	FL	YRT/I	OL	15,000	1,113	1,033	1,258	0	0	0	0
88340	59-2859797	11/01/1985	Hannover Life Reassurance Company of America	FL	YRT/I	OL	17,000	414	572	787	0	0	0	0
88340	59-2859797	05/01/1987	Hannover Life Reassurance Company of America	FL	YRT/I	OL	259,000	5,126	4,662	8,403	0	0	0	0
88340	59-2859797	05/01/1987	Hannover Life Reassurance Company of America	FL	YRT/I	OL	2,375,000	47,800	51,049	72,566	0	0	0	0
88340	59-2859797	12/01/2010	Hannover Life Reassurance Company of America	FL	YRT/I	OL	847,000	141	128	1,558	0	0	0	0
88340	59-2859797	12/01/2010	Hannover Life Reassurance Company of America	FL	YRT/I	XXXLO	17,927,000	60,152	52,975	574,477	0	0	0	0
70815	06-0838648	01/02/2013	Hartford Life and Accident Insurance Company	CT	YRT/I	OL	86,371,000	294,898	420,422	3,990,853	0	0	0	0
65676	35-0472300	08/01/1977	The Lincoln National Life Insurance Company	IN	YRT/I	OL	161,000	6,350	5,535	9,481	0	0	0	0
65676	35-0472300	10/01/1981	The Lincoln National Life Insurance Company	IN	YRT/I	OL	613,000	6,269	11,640	2,779	0	0	0	0
65676	35-0472300	04/15/1982	The Lincoln National Life Insurance Company	IN	YRT/I	OL	68,000	8,659	8,054	12,464	0	0	0	0
65676	35-0472300	01/01/1983	The Lincoln National Life Insurance Company	IN	YRT/I	OL	0	0	153,887	(28,375)	0	0	0	0
65676	35-0472300	01/01/1984	The Lincoln National Life Insurance Company	IN	YRT/I	OL	0	0	1,501	(103)	0	0	0	0
65676	35-0472300	01/01/1986	The Lincoln National Life Insurance Company	IN	YRT/I	OL	2,312,000	39,526	39,822	54,099	0	0	0	0
65676	35-0472300	10/01/1986	The Lincoln National Life Insurance Company	IN	YRT/I	OL	0	0	2,278	(1,012)	0	0	0	0
65676	35-0472300	11/01/1988	The Lincoln National Life Insurance Company	IN	YRT/I	OL	9,862,000	989,545	894,684	1,233,440	0	0	0	0
65676	35-0472300	11/01/1988	The Lincoln National Life Insurance Company	IN	YRT/I	OL	7,683,000	553,873	490,639	659,523	0	0	0	0
65676	35-0472300	05/01/1990	The Lincoln National Life Insurance Company	IN	YRT/I	OL	3,388,000	96,913	91,114	88,111	0	0	0	0
65676	35-0472300	05/01/1990	The Lincoln National Life Insurance Company	IN	YRT/I	OL	13,395,000	588,170	573,594	519,622	0	0	0	0
65676	35-0472300	02/01/1991	The Lincoln National Life Insurance Company	IN	YRT/I	OL	112,000	2,857	2,871	2,872	0	0	0	0
65676	35-0472300	01/01/1995	The Lincoln National Life Insurance Company	IN	YRT/I	OL	31,966,000	886,210	945,230	1,028,603	0	0	0	0
65676	35-0472300	10/01/1996	The Lincoln National Life Insurance Company	IN	YRT/I	OL	410,647,000	7,211,107	6,893,440	4,228,386	0	0	0	0
65676	35-0472300	07/01/1997	The Lincoln National Life Insurance Company	IN	YRT/I	OL	10,078,000	193,687	176,301	143,008	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
65676	35-0472300	07/01/1997	The Lincoln National Life Insurance Company	IN	YRT/I	XXXL0	9,000	722	640	727	0	0	0	0
65676	35-0472300	07/01/1997	The Lincoln National Life Insurance Company	IN	CO/I	XXXL	1,359,000	7,000	66,956	6,460	0	0	0	0
65676	35-0472300	10/15/1999	The Lincoln National Life Insurance Company	IN	YRT/I	OL	108,730,000	2,936,489	2,831,922	2,074,227	0	0	0	0
65676	35-0472300	12/01/2000	The Lincoln National Life Insurance Company	IN	YRT/I	OL	19,283,000	169,082	162,613	133,952	0	0	0	0
65676	35-0472300	12/01/2000	The Lincoln National Life Insurance Company	IN	YRT/I	XXXL0	636,000	17,440	15,949	10,063	0	0	0	0
65676	35-0472300	12/01/2000	The Lincoln National Life Insurance Company	IN	YRT/I	AXXX	1,932,000	34,153	31,671	23,221	0	0	0	0
65676	35-0472300	12/01/2000	The Lincoln National Life Insurance Company	IN	CO/I	XXXL	1,003,770,000	12,908,789	18,727,783	1,651,729	0	0	0	0
65676	35-0472300	06/15/2001	The Lincoln National Life Insurance Company	IN	YRT/I	OL	51,822,000	1,064,429	1,130,350	1,112,224	0	0	0	0
65676	35-0472300	06/15/2001	The Lincoln National Life Insurance Company	IN	YRT/I	OL	22,424,000	595,789	538,557	317,015	0	0	0	0
66346	58-0828824	11/18/1974	Munich American Reassurance Company	GA	YRT/I	OL	5,063,000	187,742	266,033	291,435	0	0	0	0
66346	58-0828824	11/18/1974	Munich American Reassurance Company	GA	YRT/I	OL	25,197,000	972,601	917,581	1,047,459	0	0	0	0
66346	58-0828824	11/18/1974	Munich American Reassurance Company	GA	YRT/I	OL	36,758,000	989,085	1,045,466	1,012,890	0	0	0	0
66346	58-0828824	12/01/1983	Munich American Reassurance Company	GA	CO/I	OL	26,000	1,234	958	1,652	0	0	0	0
66346	58-0828824	01/01/1994	Munich American Reassurance Company	GA	YRT/I	OL	3,269,000	40,682	38,076	45,595	0	0	0	0
66346	58-0828824	01/01/1994	Munich American Reassurance Company	GA	YRT/I	AXXX	225,000	8,290	7,547	8,572	0	0	0	0
66346	58-0828824	10/15/1999	Munich American Reassurance Company	GA	YRT/I	OL	141,664,000	2,672,777	2,665,692	1,772,501	0	0	0	0
66346	58-0828824	10/15/1999	Munich American Reassurance Company	GA	YRT/I	XXXL0	2,066,000	6,832	6,220	6,454	0	0	0	0
66346	58-0828824	10/15/1999	Munich American Reassurance Company	GA	YRT/I	AXXX	1,476,000	33,406	31,249	23,729	0	0	0	0
66346	58-0828824	10/15/1999	Munich American Reassurance Company	GA	YRT/I	XXXL	600,000	3,104	13,874	2,425	0	0	0	0
66346	58-0828824	12/01/2000	Munich American Reassurance Company	GA	YRT/I	OL	10,994,000	93,847	91,373	70,085	0	0	0	0
66346	58-0828824	12/01/2000	Munich American Reassurance Company	GA	YRT/I	XXXL0	363,000	9,966	9,113	5,395	0	0	0	0
66346	58-0828824	12/01/2000	Munich American Reassurance Company	GA	YRT/I	AXXX	1,021,000	19,291	17,888	12,254	0	0	0	0
66346	58-0828824	12/01/2000	Munich American Reassurance Company	GA	CO/I	XXXL	575,717,000	7,409,639	10,752,954	932,939	0	0	0	0
66346	58-0828824	06/15/2001	Munich American Reassurance Company	GA	YRT/I	OL	17,274,000	354,844	376,818	343,640	0	0	0	0
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	6,441,000	33,589	28,393	7,401	0	0	0	0
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	180,735,000	1,172,039	1,134,900	337,636	0	0	0	0
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	71,626,000	1,568,564	1,455,789	508,008	0	0	0	0
66346	58-0828824	11/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	4,470,000	327,014	280,174	248,715	0	0	0	0
66346	58-0828824	11/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	250,041,000	7,789,674	7,499,631	4,931,582	0	0	0	0
66346	58-0828824	11/01/2002	Munich American Reassurance Company	GA	YRT/I	AXXX	146,000	1,438	1,315	768	0	0	0	0
66346	58-0828824	12/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	2,307,000	38,791	35,754	37,387	0	0	0	0
66346	58-0828824	12/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	35,931,000	459,922	453,516	447,081	0	0	0	0
66346	58-0828824	12/01/2002	Munich American Reassurance Company	GA	YRT/I	AXXX	7,000	183	165	171	0	0	0	0
66346	58-0828824	01/01/2005	Munich American Reassurance Company	GA	YRT/I	XXXL0	20,591,000	83,973	76,071	57,995	0	0	0	0
66346	58-0828824	01/01/2005	Munich American Reassurance Company	GA	YRT/I	XXXL0	68,495,000	781,577	709,801	526,075	0	0	0	0
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	YRT/I	OL	50,000	1,088	985	1,980	0	0	0	0
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	YRT/I	OL	391,000	12,740	11,652	19,476	0	0	0	0
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	YRT/I	OL	46,000	974	863	2,031	0	0	0	0
93572	43-1235868	11/01/1978	RGA Reinsurance Company	MO	YRT/I	OL	8,567,000	143,421	152,064	201,146	0	0	0	0
93572	43-1235868	11/01/1978	RGA Reinsurance Company	MO	YRT/I	AXXX	189,000	1,751	4,668	(637)	0	0	0	0
93572	43-1235868	05/09/1979	RGA Reinsurance Company	MO	YRT/I	OL	74,000	2,453	3,080	3,199	0	0	0	0
93572	43-1235868	05/09/1979	RGA Reinsurance Company	MO	YRT/I	OL	104,000	5,383	4,914	8,727	0	0	0	0
93572	43-1235868	06/01/1984	RGA Reinsurance Company	MO	YRT/I	OL	30,000	12	12	48	0	0	0	0
93572	43-1235868	06/15/1984	RGA Reinsurance Company	MO	YRT/I	OL	921,000	16,352	15,145	21,409	0	0	0	0
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	YRT/I	OL	26,765,000	865,970	855,281	1,134,581	0	0	0	0
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	YRT/I	OL	30,030,000	833,228	1,289,210	1,127,850	0	0	0	0
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	YRT/I	OL	3,523,000	71,388	67,460	81,452	0	0	0	0
93572	43-1235868	05/01/1987	RGA Reinsurance Company	MO	YRT/I	OL	559,000	10,558	9,625	17,290	0	0	0	0
93572	43-1235868	05/01/1987	RGA Reinsurance Company	MO	YRT/I	OL	115,000	1,564	14,317	(2,896)	0	0	0	0
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	YRT/I	OL	4,640,000	168,532	160,606	161,873	0	0	0	0
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	YRT/I	OL	8,930,000	264,231	257,749	108,126	0	0	0	0
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	YRT/I	OL	12,746,000	775,889	690,935	796,952	0	0	0	0
93572	43-1235868	02/01/1991	RGA Reinsurance Company	MO	YRT/I	OL	732,000	7,615	7,259	9,157	0	0	0	0
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	YRT/I	OL	10,624,000	264,457	234,546	284,968	0	0	0	0
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	YRT/I	OL	23,048,000	1,131,096	1,088,590	1,271,888	0	0	0	0
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	YRT/I	OL	15,882,000	437,743	381,337	1,005,740	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	01/01/1995	RGA Reinsurance Company	MO	YRT/I	OL	16,266,000	453,341	441,072	393,635	0	0	0	0
93572	43-1235868	01/01/1995	RGA Reinsurance Company	MO	YRT/I	OL	15,938,000	533,072	503,478	724,341	0	0	0	0
93572	43-1235868	10/01/1996	RGA Reinsurance Company	MO	YRT/I	OL	186,022,000	5,812,479	6,172,716	3,072,785	0	0	0	0
93572	43-1235868	10/01/1996	RGA Reinsurance Company	MO	YRT/I	OL	44,455,000	1,009,190	939,836	735,930	0	0	0	0
93572	43-1235868	04/01/1997	RGA Reinsurance Company	MO	YRT/I	OL	41,000	15,210	29,293	12,665	0	0	0	0
93572	43-1235868	06/15/2001	RGA Reinsurance Company	MO	YRT/I	OL	8,970,000	249,455	225,679	126,730	0	0	0	0
93572	43-1235868	11/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	4,724,000	190,218	223,335	143,625	0	0	0	0
93572	43-1235868	11/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	219,837,000	4,983,842	4,878,378	3,345,949	0	0	0	0
93572	43-1235868	11/01/2002	RGA Reinsurance Company	MO	YRT/I	AXXX	679,000	12,937	11,789	10,797	0	0	0	0
93572	43-1235868	12/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	2,307,000	38,791	35,754	37,387	0	0	0	0
93572	43-1235868	12/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	35,931,000	459,915	453,515	447,081	0	0	0	0
93572	43-1235868	12/01/2002	RGA Reinsurance Company	MO	YRT/I	AXXX	7,000	183	165	171	0	0	0	0
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	YRT/I	OL	6,680,000	24,714	21,520	8,782	0	0	0	0
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	YRT/I	OL	211,263,000	972,989	989,068	521,972	0	0	0	0
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	YRT/I	AXXX	1,479,000	8,448	7,327	1,048	0	0	0	0
93572	43-1235868	09/01/2004	RGA Reinsurance Company	MO	YRT/I	OL	612,000	25,875	33,951	24,707	0	0	0	0
93572	43-1235868	09/01/2004	RGA Reinsurance Company	MO	YRT/I	XXXLO	26,296,000	1,197,590	1,578,414	899,683	0	0	0	0
93572	43-1235868	09/01/2004	RGA Reinsurance Company	MO	YRT/I	OL	5,453,000	314,809	421,834	417,513	0	0	0	0
93572	43-1235868	09/01/2004	RGA Reinsurance Company	MO	YRT/I	XXXLO	214,983,000	6,016,646	6,017,962	4,907,634	0	0	0	0
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	YRT/I	XXXLO	20,280,000	79,981	72,693	62,793	0	0	0	0
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	YRT/I	OL	896,000	2,701	2,278	890	0	0	0	0
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	YRT/I	XXXLO	92,222,000	1,667,312	1,517,262	1,277,084	0	0	0	0
64688	75-6020048	07/01/1997	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	3,828,000	64,987	58,990	54,072	0	0	0	0
64688	75-6020048	07/01/1997	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	5,000	361	320	331	0	0	0	0
64688	75-6020048	07/01/1997	SCOR Global Life Americas Reinsurance Company	DE	CO/I	XXXL	50,000	115	11,393	(181)	0	0	0	0
64688	75-6020048	10/15/1999	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	5,381,000	326,516	300,580	202,278	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	42,180,000	13,707	13,250	77,609	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	415,601,000	213,952	205,005	1,229,794	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	AXXX	376,118,000	143,274	129,111	967,859	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	10,711,000	25,106	24,334	24,014	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	CO/I	XXXL	441,358,000	9,586,047	8,709,782	618,937	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	AXXX	246,000	128	126	138	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	CO/I	XXXL	2,770,158,000	56,972,434	52,322,251	4,225,103	0	0	0	0
87017	62-1003368	11/01/1985	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	69,000	1,657	2,288	3,174	0	0	0	0
87017	62-1003368	01/01/1996	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	20,567,000	106,269	91,651	71,209	0	0	0	0
87017	62-1003368	06/01/2000	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	35,350,000	693,622	663,547	420,120	0	0	0	0
87017	62-1003368	06/01/2000	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	1,284,000	27,137	24,809	10,526	0	0	0	0
87017	62-1003368	06/01/2000	SCOR Global Life Reinsurance Company of Delaware	DE	CO/I	XXXL	629,000	3,384	22,149	3,386	0	0	0	0
87017	62-1003368	06/15/2001	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	25,911,000	532,215	565,175	412,335	0	0	0	0
87017	62-1003368	01/01/2002	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	3,221,000	16,794	14,197	4,465	0	0	0	0
87017	62-1003368	01/01/2002	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	91,134,000	730,562	688,444	259,290	0	0	0	0
87017	62-1003368	01/01/2002	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	47,751,000	950,200	879,166	305,992	0	0	0	0
68713	84-0499703	10/01/1996	Security Life of Denver Insurance Company	CO	YRT/I	OL	459,290,000	10,570,511	10,377,747	4,256,810	0	0	0	0
68713	84-0499703	07/01/1997	Security Life of Denver Insurance Company	CO	YRT/I	OL	13,498,000	378,748	347,389	246,934	0	0	0	0
68713	84-0499703	07/01/1997	Security Life of Denver Insurance Company	CO	YRT/I	XXXLO	7,000	541	480	471	0	0	0	0
68713	84-0499703	07/01/1997	Security Life of Denver Insurance Company	CO	CO/I	XXXL	1,208,000	6,265	58,651	5,816	0	0	0	0
68713	84-0499703	10/15/1999	Security Life of Denver Insurance Company	CO	YRT/I	OL	105,090,000	3,225,376	3,500,102	1,703,796	0	0	0	0
68713	84-0499703	06/15/2001	Security Life of Denver Insurance Company	CO	YRT/I	OL	17,939,000	498,910	451,357	239,021	0	0	0	0
68713	84-0499703	06/15/2001	Security Life of Denver Insurance Company	CO	YRT/I	OL	25,911,000	532,215	565,171	498,753	0	0	0	0
68713	84-0499703	01/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	OL	47,910,000	754,473	732,952	236,601	0	0	0	0
68713	84-0499703	01/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	OL	46,593,000	975,157	903,746	338,308	0	0	0	0
68713	84-0499703	08/01/2002	Security Life of Denver Insurance Company	CO	OTH/I	AXXX	20,765,000	8,830,828	9,004,515	611,941	0	0	0	0
68713	84-0499703	08/01/2002	Security Life of Denver Insurance Company	CO	OTH/I	OL	117,000	2,856	2,612	1,676	0	0	0	0
68713	84-0499703	08/01/2002	Security Life of Denver Insurance Company	CO	OTH/I	AXXX	180,246,000	83,162,740	89,518,944	7,473,660	0	0	0	0
68713	84-0499703	01/01/2003	Security Life of Denver Insurance Company	CO	OTH/I	AXXX	23,119,000	8,165,701	7,559,681	352,890	0	0	0	0
68713	84-0499703	01/01/2003	Security Life of Denver Insurance Company	CO	OTH/I	AXXX	262,550,000	107,543,270	102,429,031	4,370,112	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	YRT/I	OL	13,986,000	135,074	128,232	96,027	0	0	0	0
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	YRT/I	AXXX	1,038,000	19,260	18,190	15,441	0	0	0	0
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	CO/I	XXXL	45,447,000	696,503	833,980	59,436	0	0	0	0
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	YRT/I	OL	40,000	281	264	142	0	0	0	0
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	YRT/I	XXXLO	901,000	19,292	17,717	11,769	0	0	0	0
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	YRT/I	AXXX	270,000	983	892	792	0	0	0	0
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	CO/I	XXXL	1,219,136,000	20,313,281	24,061,410	1,752,628	0	0	0	0
68713	84-0499703	02/13/2004	Security Life of Denver Insurance Company	CO	OTH/I	OL	112,414,000	42,369,560	46,234,068	4,057,761	0	0	0	0
82627	06-0839705	01/01/1969	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	7,000	773	752	1,257	0	0	0	0
82627	06-0839705	04/15/1970	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	516,000	6,267	5,844	8,159	0	0	0	0
82627	06-0839705	07/01/1973	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	2,438,000	113,322	119,730	152,002	0	0	0	0
82627	06-0839705	01/01/1974	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	5,000	100	95	110	0	0	0	0
82627	06-0839705	01/01/1979	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	44,000	156	482	142	0	0	0	0
82627	06-0839705	10/01/1979	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	15,000	99	77	212	0	0	0	0
82627	06-0839705	07/01/1980	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	286,000	14,647	13,818	18,026	0	0	0	0
82627	06-0839705	07/01/1980	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	6,000	170	160	244	0	0	0	0
82627	06-0839705	10/01/1981	Swiss Re Life & Health America Inc.	MO	CO/I	OL	167,000	2,891	4,214	3,203	0	0	0	0
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	173,000	7,680	6,857	11,720	0	0	0	0
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	31,000	821	805	988	0	0	0	0
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	15,000	1,113	1,033	1,258	0	0	0	0
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	18,000	102	92	149	0	0	0	0
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	7,000	41	37	60	0	0	0	0
82627	06-0839705	01/01/1983	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	4,021,000	86,959	91,540	119,055	0	0	0	0
82627	06-0839705	01/01/1984	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	15,000	81	74	119	0	0	0	0
82627	06-0839705	11/01/1984	Swiss Re Life & Health America Inc.	MO	CO/I	OL	94,000	1,031	1,023	5,209	0	0	0	0
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	10,791,000	280,067	256,220	413,954	0	0	0	0
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	2,257,000	109,615	138,800	145,232	0	0	0	0
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	9,590,000	496,928	453,447	670,334	0	0	0	0
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	88,000	2,059	1,848	3,392	0	0	0	0
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	30,000	1,206	8,214	(1,825)	0	0	0	0
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	815,000	15,040	13,737	24,611	0	0	0	0
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	157,000	2,364	16,370	(1,424)	0	0	0	0
82627	06-0839705	08/01/1987	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	255,000	1,553	1,637	4,535	0	0	0	0
82627	06-0839705	07/01/1990	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	109,000	2,384	2,196	3,025	0	0	0	0
82627	06-0839705	01/01/1992	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	5,041,000	115,808	106,119	101,235	0	0	0	0
82627	06-0839705	02/01/1992	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	353,000	3,905	3,557	4,273	0	0	0	0
82627	06-0839705	02/01/1993	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	64,000	1,168	1,081	1,639	0	0	0	0
82627	06-0839705	07/01/1993	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	261,000	2,825	2,605	3,512	0	0	0	0
82627	06-0839705	12/01/1994	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	2,000	824	1,971	549	0	0	0	0
82627	06-0839705	12/01/1994	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	42,000	16,033	31,264	13,214	0	0	0	0
82627	06-0839705	01/01/1995	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	19,022,000	552,693	691,500	479,133	0	0	0	0
82627	06-0839705	10/01/1996	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	290,032,000	5,106,309	5,116,485	1,957,571	0	0	0	0
82627	06-0839705	07/01/1997	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	7,481,000	161,576	146,281	105,380	0	0	0	0
82627	06-0839705	07/01/1997	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXLO	5,000	361	320	331	0	0	0	0
82627	06-0839705	07/01/1997	Swiss Re Life & Health America Inc.	MO	CO/I	XXXL	1,118,000	5,323	43,109	5,773	0	0	0	0
82627	06-0839705	10/15/1999	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	45,504,000	1,184,967	1,143,829	730,770	0	0	0	0
82627	06-0839705	12/01/2000	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	13,638,000	115,129	111,057	84,717	0	0	0	0
82627	06-0839705	12/01/2000	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXLO	454,000	12,457	11,392	6,486	0	0	0	0
82627	06-0839705	12/01/2000	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	1,277,000	24,113	22,359	14,778	0	0	0	0
82627	06-0839705	12/01/2000	Swiss Re Life & Health America Inc.	MO	CO/I	XXXL	683,476,000	8,665,484	12,615,073	1,066,797	0	0	0	0
82627	06-0839705	06/15/2001	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	17,274,000	354,810	376,784	332,517	0	0	0	0
82627	06-0839705	06/15/2001	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	8,970,000	220,045	198,596	108,139	0	0	0	0
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	95,511,000	2,008,327	1,861,211	829,830	0	0	0	0
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	7,801,000	45,121	45,246	14,654	0	0	0	0
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	256,841,000	2,196,598	2,021,647	822,508	0	0	0	0
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	9,659,000	50,587	44,106	13,088	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	11/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	5,120,000	474,603	404,393	419,585	0	0	0	0
82627	06-0839705	11/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	247,854,000	11,842,192	11,274,886	8,430,490	0	0	0	0
82627	06-0839705	11/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	143,000	1,152	1,088	714	0	0	0	0
82627	06-0839705	12/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	8,074,000	135,769	125,140	119,091	0	0	0	0
82627	06-0839705	12/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	125,758,000	1,609,726	1,587,398	1,433,110	0	0	0	0
82627	06-0839705	12/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	26,000	639	578	545	0	0	0	0
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	1,363,000	29,856	26,766	14,493	0	0	0	0
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	810,000	4,548	4,122	2,700	0	0	0	0
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	CO/I	XXXL	216,634,000	3,794,978	4,253,596	317,637	0	0	0	0
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	40,980,000	317,555	299,051	212,161	0	0	0	0
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXL0	2,339,000	32,284	30,559	16,561	0	0	0	0
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	2,762,000	48,946	45,416	32,346	0	0	0	0
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	CO/I	XXXL	3,837,689,000	66,247,704	74,844,740	5,663,964	0	0	0	0
82627	06-0839705	09/01/2004	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	751,000	30,167	32,004	20,548	0	0	0	0
82627	06-0839705	09/01/2004	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXL0	36,276,000	2,225,647	2,731,705	2,316,120	0	0	0	0
82627	06-0839705	09/01/2004	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	6,503,000	329,577	420,954	452,532	0	0	0	0
82627	06-0839705	09/01/2004	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXL0	229,696,000	6,124,003	6,277,037	4,802,348	0	0	0	0
82627	06-0839705	01/01/2005	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXL0	41,303,000	188,079	170,474	120,382	0	0	0	0
82627	06-0839705	01/01/2005	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXL0	146,420,000	2,126,433	1,921,478	1,407,172	0	0	0	0
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	52,266,000	54,486	48,954	426,880	0	0	0	0
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXL0	452,082,000	260,750	254,103	1,504,877	0	0	0	0
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	126,488,000	18,675	16,741	126,217	0	0	0	0
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	856,424,000	472,787	448,882	3,345,889	0	0	0	0
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXL0	3,287,484,000	2,738,823	2,542,894	17,145,460	0	0	0	0
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	1,175,598,000	672,332	625,357	4,888,986	0	0	0	0
70688	36-6071399	05/01/1973	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	328,000	7,314	6,708	10,871	0	0	0	0
70688	36-6071399	07/01/1985	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	48,000	180	165	295	0	0	0	0
70688	36-6071399	07/01/1985	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	941,000	18,496	16,705	23,238	0	0	0	0
70688	36-6071399	01/01/1986	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	3,130,000	49,408	47,844	69,984	0	0	0	0
70688	36-6071399	01/01/1993	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	11,693,000	315,832	306,408	309,570	0	0	0	0
70688	36-6071399	01/01/1993	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	41,115,000	1,702,322	1,591,326	1,632,254	0	0	0	0
70688	36-6071399	01/01/1993	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	22,236,000	2,101,494	1,862,557	4,068,369	0	0	0	0
70688	36-6071399	01/01/1995	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	20,540,000	485,336	475,361	470,840	0	0	0	0
70688	36-6071399	01/01/2002	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	7,647,000	57,193	48,759	13,456	0	0	0	0
70688	36-6071399	11/01/2002	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	3,761,000	314,499	270,318	327,018	0	0	0	0
70688	36-6071399	03/18/2005	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	1,203,000	28,801	25,794	16,653	0	0	0	0
70688	36-6071399	03/18/2005	Transamerica Financial Life Insurance Company	NY	YRT/I	AXXX	450,000	3,237	2,932	1,599	0	0	0	0
70688	36-6071399	03/18/2005	Transamerica Financial Life Insurance Company	NY	CO/I	XXXL	140,018,000	2,581,755	2,825,525	222,120	0	0	0	0
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	125,670,000	551,629	553,606	676,088	0	0	0	0
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	13,123,000	339,340	311,280	471,076	0	0	0	0
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	8,866,000	65,008	59,796	38,718	0	0	0	0
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	YRT/I	AXXX	1,226,000	3,866	3,585	2,627	0	0	0	0
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	CO/I	XXXL	2,916,236,000	78,886,852	76,770,399	4,441,261	0	0	0	0
70688	36-6071399	10/01/2008	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	15,909,000	17,664	15,861	129,801	0	0	0	0
70688	36-6071399	10/01/2008	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	74,861,000	63,752	62,799	437,394	0	0	0	0
70688	36-6071399	10/01/2008	Transamerica Financial Life Insurance Company	NY	YRT/I	AXXX	1,135,000	1,669	1,516	11,359	0	0	0	0
86231	39-0989781	08/01/1985	Transamerica Life Insurance Company	IA	YRT/I	OL	114,000	1,555	1,431	2,477	0	0	0	0
86231	39-0989781	10/01/1989	Transamerica Life Insurance Company	IA	YRT/I	OL	10,215,000	137,128	132,122	178,624	0	0	0	0
86231	39-0989781	04/01/1994	Transamerica Life Insurance Company	IA	YRT/I	OL	3,856,000	50,786	49,337	94,872	0	0	0	0
86231	39-0989781	01/01/1995	Transamerica Life Insurance Company	IA	YRT/I	OL	4,745,000	114,592	110,735	105,498	0	0	0	0
86231	39-0989781	01/01/2002	Transamerica Life Insurance Company	IA	YRT/I	OL	150,193,000	1,905,779	1,772,464	861,976	0	0	0	0
86231	39-0989781	11/01/2002	Transamerica Life Insurance Company	IA	YRT/I	OL	189,941,000	7,512,834	7,195,112	6,375,311	0	0	0	0
86231	39-0989781	07/01/2003	Transamerica Life Insurance Company	IA	YRT/I	OL	35,981,000	287,267	269,553	213,197	0	0	0	0
86231	39-0989781	07/01/2003	Transamerica Life Insurance Company	IA	YRT/I	XXXL0	1,135,000	22,438	21,431	9,964	0	0	0	0
86231	39-0989781	07/01/2003	Transamerica Life Insurance Company	IA	YRT/I	AXXX	2,297,000	39,012	36,111	25,594	0	0	0	0
86231	39-0989781	07/01/2003	Transamerica Life Insurance Company	IA	CO/I	XXXL	3,292,744,000	57,449,459	64,665,685	4,930,872	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
86231	39-0989781	04/10/2006	Transamerica Life Insurance Company	IA	YRT/I	OL	113,834,000	343,285	320,769	281,765	0	0	0	0
86231	39-0989781	04/10/2006	Transamerica Life Insurance Company	IA	YRT/I	XXXLO	63,741,000	427,678	394,731	388,730	0	0	0	0
86231	39-0989781	04/10/2006	Transamerica Life Insurance Company	IA	YRT/I	AXXX	44,231,000	721,432	655,664	918,009	0	0	0	0
86231	39-0989781	04/10/2006	Transamerica Life Insurance Company	IA	CO/I	XXXL	37,110,976,000	861,527,379	852,064,326	55,594,930	0	0	0	0
86231	39-0989781	10/01/2008	Transamerica Life Insurance Company	IA	YRT/I	OL	247,119,000	145,764	138,694	1,048,991	0	0	0	0
86231	39-0989781	10/01/2008	Transamerica Life Insurance Company	IA	YRT/I	XXXLO	757,837,000	724,102	666,421	5,342,314	0	0	0	0
86231	39-0989781	10/01/2008	Transamerica Life Insurance Company	IA	YRT/I	AXXX	53,244,000	75,258	74,185	610,033	0	0	0	0
62308	06-0303370	10/01/1961	Connecticut General Life Insurance Company	CT	OTH/G	OL	8,301	7,091	9,330	0	0	0	0	0
62308	06-0303370	12/01/1957	Connecticut General Life Insurance Company	CT	OTH/G	OL	11,315	10,229	24,336	0	0	0	0	0
65838	01-0233346	01/01/2005	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	55,000	0	0	0	0	0	11,165	0
65838	01-0233346	01/01/2005	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	1,087,500	0	0	1,570	0	0	0	0
65838	01-0233346	04/01/2020	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	10,861,250	0	0	12,487	0	0	0	0
65838	01-0233346	01/01/2004	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	0	0	0	4	0	0	0	0
67032	56-0340860	01/01/1998	North Carolina Mutual Life Insurance Company	NC	MCO/G	OL	0	0	0	0	0	0	0	(1,710)
65838	01-0233346	08/01/2007	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	57,500	0	0	0	0	0	15,568	0
65838	01-0233346	01/01/2008	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	8,500	0	0	0	0	0	1,531	0
65838	01-0233346	01/01/2007	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	0	0	0	(13,623)	0	0	0	0
65838	01-0233346	09/01/2009	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	13,500	0	0	0	0	0	786	0
65838	01-0233346	05/01/2012	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	0	0	0	15,013	0	0	0	0
65838	01-0233346	01/01/2010	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	44,500	0	0	0	0	0	8,981	0
65838	01-0233346	03/01/2011	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	339,500	0	0	0	0	0	69,568	0
65838	01-0233346	11/01/2006	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	135,500	0	0	5,367	0	0	29,323	0
65838	01-0233346	03/01/2006	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	57,750	0	0	0	0	0	6,012	0
67032	56-0340860	01/01/1977	North Carolina Mutual Life Insurance Company	NC	OTH/G	OL	2,960,300	1,741,181	1,765,376	0	0	0	0	491,438
82627	06-0839705	01/01/1998	Swiss Re Life and Health America, Inc.	MO	OTH/G	OL	0	0	1,500,000	5,624,309	0	0	0	0
00000	00-0000000	09/29/1965	Servicemembers Group Life Conversion Pool	NJ	OTH/G	OL	0	0	0	846,799,426	0	0	0	0
80659	82-4533188	04/01/2018	The Canada Life Assurance Company	MI	YRT/G	OL	240,405,369,222	0	0	398,103,463	0	0	0	0
66346	58-0828824	04/01/2018	Munich American Reassurance Company	GA	YRT/G	OL	240,405,369,222	0	0	398,103,463	0	0	0	0
74900	63-0483783	10/01/2013	Partnerre Life Reinsurance Company of America	AR	YRT/I	XXXLO	125,072,651	642,077	606,948	511,748	0	0	0	0
74900	63-0483783	05/01/2014	Partnerre Life Reinsurance Company of America	AR	YRT/I	XXXLO	9,979,398,529	22,494,093	21,799,940	11,195,153	0	0	0	0
86258	13-2572994	12/03/1997	General Re Life Corp	CT	YRT/I	OL	4,075,767	0	0	879,569	0	0	0	0
86258	13-2572994	01/01/2005	General Re Life Corp	CT	YRT/I	XXXLO	76,800,445	352,155	341,875	241,029	0	0	0	0
88340	59-2859797	05/01/2010	Hannover Life Reassurance Company of America	FL	YRT/I	XXXLO	538,055,789	1,686,364	1,519,089	1,050,827	0	0	0	0
88340	59-2859797	05/01/2012	Hannover Life Reassurance Company of America	FL	YRT/I	XXXLO	145,432,291	221,510	176,327	63,124	0	0	0	0
88340	59-2859797	10/01/2013	Hannover Life Reassurance Company of America	FL	YRT/I	XXXLO	2,143,580	9,135	10,367	9,399	0	0	0	0
88340	59-2859797	01/01/2016	Hannover Life Reassurance Company of America	FL	YRT/I	XXXLO	21,286,956,004	46,634,446	43,531,170	20,351,148	0	0	0	0
88340	59-2859797	07/01/2016	Hannover Life Reassurance Company of America	FL	YRT/I	XXXLO	7,111,895,575	11,501,243	11,119,800	5,415,222	0	0	0	0
65676	35-0472300	01/24/2000	Lincoln National Life Insurance Company	IN	YRT/I	XXXLO	204,902,232	1,205,087	1,409,352	1,101,453	0	0	0	0
65676	35-0472300	01/24/2000	Lincoln National Life Insurance Company	IN	YRT/I	XXXLO	57,669,604	435,812	418,815	517,965	0	0	0	0
65676	35-0472300	01/24/2000	Lincoln National Life Insurance Company	IN	YRT/I	OL	1,316,075	11,879	11,685	13,379	0	0	0	0
93580	84-0849721	04/16/2007	M Life Insurance Company	CO	YRT/I	XXXLO	1,809,010,208	6,308,656	5,691,651	2,905,598	0	0	0	0
93580	84-0849721	07/01/2016	M Life Insurance Company	CO	YRT/I	XXXLO	3,651,911,351	6,712,956	6,006,775	3,110,895	0	0	0	0
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	OL	124,456,031	575,921	2,790,271	(17,151)	0	0	0	0
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	XXXLO	123,880,118	1,130,303	1,121,299	1,045,214	0	0	0	0
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	OL	15,340,251	145,003	139,702	134,017	0	0	0	0
66346	58-0828824	01/01/2000	Munich American Reassurance Company	GA	YRT/I	XXXLO	126,179,371	1,342,918	1,401,563	555,562	0	0	0	0
66346	58-0828824	01/24/2000	Munich American Reassurance Company	GA	YRT/I	XXXLO	820,792,254	4,828,006	5,653,099	4,134,556	0	0	0	0
66346	58-0828824	01/24/2000	Munich American Reassurance Company	GA	YRT/I	XXXLO	230,919,766	1,746,401	1,678,108	1,969,912	0	0	0	0
66346	58-0828824	01/24/2000	Munich American Reassurance Company	GA	YRT/I	OL	5,260,886	47,482	46,708	52,302	0	0	0	0
66346	58-0828824	04/30/2000	Munich American Reassurance Company	GA	YRT/I	XXXLO	2,525,253,473	10,002,392	9,686,161	7,460,202	0	0	0	0
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	YRT/I	XXXLO	14,152,148,198	43,356,762	43,198,637	51,611,962	0	0	0	0
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	YRT/I	XXXLO	762,351,796	4,123,701	3,899,834	5,395,219	0	0	0	0
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	YRT/I	OL	8,217,790	60,728	57,729	59,515	0	0	0	0
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	YRT/I	OL	28,367,958	206,676	195,614	146,355	0	0	0	0
66346	58-0828824	06/23/2003	Munich American Reassurance Company	GA	YRT/I	XXXLO	1,750,900,260	30,101,067	28,711,868	20,989,316	0	0	0	0
66346	58-0828824	06/23/2003	Munich American Reassurance Company	GA	YRT/I	OL	13,901,186	351,839	326,844	228,842	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
66346	58-0828824	04/16/2007	Munich American Reassurance Company	GA	YRT/I	XXXL0	340,294,014	865,128	758,783	436,709	0	0	0	0
66346	58-0828824	11/01/2007	Munich American Reassurance Company	GA	YRT/I	XXXL0	1,580,837,640	9,699,663	9,374,657	7,062,262	0	0	0	0
66346	58-0828824	11/01/2007	Munich American Reassurance Company	GA	YRT/I	0L	10,000,815	19,996	18,629	19,780	0	0	0	0
66346	58-0828824	05/01/2008	Munich American Reassurance Company	GA	YRT/I	XXXL0	313,123,586	784,001	855,419	442,501	0	0	0	0
66346	58-0828824	05/01/2009	Munich American Reassurance Company	GA	YRT/I	XXXL0	36,682,657,546	41,637,194	45,646,217	83,194,132	0	0	0	0
66346	58-0828824	05/01/2009	Munich American Reassurance Company	GA	YRT/I	0L	79,475	255	234	695	0	0	0	0
66346	58-0828824	05/01/2012	Munich American Reassurance Company	GA	YRT/I	XXXL0	798,115,023	2,280,875	2,035,490	1,041,892	0	0	0	0
66346	58-0828824	05/01/2014	Munich American Reassurance Company	GA	YRT/I	XXXL0	59,215,537,664	10,767,912	8,025,898	48,118,865	0	0	0	0
66346	58-0828824	06/15/2015	Munich American Reassurance Company	GA	YRT/I	XXXL0	3,241,827,580	8,843,537	7,831,423	3,602,304	0	0	0	0
66346	58-0828824	12/01/2015	Munich American Reassurance Company	GA	YRT/I	XXXL0	14,721,970	36,510	34,547	82,143	0	0	0	0
66346	58-0828824	12/02/2015	Munich American Reassurance Company	GA	YRT/I	XXXL0	727,240,408	627,159	575,241	706,231	0	0	0	0
88099	75-1608507	01/01/2005	Optimum Re Insurance Company	TX	YRT/I	XXXL0	74,193,203	26,915	26,307	218,805	0	0	0	0
88099	75-1608507	04/16/2007	Optimum Re Insurance Company	TX	YRT/I	XXXL0	393,757,592	1,271,899	1,131,085	502,206	0	0	0	0
88099	75-1608507	05/01/2010	Optimum Re Insurance Company	TX	YRT/I	XXXL0	3,863,414,743	12,244,272	11,127,859	6,787,613	0	0	0	0
88099	75-1608507	05/01/2013	Optimum Re Insurance Company	TX	YRT/I	XXXL0	5,845,138,919	19,334,391	17,329,358	8,620,190	0	0	0	0
93572	43-1235868	12/03/1997	RGA Reinsurance Company	MO	YRT/I	0L	69,802,036	0	0	3,489,325	0	0	0	0
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	CO/I	0L	374,453,261	54,063,290	60,604,948	(50,724)	0	0	0	20,119,350
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	YRT/I	XXXL0	19,234,193,807	89,647,835	89,451,965	67,824,748	0	0	0	0
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	YRT/I	XXXL0	1,035,186,651	8,476,448	8,052,645	7,251,352	0	0	0	0
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	YRT/I	0L	11,591,080	100,718	95,365	84,746	0	0	0	0
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	YRT/I	0L	3,640,031	89,223	94,579	0	0	0	0	0
93572	43-1235868	06/23/2003	RGA Reinsurance Company	MO	YRT/I	XXXL0	1,375,512,974	23,053,171	21,933,140	17,059,707	0	0	0	0
93572	43-1235868	06/23/2003	RGA Reinsurance Company	MO	YRT/I	0L	8,878,217	209,658	194,983	171,608	0	0	0	0
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	YRT/I	XXXL0	1,146,116,287	341,896	329,097	2,842,889	0	0	0	0
93572	43-1235868	04/01/2007	RGA Reinsurance Company	MO	YRT/I	XXXL0	32,841,824,881	102,232,841	103,431,768	84,269,265	0	0	0	0
93572	43-1235868	04/01/2007	RGA Reinsurance Company	MO	YRT/I	0L	507,986	2,887	2,941	3,041	0	0	0	0
93572	43-1235868	05/01/2008	RGA Reinsurance Company	MO	YRT/I	XXXL0	1,457,838,338	2,209,140	2,157,867	1,613,119	0	0	0	0
93572	43-1235868	01/01/2010	RGA Reinsurance Company	MO	YRT/I	XXXL0	3,027,884,715	21,214,735	20,062,464	15,478,073	0	0	0	0
93572	43-1235868	01/01/2010	RGA Reinsurance Company	MO	YRT/I	0L	5,415,300	40,253	38,279	38,306	0	0	0	0
93572	43-1235868	05/01/2012	RGA Reinsurance Company	MO	YRT/I	XXXL0	1,464,056,933	6,037,269	5,530,002	4,010,529	0	0	0	0
93572	43-1235868	05/01/2014	RGA Reinsurance Company	MO	YRT/I	XXXL0	12,167,940,206	21,629,796	21,120,981	11,253,075	0	0	0	0
93572	43-1235868	12/01/2014	RGA Reinsurance Company	MO	YRT/I	XXXL0	2,043,716,190	6,538,100	6,071,529	3,146,511	0	0	0	0
64688	75-6020048	09/17/2007	Scor Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	401,412,120	683,410	679,156	936,912	0	0	0	0
64688	75-6020048	11/01/2007	Scor Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	6,100,950,364	1,788,975	1,656,872	11,708,777	0	0	0	0
64688	75-6020048	11/01/2007	Scor Global Life Americas Reinsurance Company	DE	YRT/I	0L	11,417,202	2,313	2,218	24,723	0	0	0	0
64688	75-6020048	05/01/2008	Scor Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	75,335,107	144,803	138,783	100,767	0	0	0	0
64688	75-6020048	04/27/2009	Scor Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	44,169,674	624,084	631,060	1,155,061	0	0	0	0
64688	75-6020048	04/27/2009	Scor Global Life Americas Reinsurance Company	DE	YRT/I	0L	30,853,072	325,319	326,020	560,508	0	0	0	0
64688	75-6020048	07/18/2011	Scor Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	25,303,972,668	6,130,377	5,803,990	52,358,087	0	0	0	0
64688	75-6020048	05/01/2013	Scor Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	3,253,877,150	1,776,069	1,507,702	5,710,417	0	0	0	0
64688	75-6020048	10/01/2013	Scor Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	96,607,465	615,135	579,109	611,351	0	0	0	0
87017	62-1003368	05/12/2001	Scor Global Life Reinsurance Company of Delaware	DE	YRT/I	XXXL0	116,158,985	144,633	146,956	1,236,705	0	0	0	0
87017	62-1003368	11/01/2007	Scor Global Life Reinsurance Company of Delaware	DE	YRT/I	XXXL0	30,651,939	4,555	4,107	29,344	0	0	0	0
87017	62-1003368	05/01/2008	Scor Global Life Reinsurance Company of Delaware	DE	YRT/I	XXXL0	4,699,532	8,704	8,204	5,521	0	0	0	0
97071	13-3126819	04/16/2007	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	167,989,107	753,001	686,368	456,144	0	0	0	0
97071	13-3126819	04/01/2007	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	56,883,564,824	14,396,842	14,264,176	131,759,660	0	0	0	0
97071	13-3126819	04/01/2007	SCOR Global Life USA Reinsurance Company	DE	YRT/I	0L	990,814	474	483	5,643	0	0	0	0
97071	13-3126819	11/01/2007	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	2,709,988,115	4,960,356	4,511,995	6,458,340	0	0	0	0
97071	13-3126819	11/01/2007	SCOR Global Life USA Reinsurance Company	DE	YRT/I	0L	2,500,205	417	388	4,074	0	0	0	0
97071	13-3126819	05/01/2014	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	45,796,246,433	8,214,929	7,617,096	40,705,855	0	0	0	0
97071	13-3126819	06/15/2015	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	2,490,147,072	1,125,785	654,302	2,879,267	0	0	0	0
68713	84-0499703	01/01/1996	Security Life of Denver Insurance Company	CO	CO/I	0L	0	0	0	(334)	0	0	0	0
82627	06-0839705	01/01/1998	Swiss Re Life and Health America, Inc.	MO	YRT/I	0L	124,456,031	575,921	2,790,271	(17,151)	0	0	0	0
82627	06-0839705	01/01/1998	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	123,880,118	1,130,303	1,121,299	1,045,214	0	0	0	0
82627	06-0839705	01/01/1998	Swiss Re Life and Health America, Inc.	MO	YRT/I	0L	15,340,251	145,003	139,702	134,017	0	0	0	0
82627	06-0839705	01/01/2000	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	126,957,119	1,472,656	1,515,823	709,734	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	04/30/2000	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	1,150,218,119	6,580,412	6,391,514	4,232,491	0	0	0	0
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	782,751,710	5,739,757	5,425,191	7,983,370	0	0	0	0
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	96,501,193	571,741	549,316	1,279,697	0	0	0	0
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	MO	YRT/I	0L	2,707,675	20,028	19,048	20,729	0	0	0	0
82627	06-0839705	04/01/2007	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	43,039,434,925	139,746,581	134,882,454	103,313,995	0	0	0	0
82627	06-0839705	04/01/2007	Swiss Re Life and Health America, Inc.	MO	YRT/I	0L	2,775,080	25,834	24,756	21,652	0	0	0	0
82627	06-0839705	02/01/2013	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	828,045,584	5,283,210	5,079,956	3,162,188	0	0	0	0
82627	06-0839705	02/01/2013	Swiss Re Life and Health America, Inc.	MO	YRT/I	0L	31,030,609	181,488	154,721	95,416	0	0	0	0
82627	06-0839705	05/01/2013	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	5,121,387,564	16,004,314	14,501,297	7,618,290	0	0	0	0
82627	06-0839705	10/01/2013	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	19,016,823	104,691	98,982	91,735	0	0	0	0
82627	06-0839705	05/01/2014	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	33,219,916,841	55,459,595	52,948,179	26,731,243	0	0	0	0
82627	06-0839705	12/01/2014	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	1,878,790,381	4,009,525	3,326,128	1,950,994	0	0	0	0
82627	06-0839705	12/02/2015	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	814,408,209	1,921,738	1,765,720	802,711	0	0	0	0
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Co	NY	YRT/I	0L	124,456,022	575,921	2,790,271	1,323	0	0	0	0
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Co	NY	YRT/I	XXXL0	123,886,795	1,130,349	1,121,344	1,002,283	0	0	0	0
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Co	NY	YRT/I	0L	15,340,436	145,004	139,703	128,736	0	0	0	0
70688	36-6071399	01/01/2000	Transamerica Financial Life Insurance Co	NY	YRT/I	XXXL0	125,778,246	1,342,363	1,401,086	548,358	0	0	0	0
70688	36-6071399	01/24/2000	Transamerica Financial Life Insurance Co	NY	YRT/I	XXXL0	409,915,594	2,411,002	2,821,356	2,054,703	0	0	0	0
70688	36-6071399	01/24/2000	Transamerica Financial Life Insurance Co	NY	YRT/I	XXXL0	115,364,423	872,128	838,067	979,855	0	0	0	0
70688	36-6071399	01/24/2000	Transamerica Financial Life Insurance Co	NY	YRT/I	0L	2,630,377	23,741	23,354	26,068	0	0	0	0
70688	36-6071399	04/30/2000	Transamerica Financial Life Insurance Co	NY	YRT/I	XXXL0	1,718,645,312	9,757,210	9,480,579	6,250,523	0	0	0	0
70688	36-6071399	05/12/2001	Transamerica Financial Life Insurance Co	NY	YRT/I	XXXL0	2,640,142,249	21,357,254	20,630,216	16,653,282	0	0	0	0
70688	36-6071399	05/12/2001	Transamerica Financial Life Insurance Co	NY	YRT/I	0L	4,061,489	30,041	28,572	33,778	0	0	0	0
70688	36-6071399	09/30/2002	Transamerica Financial Life Insurance Co	NY	YRT/I	XXXL0	5,792,967,778	2,022,803	2,029,698	18,617,342	0	0	0	0
70688	36-6071399	09/30/2002	Transamerica Financial Life Insurance Co	NY	YRT/I	0L	8,242,796	4,986	4,682	50,184	0	0	0	0
70688	36-6071399	04/01/2007	Transamerica Financial Life Insurance Co	NY	YRT/I	XXXL0	1,359,049,087	275,681	256,123	2,723,451	0	0	0	0
86231	39-0989781	09/30/2002	Transamerica Life Insurance Company	IA	YRT/I	XXXL0	22,795,162,631	8,034,518	8,261,112	82,182,303	0	0	0	0
86231	39-0989781	09/30/2002	Transamerica Life Insurance Company	IA	YRT/I	XXXL0	1,141,274,687	803,157	762,423	8,521,092	0	0	0	0
86231	39-0989781	04/01/2007	Transamerica Life Insurance Company	IA	YRT/I	XXXL0	4,784,604,350	1,230,362	1,185,984	13,030,490	0	0	0	0
80659	82-4533188	09/30/2002	Canada Life Assurance Company	MI	YRT/I	XXXL0	11,700,319,069	50,252,339	51,180,834	41,066,814	0	0	0	0
80659	82-4533188	09/30/2002	Canada Life Assurance Company	MI	YRT/I	XXXL0	601,261,258	4,782,956	4,534,830	4,214,496	0	0	0	0
80659	82-4533188	09/30/2002	Canada Life Assurance Company	MI	YRT/I	0L	5,730,956	45,846	43,311	40,081	0	0	0	0
80659	82-4533188	06/23/2003	Canada Life Assurance Company	MI	YRT/I	XXXL0	1,207,717,827	20,249,697	19,289,680	15,041,512	0	0	0	0
80659	82-4533188	06/23/2003	Canada Life Assurance Company	MI	YRT/I	0L	9,277,452	234,721	218,043	182,238	0	0	0	0
80659	82-4533188	04/01/2007	Canada Life Assurance Company	MI	YRT/I	XXXL0	15,780,611,590	49,692,083	50,838,299	45,264,335	0	0	0	0
80659	82-4533188	04/01/2007	Canada Life Assurance Company	MI	YRT/I	0L	495,406	2,843	2,900	2,893	0	0	0	0
80659	82-4533188	06/15/2015	Canada Life Assurance Company	MI	YRT/I	XXXL0	2,538,100,723	7,514,208	6,630,684	2,862,775	0	0	0	0
80659	82-4533188	07/01/2016	Canada Life Assurance Company	MI	YRT/I	XXXL0	10,920,551,488	17,169,413	16,664,005	7,303,889	0	0	0	0
0899999. General Account - Authorized U.S. Non-Affiliates							1,121,514,679,491	2,710,254,492	2,716,391,191	3,106,796,532	0	0	142,934	20,609,078
1099999. Total General Account - Authorized Non-Affiliates							1,121,514,679,491	2,710,254,492	2,716,391,191	3,106,796,532	0	0	142,934	20,609,078
1199999. Total General Account Authorized							1,238,076,431,393	64,906,636,244	65,295,309,709	5,450,540,382	0	0	142,934	20,609,078
1499999. Total General Account - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0	0
00000	AA-2130036	04/01/2002	Prudential Seguros, S.A.	ARG	OTH/I	0L	31,821,589	0	0	0	0	0	0	0
00000	AA-2130036	04/01/2002	Prudential Seguros, S.A.	ARG	YRT/I	0L	347,951,389	0	0	1,121,914	0	0	0	0
00000	AA-2731006	11/01/2006	Prudential Seguros Mexico, S.A. de C.V.	MEX	OTH/I	0L	933,349,528	0	0	0	0	0	0	0
00000	AA-2731006	11/01/2006	Prudential Seguros Mexico, S.A. de C.V.	MEX	YRT/I	0L	9,148,745,674	0	0	46,249,472	0	0	0	0
00000	AA-5284100	04/01/2007	Prudential Life Insurance Company of Taiwan Inc.	TWN	OTH/I	0L	540,967,020	0	0	0	0	0	0	0
00000	AA-5284100	04/01/2007	Prudential Life Insurance Company of Taiwan Inc.	TWN	YRT/I	0L	5,915,173,620	0	0	19,405,234	0	0	0	0
1699999. General Account - Unauthorized Non-U.S. Affiliates - Other							16,918,008,820	0	0	66,776,620	0	0	0	0
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							16,918,008,820	0	0	66,776,620	0	0	0	0
1899999. Total General Account - Unauthorized Affiliates							16,918,008,820	0	0	66,776,620	0	0	0	0
61093	58-0146380	01/01/2000	Atlanta Life Insurance Company	GA	OTH/G	0L	55,050	0	0	0	0	0	0	0
61093	58-0146380	01/01/2000	Atlanta Life Insurance Company	GA	OTH/G	0L	106,200	0	0	0	0	0	0	0
61093	58-0146380	05/01/2012	Atlanta Life Insurance Company	GA	OTH/G	0L	190,700	0	0	0	0	0	0	0
61093	58-0146380	01/01/2012	Atlanta Life Insurance Company	GA	OTH/G	0L	486,100	0	0	0	0	0	0	0
61093	58-0146380	12/01/1999	Atlanta Life Insurance Company	GA	OTH/G	0L	30,767	0	0	0	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
11285	03-0345211	01/01/2006	AZ Mont	VT	COFW/G	OL	3,179,000	481,464	635,463	0	0	0	0	513,166
14015	27-4186184	04/01/2012	IMI Assurance, Inc.	HI	OTH/G	OL	892,000	130,832	132,466	0	0	0	0	0
11919	83-0363317	01/01/2009	MSK Insurance US	VT	OTH/G	OL	6,624,000	981,764	1,199,654	0	0	0	0	0
13195	98-0648118	01/01/2012	Orcas, Ltd.	VT	OTH/G	OL	56,774,223,755	24,986,293	18,079,212	47,512,210	0	0	0	0
00000	83-3747089	01/01/2019	Eureka One, IC	DC	OTH/G	OL	36,357,508,122	14,426,758	9,016,373	57,520,544	0	0	0	0
87572	23-2038295	01/01/2005	Scottish Re (US), Inc.	DE	OTH/G	OL	0	0	0	307,096	0	0	0	0
87572	23-2038295	01/01/2005	Scottish Re (US), Inc.	DE	OTH/G	OL	0	0	0	88,293	0	0	0	0
87572	23-2038295	09/01/2004	Scottish Re (US), Inc.	DE	YRT/I	OL	504,000	4,348	3,918	3,357	0	0	0	0
87572	23-2038295	09/01/2004	Scottish Re (US), Inc.	DE	YRT/I	XXXLO	25,743,000	689,612	648,053	487,872	0	0	0	0
87572	23-2038295	09/01/2004	Scottish Re (US), Inc.	DE	YRT/I	OL	7,160,000	417,287	471,916	365,110	0	0	0	0
87572	23-2038295	09/01/2004	Scottish Re (US), Inc.	DE	YRT/I	XXXLO	168,602,000	4,848,272	4,834,729	3,728,516	0	0	0	0
87572	23-2038295	07/11/2005	Scottish Re (US), Inc.	DE	CO/I	OL	62,400,000	13,703,524	14,988,195	388,141	0	0	0	0
87572	23-2038295	01/18/2005	Scottish Re (US), Inc	DE	YRT/I	XXXLO	29,933,267	182,222	167,903	130,039	0	0	0	0
1999999. General Account - Unauthorized U.S. Non-Affiliates							93,437,637,961	60,852,376	50,177,882	110,531,178	0	0	0	513,166
00000	AA-3190773	12/01/2000	Transamerica International Re (Bermuda) Ltd	BMU	YRT/I	OL	5,945,000	49,855	47,934	35,251	0	0	0	0
00000	AA-3190773	12/01/2000	Transamerica International Re (Bermuda) Ltd	BMU	YRT/I	XXXLO	182,000	4,983	4,557	2,547	0	0	0	0
00000	AA-3190773	12/01/2000	Transamerica International Re (Bermuda) Ltd	BMU	YRT/I	AXXX	601,000	10,783	10,002	6,511	0	0	0	0
00000	AA-3190773	12/01/2000	Transamerica International Re (Bermuda) Ltd	BMU	CO/I	XXXL	317,751,000	4,195,600	6,105,565	552,458	0	0	0	0
00000	AA-3190773	07/01/2003	Transamerica International Re (Bermuda) Ltd	BMU	YRT/I	OL	86,000	573	530	319	0	0	0	0
00000	AA-3190773	07/01/2003	Transamerica International Re (Bermuda) Ltd	BMU	YRT/I	AXXX	270,000	983	892	792	0	0	0	0
00000	AA-3190773	07/01/2003	Transamerica International Re (Bermuda) Ltd	BMU	CO/I	XXXL	55,969,000	849,563	1,003,964	70,656	0	0	0	0
00000	AA-1580095	01/19/2015	The TOA Reinsurance Company LTD	JPN	YRT/I	OL	320,225,000	0	0	1,334,283	0	0	0	0
00000	AA-1340145	01/19/2015	General Reinsurance Corporation	JPN	YRT/I	OL	220,055,000	0	0	1,823,456	0	0	0	0
00000	00-0000000	09/02/2017	RGA Reinsurance Company	JPN	YRT/I	OL	254,799,000	0	0	983,492	0	0	0	0
00000	AA-3194154	07/01/2010	Chubb Tempest Life Reinsurance, Ltd.	BMU	YRT/I	XXXLO	294,535,910	423,949	406,724	311,609	0	0	0	0
00000	AA-5420050	02/01/2013	Korean Reinsurance Co	KOR	YRT/I	XXXLO	437,571,269	3,625,325	3,449,685	2,101,393	0	0	0	0
00000	AA-5420050	02/01/2013	Korean Reinsurance Co	KOR	YRT/I	OL	13,370,066	212,874	183,193	42,929	0	0	0	0
00000	AA-5420050	05/01/2012	Korean Reinsurance Co	KOR	YRT/I	XXXLO	1,506,247,914	4,436,985	4,018,618	2,278,710	0	0	0	0
00000	AA-5420050	05/01/2013	Korean Reinsurance Co	KOR	YRT/I	XXXLO	2,043,656,616	7,227,670	6,561,348	3,369,923	0	0	0	0
00000	AA-5420050	07/15/2019	Korean Reinsurance Co	KOR	YRT/I	XXXLO	1,844,033,382	179,033	135,419	749,923	0	0	0	0
00000	AA-1461000	02/01/2013	Swiss Life Ltd	CHE	YRT/I	XXXLO	298,764,151	2,095,276	2,013,916	1,228,842	0	0	0	0
00000	AA-1461000	02/01/2013	Swiss Life Ltd	CHE	YRT/I	OL	9,183,832	113,341	97,367	26,673	0	0	0	0
00000	AA-1461000	05/01/2013	Swiss Life Ltd	CHE	YRT/I	XXXLO	7,923,205,609	26,429,004	23,414,001	11,065,824	0	0	0	0
00000	AA-1461000	07/15/2019	Swiss Life Ltd	CHE	YRT/I	XXXLO	3,656,265,507	4,260,574	3,217,584	2,258,902	0	0	0	0
00000	AA-1580095	11/01/2007	The TOA Reinsurance Company, Ltd	JPN	YRT/I	XXXLO	3,776,051,034	1,228,894	1,136,609	8,923,524	0	0	0	0
00000	AA-1580095	02/01/2013	The TOA Reinsurance Company, Ltd	JPN	YRT/I	XXXLO	257,342,657	399,680	311,523	1,293,031	0	0	0	0
00000	AA-1580095	02/01/2013	The TOA Reinsurance Company, Ltd	JPN	YRT/I	OL	4,577,110	3,850	3,331	10,263	0	0	0	0
00000	AA-1580095	05/01/2009	The TOA Reinsurance Company, Ltd	JPN	YRT/I	XXXLO	12,277,685,835	3,104,956	3,356,333	30,440,156	0	0	0	0
00000	AA-1580095	05/01/2013	The TOA Reinsurance Company, Ltd	JPN	YRT/I	XXXLO	6,472,434,162	3,339,378	2,440,248	9,093,013	0	0	0	0
00000	AA-1320158	04/01/2018	SCOR Global Life SE	FRA	YRT/G	OL	480,810,738,444	0	0	796,206,930	0	0	0	0
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							522,801,546,498	62,193,129	57,919,343	874,211,410	0	0	0	0
2199999. Total General Account - Unauthorized Non-Affiliates							616,239,184,459	123,045,505	108,097,225	984,742,588	0	0	0	513,166
2299999. Total General Account Unauthorized							633,157,193,279	123,045,505	108,097,225	1,051,519,208	0	0	0	513,166
2599999. Total General Account - Certified U.S. Affiliates							0	0	0	0	0	0	0	0
2899999. Total General Account - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0	0
2999999. Total General Account - Certified Affiliates							0	0	0	0	0	0	0	0
3299999. Total General Account - Certified Non-Affiliates							0	0	0	0	0	0	0	0
3399999. Total General Account Certified							0	0	0	0	0	0	0	0
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0	0
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0	0
4099999. Total General Account - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0	0
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0	0
4499999. Total General Account Reciprocal Jurisdiction							0	0	0	0	0	0	0	0
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction, and Certified							1,871,233,624,672	65,029,681,749	65,403,406,934	6,502,059,590	0	0	142,934	21,122,244
4899999. Total Separate Accounts - Authorized U.S. Affiliates							0	0	0	0	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
5299999. Total Separate Accounts - Authorized Affiliates							0	0	0	0	0	0	0	0
5599999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	0	0	0	0	0
5699999. Total Separate Accounts Authorized							0	0	0	0	0	0	0	0
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0	0
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
6399999. Total Separate Accounts - Unauthorized Affiliates							0	0	0	0	0	0	0	0
6699999. Total Separate Accounts - Unauthorized Non-Affiliates							0	0	0	0	0	0	0	0
6799999. Total Separate Accounts Unauthorized							0	0	0	0	0	0	0	0
7099999. Total Separate Accounts - Certified U.S. Affiliates							0	0	0	0	0	0	0	0
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0	0
7499999. Total Separate Accounts - Certified Affiliates							0	0	0	0	0	0	0	0
7799999. Total Separate Accounts - Certified Non-Affiliates							0	0	0	0	0	0	0	0
7899999. Total Separate Accounts Certified							0	0	0	0	0	0	0	0
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0	0
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0	0
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0	0
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0	0
8999999. Total Separate Accounts Reciprocal Jurisdiction							0	0	0	0	0	0	0	0
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							0	0	0	0	0	0	0	0
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							1,331,514,069,354	64,967,488,620	65,345,487,591	5,561,071,560	0	0	142,934	21,122,244
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							539,719,555,318	62,193,129	57,919,343	940,988,030	0	0	0	0
9999999 - Totals							1,871,233,624,672	65,029,681,749	65,403,406,934	6,502,059,590	0	0	142,934	21,122,244

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates							0	0	0	0	0	0	0
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							0	0	0	0	0	0	0
22667	95-2371728	01/01/2014	ACE American Insurance Company	PA	OTH/G	SLEL	82,247	15,500	0	0	0	0	0
66346	58-0828824	01/01/2006	Munich American Reassurance Company	GA	OTH/G	SLEL	5,913,572	0	49,133,357	0	0	0	0
38636	13-3031176	01/01/2014	Partner Reins Co of the US	NY	OTH/G	SLEL	205,617	38,750	0	0	0	0	0
93572	43-1235868	01/01/2012	Reinsurance Group of America, Inc.	MO	OTH/G	SLEL	2,549,646	480,500	0	0	0	0	0
93572	43-1235868	04/01/2012	Reinsurance Group of America, Inc.	MO	OTH/G	SLEL	0	0	891,747	0	0	0	0
97071	13-3126819	01/01/2012	SCOR Global Life USA Reinsurance Company	DE	OTH/G	SLEL	2,056,167	387,500	0	0	0	0	0
20583	13-1290712	01/01/2017	XL Reinsurance America Inc	NY	OTH/G	SLEL	123,370	23,250	0	0	0	0	0
16535	36-4233459	01/01/2012	Zurich American Insurance Company	NY	OTH/G	SLEL	1,644,934	310,000	0	0	0	0	0
65056	38-1659835	07/01/1999	Jackson Natl Life Ins Co	MI	OTH/I	STDI	637,095	79,106	9,295,359	0	0	0	0
65978	13-5581829	12/31/1997	Metropolitan Life Insurance Company	NY	OTH/G	LTC	141,542	0	4,421,775	0	0	0	0
60054	06-6033492	08/06/1999	Aetna Life Insurance Co.	CT	OTH/G	OH	0	0	140,027	0	0	0	0
0899999. General Account - Authorized U.S. Non-Affiliates							13,354,190	1,334,606	63,882,265	0	0	0	0
00000	AA-1127200	03/01/2012	Lloyd's Syndicate number 1200	GBR	OTH/G	SLEL	37,428	75	0	0	0	0	0
00000	AA-1120085	05/01/2013	Lloyd's Syndicate number 1274	GBR	OTH/G	SLEL	6,452	15	0	0	0	0	0
00000	AA-1127861	05/01/2013	Lloyd's Syndicate number 1861	GBR	OTH/G	SLEL	53,538	146	0	0	0	0	0
00000	AA-1120124	03/01/2012	Lloyd's Syndicate number 1945	GBR	OTH/G	SLEL	47,817	96	0	0	0	0	0
00000	AA-1128001	03/01/2012	Lloyd's Syndicate number 2001	GBR	OTH/G	SLEL	33,298	67	0	0	0	0	0
00000	AA-1128003	03/01/2012	Lloyd's Syndicate number 2003	GBR	OTH/G	SLEL	74	0	0	0	0	0	0
00000	AA-1120158	05/01/2014	Lloyd's Syndicate number 2014	GBR	OTH/G	SLEL	3,617	0	0	0	0	0	0
00000	AA-1129000	05/01/2014	Lloyd's Syndicate number 3000	GBR	OTH/G	SLEL	49,909	100	0	0	0	0	0
00000	AA-1126033	03/01/2012	Lloyd's Syndicate number 33	GBR	OTH/G	SLEL	67,165	147	0	0	0	0	0
00000	AA-1120055	01/01/2009	Lloyd's Syndicate number 3623	GBR	OTH/G	SLEL	205,617	38,750	0	0	0	0	0
00000	AA-1120055	03/01/2012	Lloyd's Syndicate number 3623	GBR	OTH/G	SLEL	92,097	197	0	0	0	0	0
00000	AA-1126005	05/01/2013	Lloyd's Syndicate number 4000	GBR	OTH/G	SLEL	16,790	37	0	0	0	0	0
00000	AA-1120075	03/01/2012	Lloyd's Syndicate number 4020	GBR	OTH/G	SLEL	20,092	0	0	0	0	0	0
00000	AA-1120116	05/01/2018	Lloyd's Syndicate number 3902	GBR	OTH/G	SLEL	62,653	124	0	0	0	0	0
00000	AA-1120097	05/01/2018	Lloyd's Syndicate number 2468	GBR	OTH/G	SLEL	6	0	0	0	0	0	0
00000	AA-1126510	01/01/2018	Lloyd's Syndicate number 510	GBR	OTH/G	SLEL	699,097	131,750	0	0	0	0	0
00000	AA-1126510	03/01/2012	Lloyd's Syndicate number 510	GBR	OTH/G	SLEL	166,322	333	0	0	0	0	0
00000	AA-1126004	01/01/2019	Lloyd's Syndicate number 4444	GBR	OTH/G	SLEL	328,987	62,000	0	0	0	0	0
00000	AA-1126004	01/22/2019	Lloyd's Syndicate number 4444	GBR	OTH/G	SLEL	2,245	0	0	0	0	0	0
00000	AA-1120055	01/22/2019	Lloyd's Syndicate number 3623	GBR	OTH/G	SLEL	1,684	0	0	0	0	0	0
00000	AA-1126005	01/22/2019	Lloyd's Syndicate number 4000	GBR	OTH/G	SLEL	2,582	0	0	0	0	0	0
00000	AA-1120085	01/22/2019	Lloyd's Syndicate number 1274	GBR	OTH/G	SLEL	674	0	0	0	0	0	0
00000	AA-1120116	01/22/2019	Lloyd's Syndicate number 3902	GBR	OTH/G	SLEL	337	0	0	0	0	0	0
00000	AA-1120181	01/22/2019	Lloyd's Syndicate number 5886	GBR	OTH/G	SLEL	225	0	0	0	0	0	0
00000	AA-1126033	01/22/2019	Lloyd's Syndicate number 33	GBR	OTH/G	SLEL	2,807	0	0	0	0	0	0
00000	AA-1126510	01/22/2019	Lloyd's Syndicate number 510	GBR	OTH/G	SLEL	1,123	0	0	0	0	0	0
00000	AA-1128003	01/22/2019	Lloyd's Syndicate number 2003	GBR	OTH/G	SLEL	1,684	0	0	0	0	0	0
00000	AA-1126004	05/01/2019	Lloyd's Syndicate number 4444	GBR	OTH/G	SLEL	154,155	271	0	0	0	0	0
00000	AA-1120113	05/01/2019	Lloyd's Syndicate number 3334	GBR	OTH/G	SLEL	1,721	0	0	0	0	0	0
00000	AA-1120181	05/01/2019	Lloyd's Syndicate number 5886	GBR	OTH/G	SLEL	1,982	5	0	0	0	0	0
00000	AA-1120186	05/01/2020	Lloyd's Syndicate number 1947	GBR	OTH/G	SLEL	4,472	15	0	0	0	0	0
00000	AA-1120102	05/01/2020	Lloyd's Syndicate number 1458	GBR	OTH/G	SLEL	2,982	10	0	0	0	0	0
00000	AA-1126566	05/01/2020	Lloyd's Syndicate number 566	GBR	OTH/G	SLEL	15,727	30	0	0	0	0	0
00000	AA-1120186	01/01/2020	Lloyd's Syndicate number 1947	GBR	OTH/G	SLEL	674	0	0	0	0	0	0
00000	AA-1120116	01/01/2019	Lloyd's Syndicate number 3902	GBR	OTH/G	SLEL	328,987	62,000	0	0	0	0	0
0999999. General Account - Authorized Non-U.S. Non-Affiliates							2,415,020	296,168	0	0	0	0	0
1099999. Total General Account - Authorized Non-Affiliates							15,769,210	1,630,774	63,882,265	0	0	0	0
1199999. Total General Account Authorized							15,769,210	1,630,774	63,882,265	0	0	0	0
1499999. Total General Account - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0
1899999. Total General Account - Unauthorized Affiliates							0	0	0	0	0	0	0

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
11285	03-0345211	01/01/2006	AZ Mont	VT	OTH/G	A	0	0	0	0	0	0	1,000
14015	27-4186184	04/01/2012	IMI Assurance, Inc.	HI	OTH/G	LTDI	0	0	4,342,230	0	0	0	0
16296	45-3249514	07/01/2016	Laclede Insurance Risk Services, Inc	SC	OTH/G	LTDI	2,238,055	1,776,320	2,217,930	0	0	0	0
13097	98-0610315	01/01/2008	Marias Falls Insurance Company	VT	OTH/G	LTDI	0	0	991,649	0	0	0	0
13097	98-0610315	01/01/2008	Marias Falls Insurance Company	VT	OTH/G	LTDI	0	0	874,114	0	0	0	0
14862	54-1846993	01/01/2004	NiSource Insurance Corporation, Inc.	UT	OTH/G	LTDI	3,081,002	0	6,762,126	0	0	0	0
13195	98-0648118	01/01/2010	Orcas, Ltd.	VT	OTH/G	LTDI	30,237,896	0	105,160,055	0	0	0	0
13195	98-0648118	01/01/2012	Orcas, Ltd.	VT	OTH/G	A	10,896,743	0	0	0	0	0	0
1999999. General Account - Unauthorized U.S. Non-Affiliates							46,453,696	1,776,320	120,348,104	0	0	0	1,000
2199999. Total General Account - Unauthorized Non-Affiliates							46,453,696	1,776,320	120,348,104	0	0	0	1,000
2299999. Total General Account Unauthorized							46,453,696	1,776,320	120,348,104	0	0	0	1,000
2599999. Total General Account - Certified U.S. Affiliates							0	0	0	0	0	0	0
2899999. Total General Account - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0
2999999. Total General Account - Certified Affiliates							0	0	0	0	0	0	0
3299999. Total General Account - Certified Non-Affiliates							0	0	0	0	0	0	0
3399999. Total General Account Certified							0	0	0	0	0	0	0
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0
4099999. Total General Account - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0
4499999. Total General Account Reciprocal Jurisdiction							0	0	0	0	0	0	0
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							62,222,906	3,407,094	184,230,369	0	0	0	1,000
4899999. Total Separate Accounts - Authorized U.S. Affiliates							0	0	0	0	0	0	0
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0
5299999. Total Separate Accounts - Authorized Affiliates							0	0	0	0	0	0	0
5599999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	0	0	0	0
5699999. Total Separate Accounts Authorized							0	0	0	0	0	0	0
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0
6399999. Total Separate Accounts - Unauthorized Affiliates							0	0	0	0	0	0	0
6699999. Total Separate Accounts - Unauthorized Non-Affiliates							0	0	0	0	0	0	0
6799999. Total Separate Accounts Unauthorized							0	0	0	0	0	0	0
7099999. Total Separate Accounts - Certified U.S. Affiliates							0	0	0	0	0	0	0
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0
7499999. Total Separate Accounts - Certified Affiliates							0	0	0	0	0	0	0
7799999. Total Separate Accounts - Certified Non-Affiliates							0	0	0	0	0	0	0
7899999. Total Separate Accounts Certified							0	0	0	0	0	0	0
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0
8999999. Total Separate Accounts Reciprocal Jurisdiction							0	0	0	0	0	0	0
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							0	0	0	0	0	0	0
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							59,807,886	3,110,926	184,230,369	0	0	0	1,000
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							2,415,020	296,168	0	0	0	0	0
9999999 - Totals							62,222,906	3,407,094	184,230,369	0	0	0	1,000

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
00000	AA-2130036	04/01/2002	Prudential Seguros S.A.	0	927,775	0	927,775	0		0	0	0	1,625,602	927,775
00000	AA-2731006	11/01/2006	Prudential Seguros Mexico, S.A. de C.V.	0	1,298,572	843,141	2,141,713	0		0	0	0	0	0
00000	AA-5284100	04/01/2007	Prudential Life Insurance Company of Taiwan Inc.	0	4,331,392	0	4,331,392	0		0	0	0	4,549,156	4,331,392
0599999. General Account - Life and Annuity Non-U.S. Affiliates - Other				0	6,557,739	843,141	7,400,880	0	XXX	0	0	0	6,174,758	5,259,167
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates				0	6,557,739	843,141	7,400,880	0	XXX	0	0	0	6,174,758	5,259,167
0799999. Total General Account - Life and Annuity Affiliates				0	6,557,739	843,141	7,400,880	0	XXX	0	0	0	6,174,758	5,259,167
11285	03-0345211	01/01/2006	AZ Mont	481,464	0	0	481,464	0		0	513,166	0	0	481,464
00000	83-3747089	01/01/2019	Eureka One, IC	14,426,758	19,418,071	596,590	34,441,419	0		26,649,670	0	0	12,509,013	34,441,419
14015	27-4186184	04/01/2012	IMI Assurance, Inc.	130,832	0	0	130,832	4,600,000	0001	0	0	0	0	130,832
11919	83-0363317	01/01/2009	MSK Insurance US	981,764	0	0	981,764	0		973,560	0	0	0	973,560
13195	98-0648118	01/01/2012	Orcas, Ltd.	24,986,293	16,755,315	1,189,617	42,931,225	34,425,323	0002	0	0	0	12,138,951	42,931,225
87572	23-2038295	01/01/2005	Scottish Re (US), Inc.	0	143,744	0	143,744	0		0	0	0	0	0
87572	23-2038295	01/18/2005	Scottish Re (US), Inc	182,222	12,980	0	195,202	0		0	0	0	228,370	195,202
87572	23-2038295	09/01/2004	Scottish Re (US), Inc.	693,960	88,102	0	782,062	0		0	0	0	772,015	772,015
87572	23-2038295	09/01/2004	Scottish Re (US), Inc.	5,265,559	2,289,201	0	7,554,760	0		0	0	0	7,461,201	7,461,201
87572	23-2038295	07/11/2005	Scottish Re (US), Inc.	13,703,524	71,305	3,941,085	17,715,914	0		28,787,658	0	0	0	17,715,914
0899999. General Account - Life and Annuity U.S. Non-Affiliates				60,852,376	38,778,718	5,727,292	105,358,386	39,025,323	XXX	56,410,888	513,166	0	33,109,550	105,102,832
00000	AA-3190773	12/01/2000	Transamerica International Re (Bermuda) Ltd	4,261,221	263,455	0	4,524,676	6,517,019	0007	0	0	0	0	4,524,676
00000	AA-3190773	07/01/2003	Transamerica International Re (Bermuda) Ltd	851,119	4,922	0	856,041	1,232,981	0007	0	0	0	0	856,041
00000	AA-3194154	07/01/2010	Chubb Tempest Life Reinsurance, Ltd.	423,949	245,577	0	669,526	1,100,000	0008	0	0	0	27,082	669,526
00000	AA-5420050	05/01/2012	Korean Reinsurance Co	4,436,985	1,921,427	0	6,358,412	6,564,315	0010	0	0	0	260,376	6,358,412
00000	AA-5420050	02/01/2013	Korean Reinsurance Co	3,838,200	2,380,938	0	6,219,138	6,420,529	0010	0	0	0	344,520	6,219,138
00000	AA-5420050	05/01/2013	Korean Reinsurance Co	7,227,670	1,530,090	0	8,757,760	9,041,360	0010	0	0	0	344,135	8,757,760
00000	AA-5420050	07/15/2019	Korean Reinsurance Co	179,033	655,155	0	834,188	861,201	0010	0	0	0	79,009	834,188
00000	AA-1461000	02/01/2013	Swiss Life Ltd.	2,208,617	2,108,191	0	4,316,808	4,333,442	0011	0	0	0	88,706	4,316,808
00000	AA-1461000	05/01/2013	Swiss Life Ltd.	26,429,003	6,976,956	0	33,405,959	33,534,688	0011	0	0	0	1,080,801	33,405,959
00000	AA-1461000	07/15/2019	Swiss Life Ltd.	4,260,574	1,458,258	0	5,718,832	5,740,869	0011	0	0	0	371,467	5,718,832
00000	AA-1580095	11/01/2007	The TOA Reinsurance Company, Ltd.	1,228,894	4,317,704	0	5,546,598	6,454,893	0009	0	0	0	774,235	5,546,598
00000	AA-1580095	05/01/2009	The TOA Reinsurance Company, Ltd.	3,104,956	8,306,875	0	11,411,831	13,280,600	0009	0	0	0	2,508,854	11,411,831
00000	AA-1580095	02/01/2013	The TOA Reinsurance Company, Ltd.	403,530	99,762	0	503,292	585,710	0009	0	0	0	114,081	503,292
00000	AA-1580095	05/01/2013	The TOA Reinsurance Company, Ltd.	3,339,378	4,338,167	0	7,677,545	8,934,797	0009	0	0	0	808,267	7,677,545
00000	AA-1320158	04/01/2018	SCOR Global Life SE	0	0	0	0	0		0	0	0	890,619	0
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				62,193,129	34,607,477	0	96,800,606	104,602,404	XXX	0	0	0	7,692,152	96,800,606
1099999. Total General Account - Life and Annuity Non-Affiliates				123,045,505	73,386,195	5,727,292	202,158,992	143,627,727	XXX	56,410,888	513,166	0	40,801,702	201,903,438
1199999. Total General Account Life and Annuity				123,045,505	79,943,934	6,570,433	209,559,872	143,627,727	XXX	56,410,888	513,166	0	46,976,460	207,162,605
1499999. Total General Account - Accident and Health U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
1799999. Total General Account - Accident and Health Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
1899999. Total General Account - Accident and Health Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
11285	03-0345211	01/01/2006	AZ Mont	0	0	0	0	0		0	1,000	0	0	0
14015	27-4186184	04/01/2012	IMI Assurance, Inc.	4,342,230	131,250	0	4,473,480	0		0	0	0	0	0
16296	45-3249514	07/01/2016	Laclede Insurance Risk Services, Inc	2,217,930	119,429	(34,843)	2,302,516	2,358,000	0003	0	0	0	(104,767)	2,253,233
13097	98-0610315	01/01/2008	Marias Falls Insurance Company	1,865,763	80,596	0	1,946,359	8,000,000	0004	0	0	0	0	1,946,359
14862	54-1846993	01/01/2004	NiSource Insurance Corporation, Inc.	6,762,126	440,715	17,970	7,220,811	0		10,312,645	0	0	72,371	7,220,811
13195	98-0648118	01/01/2010	Orcas, Ltd.	105,160,055	4,746,322	1,121,367	111,027,744	103,925,575	0005	0	0	0	7,728,237	111,027,744
13195	98-0648118	01/01/2012	Orcas, Ltd.	0	4,420,315	411,997	4,832,312	0		0	0	0	2,783,764	2,783,764
1999999. General Account - Accident and Health U.S. Non-Affiliates				120,348,104	9,938,627	1,516,491	131,803,222	114,283,575	XXX	10,312,645	1,000	0	10,479,605	125,231,911
00000	AA-1440076	01/01/2009	Sirius International Insurance Corporation	0	3,000	0	3,000	114,848	0006	0	0	0	0	3,000
2099999. General Account - Accident and Health Non-U.S. Non-Affiliates				0	3,000	0	3,000	114,848	XXX	0	0	0	0	3,000
2199999. Total General Account - Accident and Health Non-Affiliates				120,348,104	9,941,627	1,516,491	131,806,222	114,398,423	XXX	10,312,645	1,000	0	10,479,605	125,234,911
2299999. Total General Account Accident and Health				120,348,104	9,941,627	1,516,491	131,806,222	114,398,423	XXX	10,312,645	1,000	0	10,479,605	125,234,911
2399999. Total General Account				243,393,609	89,885,561	8,086,924	341,366,094	258,026,150	XXX	66,723,533	514,166	0	57,456,065	332,397,516
2699999. Total Separate Accounts - U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
2999999. Total Separate Accounts - Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
3099999. Total Separate Accounts - Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3399999. Total Separate Accounts - Non-Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3499999. Total Separate Accounts				0	0	0	0	0	XXX	0	0	0	0	0
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)				181,200,480	48,717,345	7,243,783	237,161,608	153,308,898	XXX	66,723,533	514,166	0	43,589,155	230,334,743
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				62,193,129	41,168,216	843,141	104,204,486	104,717,252	XXX	0	0	0	13,866,910	102,062,773
9999999 - Totals				243,393,609	89,885,561	8,086,924	341,366,094	258,026,150	XXX	66,723,533	514,166	0	57,456,065	332,397,516

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	1	121000248	Wells Fargo Bank	4,600,000
0002	1	021000089	Standard Chartered	34,425,323
0003	1	121000248	Wells Fargo Bank	2,358,000
0004	1	026008455	DZ Bank	8,000,000
0005	1	021000089	Standard Chartered	103,925,575
0006	1	021000089	Standard Chartered	114,848
0007	1	021000089	Citibank N.A.	7,750,000
0008	1	121000248	Wells Fargo Bank, NA	110,000
0008	1	021000089	Citibank N.A.	110,000
0008	1	021000021	JPMorgan Chase Bank, N.A.	110,000
0008	1	026009593	Bank of America, NA	110,000
0008	1	026002574	Barclays Bank PLC	82,500
0008	1	021001088	HSBC Bank USA, N.A.	82,500
0008	1	026009632	MUFG Bank Ltd New York Branch	110,000
0008	1	026009917	Australia and New Zealand Banking Group Ltd.	55,000
0008	1	121000248	Wells Fargo Bank, NA	82,500
0008	1	011000028	State Street Bank and Trust Company	55,000
0008	1	026004093	Royal Bank of Canada	82,500
0008	1	026001591	Standard Chartered Bank	55,000
0008	1	021000018	The Bank of New York Mellon	55,000
0009	1	026011947	The Shizuoka Bank, LTD	9,000,000
0009	1	026009674	Sumitomo Mitsui Banking Corp.	20,256,000
0010	1	026004226	Societe Generale	22,887,405
0011	1	026009179	Credit Suisse AG	43,609,000

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
($000 Omitted)

		1 2020	2 2019	3 2018	4 2017	5 2016
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	6,564,282	6,238,237	5,631,799	5,094,629	5,133,694
2.	Commissions and reinsurance expense allowances	382,671	404,523	414,645	434,546	431,408
3.	Contract claims	7,384,617	6,441,764	5,522,811	4,781,670	4,515,485
4.	Surrender benefits and withdrawals for life contracts	971,584	1,087,045	1,107,338	1,102,995	1,075,273
5.	Dividends to policyholders and refunds to members	1,493,461	1,696,090	1,737,617	1,941,819	1,976,424
6.	Reserve adjustments on reinsurance ceded	(235,713)	(267,511)	(113,020)	(293,237)	(114,853)
7.	Increase in aggregate reserve for life and accident and health contracts	(266,135)	(179,993)	(102,571)	895,738	590,250
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	298,348	284,493	273,307	194,433	220,104
9.	Aggregate reserves for life and accident and health contracts	65,217,319	65,581,337	65,848,003	66,035,147	65,196,197
10.	Liability for deposit-type contracts	3,421,354	3,791,063	3,940,193	(4,104,621)	(4,457,350)
11.	Contract claims unpaid	1,117,264	800,488	707,383	747,119	690,704
12.	Amounts recoverable on reinsurance	287,981	199,254	201,896	133,070	143,154
13.	Experience rating refunds due or unpaid	6,498	4,669	4,287	4,807	2,473
14.	Policyholders' dividends and refunds to members (not included in Line 10)	0	0	0	0	0
15.	Commissions and reinsurance expense allowances due	2,387	5,475	3,935	1,291	2,008
16.	Unauthorized reinsurance offset	8,969	27,731	8,065	11,528	9,092
17.	Offset for reinsurance with Certified Reinsurers	0	0	0	0	0
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	514	497	856	1,456	2,393
19.	Letters of credit (L)	258,026	226,146	232,397	206,518	180,741
20.	Trust agreements (T)	66,724	64,542	15,671	14,732	23,659
21.	Other (O)	0	0	0	0	0
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust	0	0	0	0	0
23.	Funds deposited by and withheld from (F)	0	0	0	0	0
24.	Letters of credit (L)	0	0	0	0	0
25.	Trust agreements (T)	0	0	0	0	0
26.	Other (O)	0	0	0	0	0

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	147,143,576,337	0	147,143,576,337
2.	Reinsurance (Line 16)	296,866,239	(296,866,239)	0
3.	Premiums and considerations (Line 15)	3,560,669,877	298,347,636	3,859,017,513
4.	Net credit for ceded reinsurance	XXX	66,327,651,395	66,327,651,395
5.	All other admitted assets (balance)	3,206,279,537	0	3,206,279,537
6.	Total assets excluding Separate Accounts (Line 26)	154,207,391,990	66,329,132,792	220,536,524,782
7.	Separate Account assets (Line 27)	156,445,429,000	0	156,445,429,000
8.	Total assets (Line 28)	310,652,820,990	66,329,132,792	376,981,953,782
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	92,224,843,881	60,415,951,278	152,640,795,159
10.	Liability for deposit-type contracts (Line 3)	18,817,115,509	4,801,367,936	23,618,483,445
11.	Claim reserves (Line 4)	2,446,372,383	1,117,264,283	3,563,636,666
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	1,351,450,000	0	1,351,450,000
13.	Premium & annuity considerations received in advance (Line 8)	50,411,279	4,032,039	54,443,318
14.	Other contract liabilities (Line 9)	2,118,568,013	0	2,118,568,013
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	8,968,578	(8,968,578)	0
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	514,166	(514,166)	0
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)	0	0	0
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)	0	0	0
19.	All other liabilities (balance)	26,058,452,257	0	26,058,452,257
20.	Total liabilities excluding Separate Accounts (Line 26)	143,076,696,066	66,329,132,792	209,405,828,858
21.	Separate Account liabilities (Line 27)	155,978,781,639	0	155,978,781,639
22.	Total liabilities (Line 28)	299,055,477,705	66,329,132,792	365,384,610,497
23.	Capital & surplus (Line 38)	11,597,343,285	XXX	11,597,343,285
24.	Total liabilities, capital & surplus (Line 39)	310,652,820,990	66,329,132,792	376,981,953,782
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	60,415,951,278		
26.	Claim reserves	1,117,264,283		
27.	Policyholder dividends/reserves	0		
28.	Premium & annuity considerations received in advance	4,032,039		
29.	Liability for deposit-type contracts	4,801,367,936		
30.	Other contract liabilities	0		
31.	Reinsurance ceded assets	296,866,239		
32.	Other ceded reinsurance recoverables	0		
33.	Total ceded reinsurance recoverables	66,635,481,775		
34.	Premiums and considerations	298,347,636		
35.	Reinsurance in unauthorized companies	8,968,578		
36.	Funds held under reinsurance treaties with unauthorized reinsurers	514,166		
37.	Reinsurance with Certified Reinsurers	0		
38.	Funds held under reinsurance treaties with Certified Reinsurers	0		
39.	Other ceded reinsurance payables/offsets	0		
40.	Total ceded reinsurance payable/offsets	307,830,380		
41.	Total net credit for ceded reinsurance	66,327,651,395		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1. Alabama AL	L	49,280,743	14,538,901	17,016,873	13,959,474	94,795,991	625,499
2. Alaska AK	L	7,246,002	501,932	3,157,095	13,173,512	24,078,541	223,341
3. Arizona AZ	L	73,359,902	46,219,607	29,381,193	213,732,516	362,693,218	4,982,512
4. Arkansas AR	L	27,270,764	5,513,047	11,150,923	28,201,790	72,136,523	2,144,306
5. California CA	L	367,765,770	166,520,678	144,756,927	2,560,369,322	3,239,412,696	62,719,252
6. Colorado CO	L	60,024,769	94,790,744	24,856,811	138,135,957	317,808,281	2,273,409
7. Connecticut CT	L	56,067,406	6,101,623	24,612,651	427,174,468	513,956,148	4,876,306
8. Delaware DE	L	26,990,561	11,248,244	5,519,544	9,900,259	53,658,608	7,392,682,905
9. District of Columbia DC	L	17,046,273	2,372,165	7,065,146	7,525,393	34,008,977	73,179,691
10. Florida FL	L	219,008,382	189,356,147	82,652,313	292,657,335	783,674,178	19,603,624
11. Georgia GA	L	101,219,318	56,748,667	35,745,330	44,582,549	238,295,864	5,566,202
12. Hawaii HI	L	14,470,862	2,087,911	7,113,024	60,509,580	84,181,377	1,876,755
13. Idaho ID	L	16,797,018	213,713,868	5,139,949	77,144,778	312,795,614	703,963
14. Illinois IL	L	160,443,498	41,109,483	76,149,649	395,642,191	673,344,821	18,586,390
15. Indiana IN	L	101,602,737	3,090,300	29,957,398	26,258,282	160,908,717	2,709,141
16. Iowa IA	L	31,510,365	1,401,435	11,501,353	15,354,534	59,767,687	2,914,194
17. Kansas KS	L	26,445,634	1,464,016	10,584,404	29,835,142	68,329,196	1,926,800
18. Kentucky KY	L	42,903,932	5,006,558	11,529,873	17,927,584	77,367,948	3,069,373
19. Louisiana LA	L	75,975,779	20,008,013	20,518,634	52,556,246	169,058,672	2,517,228
20. Maine ME	L	17,478,369	3,196,360	5,542,643	29,657,040	55,874,413	623,546
21. Maryland MD	L	88,164,277	79,130,950	32,317,064	50,765,941	250,378,231	3,473,712
22. Massachusetts MA	L	114,037,934	40,663,814	51,361,115	65,351,013	271,413,876	6,876,324
23. Michigan MI	L	84,111,833	162,426,820	44,631,043	149,393,453	440,563,149	6,236,345
24. Minnesota MN	L	142,525,836	28,697,068	30,598,168	73,638,938	275,460,010	5,154,117
25. Mississippi MS	L	23,978,534	6,731,984	9,990,896	6,268,591	46,970,005	537,018
26. Missouri MO	L	66,355,106	8,188,375	25,025,710	62,668,599	162,237,789	5,059,368
27. Montana MT	L	8,914,118	624,427	5,682,767	61,533,556	76,754,869	576,067
28. Nebraska NE	L	19,103,699	3,065,407	6,280,695	8,039,590	36,489,391	539,503
29. Nevada NV	L	22,421,353	10,775,417	10,515,769	168,582,377	212,294,915	1,850,836
30. New Hampshire NH	L	23,272,520	20,905,331	5,807,039	14,304,514	64,289,404	1,226,656
31. New Jersey NJ	L	526,463,396	341,636,153	118,623,814	637,739,868	1,624,463,232	39,821,248
32. New Mexico NM	L	28,028,470	6,443,730	6,331,491	255,955,292	296,758,983	703,785
33. New York NY	L	338,825,509	166,252,105	124,334,549	459,306,471	1,088,718,634	5,597,027,685
34. North Carolina NC	L	92,896,322	47,406,904	36,043,927	45,875,912	222,223,065	4,927,432
35. North Dakota ND	L	8,287,080	240,684	3,933,022	20,126,717	32,587,504	251,160
36. Ohio OH	L	130,802,942	17,513,232	63,548,941	297,303,773	509,168,888	4,429,273
37. Oklahoma OK	L	35,263,594	4,199,092	14,896,841	28,400,431	82,759,958	2,373,740
38. Oregon OR	L	26,723,536	8,393,984	12,526,572	371,312,871	418,956,963	3,930,474
39. Pennsylvania PA	L	225,775,929	79,507,966	80,245,423	412,100,819	797,630,138	14,624,936
40. Rhode Island RI	L	13,199,938	2,272,644	3,484,563	7,786,945	26,744,089	862,850
41. South Carolina SC	L	54,403,987	40,777,785	26,750,508	47,074,791	169,007,071	3,922,289
42. South Dakota SD	L	6,476,180	2,018,152	2,194,989	25,337,549	36,026,870	484,101
43. Tennessee TN	L	97,113,829	14,291,776	31,804,088	67,110,131	210,319,824	3,940,875
44. Texas TX	L	286,568,894	143,231,622	147,752,793	145,429,668	722,982,977	22,164,501
45. Utah UT	L	21,388,542	6,905,709	8,381,238	95,169,887	131,845,376	519,421
46. Vermont VT	L	7,032,037	3,214,253	1,396,688	15,046,522	26,689,500	393,787
47. Virginia VA	L	94,972,100	71,721,434	38,792,750	46,467,100	251,953,385	6,063,703
48. Washington WA	L	99,989,920	12,534,889	60,111,112	524,863,368	697,499,289	7,656,641
49. West Virginia WV	L	19,943,555	2,472,586	8,602,561	18,356,433	49,375,135	985,998
50. Wisconsin WI	L	76,923,600	36,477,896	21,470,420	33,447,325	168,319,241	3,901,048
51. Wyoming WY	L	6,835,240	393,206	1,985,816	13,882,369	23,096,631	223,238
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	611,842	406,439	51,006	4,198,672	5,267,960	13
54. Puerto Rico PR	L	5,856,365	7,502,935	1,390,852	(12,656)	14,737,497	223,421
55. U.S. Virgin Islands VI	L	111,787	364,493	74,536	4,196,937	4,747,752	39
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	L	658,760	387,262	781,261	21,988,228	23,815,512	1,340,395
58. Aggregate Other Alien OT	XXX	21,566,525	(54,873)	13,381,092	11,633,114	46,525,858	1,340,372
59. Subtotal	XXX	4,312,513,175	2,262,711,350	1,615,052,854	8,724,943,063	16,915,220,441	13,357,446,804
90. Reporting entity contributions for employee benefits plans	XXX	48,239,900	0	9,234,741	21,172,690	78,647,331	7,594,947
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	1,103,222,921	0	0	0	1,103,222,921	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	99,093,653	0	35,189	0	99,128,842	0
94. Aggregate or other amounts not allocable by State	XXX	1,483,413,529	0	0	0	1,483,413,529	26,524,001
95. Totals (Direct Business)	XXX	7,046,483,178	2,262,711,350	1,624,322,784	8,746,115,753	19,679,633,064	13,391,565,752
96. Plus reinsurance assumed	XXX	7,853,917,506	4,103,656,976	0	0	11,957,574,482	0
97 Totals (All Business)	XXX	14,900,400,684	6,366,368,326	1,624,322,784	8,746,115,753	31,637,207,546	13,391,565,752
98. Less reinsurance ceded	XXX	6,525,002,196	290,927	63,813,047	0	6,589,106,170	0
99. Totals (All Business) less Reinsurance Ceded	XXX	8,375,398,488	6,366,077,399	(c) 1,560,509,737	8,746,115,753	25,048,101,376	13,391,565,752
DETAILS OF WRITE-INS							
58001. ASM American Samoa	XXX	546	0	0	0	546	0
58002. MNP Northern Mariana Islands	XXX	59,991	0	0	0	59,991	0
58003. ALB Albania	XXX	1,056	0	0	0	1,056	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	21,504,933	(54,873)	13,381,092	11,633,114	46,464,266	1,340,372
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	21,566,525	(54,873)	13,381,092	11,633,114	46,525,858	1,340,372
9401. Servicemember's Group Life Insurance	XXX	1,210,465,030	0	0	0	1,210,465,030	26,524,001
9402. Paid up additions	XXX	272,735,590	0	0	0	272,735,590	0
9403. Interest allowed on premium and considerations paid in advance	XXX	212,909	0	0	0	212,909	0
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	1,483,413,529	0	0	0	1,483,413,529	26,524,001

(a) Active Status Counts:

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

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations

Individual insurance premium and annuity considerations are allocated based on insured's residence. Group life insurance and group accident and health insurance are allocated based on location of lives. Credit life and credit health insurance are allocated based on location in which the credit transaction took place. Group annuity considerations are allocated on the location of lives. Deposit-type funds are allocated on the contractholder's principal place of business, except contracts where individual records are maintained, then allocated based on location.

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10..

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	49,280,743	14,538,901	12,783,238	2,478,588	625,499	79,706,969
2. Alaska	AK	7,246,002	501,932	1,757,333	260,014	223,341	9,988,622
3. Arizona	AZ	73,359,902	46,219,607	16,416,405	7,975,982	4,982,512	148,954,408
4. Arkansas	AR	27,270,764	5,513,047	4,839,869	795,060	2,144,306	40,563,045
5. California	CA	367,765,770	166,520,678	89,994,728	37,554,361	62,719,252	724,554,788
6. Colorado	CO	60,024,769	94,790,744	16,108,653	6,541,970	2,273,409	179,739,545
7. Connecticut	CT	56,067,406	6,101,623	15,264,654	8,210,101	4,876,306	90,520,090
8. Delaware	DE	26,990,561	11,248,244	2,783,269	2,107,438	7,392,682,905	7,435,812,417
9. District of Columbia	DC	17,046,273	2,372,165	5,200,989	1,094,615	73,179,691	98,893,733
10. Florida	FL	219,008,382	189,356,147	51,673,136	24,057,398	19,603,624	503,698,688
11. Georgia	GA	101,219,318	56,748,667	22,452,464	9,323,727	5,566,202	195,310,377
12. Hawaii	HI	14,470,862	2,087,911	3,967,129	2,907,847	1,876,755	25,310,504
13. Idaho	ID	16,797,018	213,713,868	2,574,282	1,519,557	703,963	235,308,688
14. Illinois	IL	160,443,498	41,109,483	52,244,025	18,146,658	18,586,390	290,530,053
15. Indiana	IN	101,602,737	3,090,300	21,496,483	4,436,221	2,709,141	133,334,882
16. Iowa	IA	31,510,365	1,401,435	6,507,022	4,217,990	2,914,194	46,551,006
17. Kansas	KS	26,445,634	1,464,016	6,369,437	3,330,447	1,926,800	39,536,334
18. Kentucky	KY	42,903,932	5,006,558	6,642,962	3,059,974	3,069,373	60,682,799
19. Louisiana	LA	75,975,779	20,008,013	15,178,827	2,960,796	2,517,228	116,640,643
20. Maine	ME	17,478,369	3,196,360	2,241,012	2,716,691	623,546	26,255,978
21. Maryland	MD	88,164,277	79,130,950	16,590,437	13,357,720	3,473,712	200,717,096
22. Massachusetts	MA	114,037,934	40,663,814	36,314,244	11,664,207	6,876,324	209,556,522
23. Michigan	MI	84,111,833	162,426,820	25,269,977	15,130,427	6,236,345	293,175,402
24. Minnesota	MN	142,525,836	28,697,068	18,640,741	9,859,532	5,154,117	204,877,294
25. Mississippi	MS	23,978,534	6,731,984	7,667,642	1,358,676	537,018	40,273,854
26. Missouri	MO	66,355,106	8,188,375	16,928,795	5,696,739	5,059,368	102,228,383
27. Montana	MT	8,914,118	624,427	3,809,937	1,393,926	576,067	15,318,475
28. Nebraska	NE	19,103,699	3,065,407	3,277,871	2,295,312	539,503	28,281,792
29. Nevada	NV	22,421,353	10,775,417	7,613,481	1,861,569	1,850,836	44,522,656
30. New Hampshire	NH	23,272,520	20,905,331	3,444,566	1,780,943	1,226,656	50,630,016
31. New Jersey	NJ	526,463,396	341,636,153	81,254,910	28,441,912	39,821,248	1,017,617,620
32. New Mexico	NM	28,028,470	6,443,730	3,490,995	2,148,531	703,785	40,815,511
33. New York	NY	338,825,509	166,252,105	85,508,437	34,188,924	5,597,027,685	6,221,802,660
34. North Carolina	NC	92,896,322	47,406,904	17,814,387	15,253,879	4,927,432	178,298,925
35. North Dakota	ND	8,287,080	240,684	2,341,737	1,056,838	251,160	12,177,500
36. Ohio	OH	130,802,942	17,513,232	32,254,527	25,782,984	4,429,273	210,782,958
37. Oklahoma	OK	35,263,594	4,199,092	10,374,986	2,867,343	2,373,740	55,078,755
38. Oregon	OR	26,723,536	8,393,984	7,799,638	3,465,265	3,930,474	50,312,897
39. Pennsylvania	PA	225,775,929	79,507,966	54,188,248	20,178,144	14,624,936	394,275,223
40. Rhode Island	RI	13,199,938	2,272,644	1,723,735	1,211,207	862,850	19,270,374
41. South Carolina	SC	54,403,987	40,777,785	9,574,633	15,473,394	3,922,289	124,152,088
42. South Dakota	SD	6,476,180	2,018,152	952,066	1,082,620	484,101	11,013,119
43. Tennessee	TN	97,113,829	14,291,776	21,829,887	6,118,282	3,940,875	143,294,649
44. Texas	TX	286,568,894	143,231,622	109,783,323	19,984,323	22,164,501	581,732,663
45. Utah	UT	21,388,542	6,905,709	5,238,678	2,259,029	519,421	36,311,379
46. Vermont	VT	7,032,037	3,214,253	744,112	506,781	393,787	11,890,970
47. Virginia	VA	94,972,100	71,721,434	24,410,058	10,947,095	6,063,703	208,114,390
48. Washington	WA	99,989,920	12,534,889	40,179,753	7,505,183	7,656,641	167,866,386
49. West Virginia	WV	19,943,555	2,472,586	7,139,520	860,214	985,998	31,401,873
50. Wisconsin	WI	76,923,600	36,477,896	13,794,240	4,816,657	3,901,048	135,913,441
51. Wyoming	WY	6,835,240	393,206	923,303	731,885	223,238	9,106,871
52. American Samoa	AS	0	0	0	0	0	0
53. Guam	GU	611,842	406,439	43,459	1,706	13	1,063,459
54. Puerto Rico	PR	5,856,365	7,502,935	1,083,541	37,482	223,421	14,703,744
55. U.S. Virgin Islands	VI	111,787	364,493	59,489	11,614	39	547,422
56. Northern Mariana Islands	MP	0	0	0	0	0	0
57. Canada	CAN	658,760	387,262	713,957	63,616	1,340,395	3,163,990
58. Aggregate Other Alien	OT	21,566,525	(54,873)	12,706,371	77,390	1,340,372	35,635,785
59. Total		4,312,513,175	2,262,711,350	1,041,981,598	413,166,784	13,357,446,804	21,387,819,710

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

Names of Parent, Subsidiaries or Affiliates	NAIC Company Code	Federal ID Number	Domiciliary Location
Prudential Financial, Inc.		22-3703799	NJ
Assurance IQ, LLC		81-1285645	WA
Assurance Intelligence, LLC			WA
National Family Assurance Group, LLC			WA
Cibecue, LLC			DE
Coconino, LLC			DE
Commerce Street Investments LLC			DE
Coolidge, LLC			DE
Essex, LLC			DE
Flagstaff, LLC			DE
Greenlee, LLC			DE
Hirakata, LLC		47-2196234	DE
Marble Canyon, LLC			DE
Maricopa, LLC			DE
Morenci, LLC			DE
PGIM Holding Company LLC		14-1960383	DE
PGIM Real Estate Finance Holding Company		22-3776860	NJ
PGIM Real Estate Finance, LLC		22-3529425	DE
Capital Agricultural Property Services, Inc.		22-2661428	DE
Gateway Holdings II, LLC			DE
Mulberry Street Investment, L.P.			DE
Mulberry Street Partners, LLC			DE
Gateway Holdings, LLC			DE
Mulberry Street Investment, L.P.			DE
Mulberry Street Partners, LLC			DE
PGIM Agricultural Investments GP, LLC		83-0906062	DE
PGIM Agricultural Investors, LP		83-1893258	DE
PAI Bay Farm, LLC			DE
PAI Bayrock Groves, LLC		37-1942002	DE
PAI Belvidere Farms, LLC		84-1978809	DE
PAI Big Cypress Farm, LLC		85-1738719	DE
PAI Corcoran 640 Ranch, LLC			DE
PAI DeKalb Farm, LLC			DE
PAI Delano 1500 Ranches, LLC		30-1195605	DE
PAI Flicker Orchard, LLC		61-1928170	DE
PAI Good Hope Farm, LLC		82-3900341	DE
PAI Hawk Creek Ranch, LLC		85-1632178	DE
PAI Hills Valley Ranches, LLC		84-2551309	DE
PAI Holly Hill Groves, LLC		82-3880078	DE
PAI Hunt Farm, LLC		35-2661409	DE
PAI Jackson Bayou Farm, LLC		85-1650548	DE
PAI Lake Placid Groves, LLC		32-0599366	DE
PAI Wallula Gap Vineyard, LLC		30-1193213	DE
PGIM Real Estate Loan Services, Inc.		75-2927192	DE
PGIM REF Intermediary Services, Inc.		22-3529425	DE
Prudential Mortgage Capital Asset Holding Company, LLC		76-0847121	DE
Prudential Mortgage Capital Funding, LLC		22-3529427	DE
PMCF Holdings, LLC			DE
PMCF Properties, LLC			DE
Prudential Mortgage Capital Holdings, LLC		54-1647759	DE
Prudential Affordable Mortgage Company, LLC		54-1890355	DE
Prudential Multifamily Mortgage, LLC		54-1561741	DE
Prudential Huntoon Paige Associates, LLC			DE
PGIM Strategic Investments, Inc.		11-3657742	DE
PGIM Agricultural Investors, LP		83-1893258	DE
PGIM Fixed Income Alternatives Fund II, L.P.			DE
PGIM Fixed Income Alternatives Fund, L.P.			DE
PGIM Foreign Investments, Inc.		51-0401161	DE
Glenealy International Limited			VGB
PGA Asian Retail Limited			BMU
PGA European Limited			BMU
PGIM Real Estate MVP Inmuebles IV, S. de R.L. de C.V.			MEX
PGIM Real Estate MVP Inmuebles V, S. de R.L. de C.V.			MEX
PGIM Real Estate S. de R.L. de C.V.			MEX
PLA Co-Investor LLC		27-2809795	DE
PGIM Real Estate MVP Inmuebles IV, S. de R.L. de C.V.			MEX
PGIM Real Estate MVP Inmuebles V, S. de R.L. de C.V.			MEX
PREI International, Inc.		51-0401156	DE
PGIM MetaProp Investor LP LLC		20-0895283	DE
PRECO ACCOUNT III LLC		20-4052755	DE
PRECO ACCOUNT PARTNERSHIP III, LP		20-4053134	DE
PRECO Account IV LLC			DE
PRECO Account Partnership IV LP		26-2806036	DE
PRISA II Pooled Manager, LLC		85-0767343	DE
PGIM Warehouse, Inc.		22-3760580	DE
PGIM, Inc.		22-2540245	NJ
AREF GP II Pte. Ltd.			SGP
AREF GP Ltd.			CYM
Brazilian Capital Fund GP Limited			CYM
Commerce Street Holdings, LLC		26-3060201	DE
Columbus Drive Partners, L.P.			DE
DICKENS AVENUE HOLDINGS VI, LLC			DE
DICKENS AVENUE PARTNERS VI (Ireland), L.P.			DE

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

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Wadhwani Capital Limited		GBR
QMA Wadhwani LLP		GBR
PGIM Fixed Income Alternatives GP, LLC		DE
PGIM Fixed Income Alternatives II GP, LLC		DE
PGIM Korea Inc.		KOR
PGIM Private Placement Investors L.P.	22-3217050	DE
PGIM Private Placement Investors, Inc.	22-3258762	NJ
PGIM Private Placement Investors L.P.	22-3217050	DE
PGIM Real Estate (Japan) Ltd.		JPN
Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership		JPN
Prudential Mortgage Asset Holdings 2 Japan Investment Business Limited Partnership		JPN
PGIM Real Estate Carry & Co-Invest GP, LLC		DE
PGIM Real Estate Inmuebles, S. de R.L. de C.V		MEX
PGIM Real Estate Carry & Co-Invest, L.P.	82-2357113	DE
PGIM Real Estate Inmuebles, S. de R.L. de C.V		MEX
PGIM Real Estate Co-Invest Holdings, LLC	20-4328897	DE
PGIM Real Estate Carry & Co-Invest SCSp		LUX
Pramerica Real Estate Capital III (Scots), Limited Partnership		GBR
Pramerica Real Estate Capital V (Scots), Limited Partnership		GBR
Pramerica Real Estate Capital VI (Scots) Limited Partnership		GBR
Preco III (Scotland) Limited Partnership		GBR
PGIM Real Estate Global Debt GP, LLC		DE
PGIM Real Estate S. de R.L. de C.V.		MEX
PGIM Real Estate U.S. Debt Fund GP, LLC	82-1671984	DE
PGIM Senior Loan Opportunities Management Fund I, L.P.		DE
PGIM USPF VI Manager, LLC		DE
PIM KF Blocker Holdings LLC		DE
PIM KF Blocker V Holdings LLC		DE
PIM USPF V Manager LLC		DE
USPF V Carry LLC	46-3190806	DE
USPF V Co-Invest LLC	46-3199904	DE
USPF V Investment LP	46-3211288	DE
USPF V Investment LP	46-3211288	DE
PLA Administradora, LLC		DE
PLA Asesoria Profesional II, S. de R.L. de C.V.		MEX
PGIM Real Estate Mexico S.C.		MEX
PGIM Real Estate MVP Administradora IV, S. de R.L. de C.V.		MEX
PGIM Real Estate MVP Administradora V, S. de R.L. de C.V.		MEX
PLA Administradora Industrial SRL		MEX
TF Proveedora, S.C.		MEX
PLA Administradora, S. de R.L. de C.V.	98-0647124	MEX
TF Proveedora, S.C.		MEX
PLA Asesoria Profesional, S.de R.L. de C.V.		MEX
PGIM Real Estate Mexico S.C.		MEX
PGIM Real Estate MVP Administradora IV, S. de R.L. de C.V.		MEX
PGIM Real Estate MVP Administradora V, S. de R.L. de C.V.		MEX
PLA Administradora Industrial SRL		MEX
PLA Administradora, S. de R.L. de C.V.	98-0647124	MEX
PLA Mexico Industrial Manager I LLC	20-0369929	DE
PLA Mexico Industrial Manager II LLC	20-2958294	DE
PLA Mexico Residential Manager I, LLC		DE
PLA Residential Fund III Manager, LLC	26-0807837	DE
PLA Residential Fund III Aggregating Manager, LLC	26-1748223	DE
PLA Residential Fund III Limited Manager, LLC	26-1870506	DE
PLA Residential Fund IV Manager, LLC	26-1797297	DE
PLA Residential Fund IV Aggregating Manager, LLC	26-3706638	DE
PLA Retail Fund I Manager, LLC	20-3935670	DE
PLA Retail Fund I Blue, LP	20-5408319	DE
PLA Retail Fund I Red, LP	20-5505067	DE
PLA Retail Fund I, LP	20-5029185	DE
PLA Retail Fund II Manager, LLC		DE
PLA Retail Fund II Aggregating Manager, LLC		DE
PLA Retail Fund II U.S. Carry/Co-Invest, LP	81-1590365	DE
PLA Retail Fund II, LP	47-2096107	DE
PLA Retail Fund II, LLC		DE
PLA Retail Fund II U.S. Carry/Co-Invest, LP	81-1590365	DE
PLA Retail Fund II, LP	47-2096107	DE
PLA Services Manager Mexico, LLC	38-3869145	DE
PLA Asesoria Profesional II, S. de R.L. de C.V.		MEX
PLA Asesoria Profesional, S.de R.L. de C.V.		MEX
PREFG Hanwha Manager, LLC	46-4151721	DE
PREI Acquisition I, Inc.	76-0716270	DE
EuroCore GP S.à r.l.		LUX
EVP II GP S.à r.l.		LUX
EVP II Sweden Resi I GP S.à r.l.		LUX
PEREF II Co-Invest 1 GP S.à r.l.		LUX
PEREF II PV S.r.l		ITA
PEREF II GP S.á r.l.		LUX
PGIM AVP IV GP S.à r.l.		LUX
PGIM LTIF Berlin GP S.á r.l.		LUX
PGIM LTIF Berlin MLP S.àr.l.	98-1523548	LUX
PGIM M Campus GP S.á r.l.		LUX
PGIM Real Estate Capital VII GP S.à r.l.		LUX
PGIM Real Estate Debt GmbH		DEU
PGIM Real Estate Management Luxembourg S.a.r.l.		LUX
PGIM REF Europe GP S.à r.l.		LUX
PGIM REF EUROPE SCSp		LUX
PREI Acquisition II, Inc.	87-0692760	DE

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PGIM Real Estate Germany AG		DEU
Asia Property Fund III GP S.a.r.l.		LUX
ASPF II - Feeder Fund GmbH		DEU
ASPF II Management GmbH		DEU
ASPF II - Verwaltungs - GmbH & Co. KG		DEU
European Value Partners GP S.a.r.l.		LUX
PGIM LTIF GP S.à.r.l.		LUX
PGIM Real Estate Carry & Co-Invest GP S.á r.l.	98-1367020	LUX
PGIM Real Estate France SAS		FRA
PGIM Real Estate Italy S.r.l.		ITA
PGIM Real Estate Luxembourg S.A.		LUX
Pramerica (Luxembourg) CP GP S.a.r.l.		LUX
TMW ASPF I Verwaltungs GmbH & Co. KG		DEU
TMW ASPF Management GmbH		DEU
United States Property Fund VI GP S.à r.l.		LUX
PREI Acquisition LLC		DE
Prudential/TMW Real Estate Group LLC	76-0716270	DE
Rock Marty GP S.à r.l.		LUX
TMW Real Estate Group, LLC	58-1469519	DE
TMW Management, LLC	58-2446544	GA
TMW Realty Advisors, LLC	58-1469519	GA
TMW USPF Verwaltungs GmbH	98-0225435	DEU
USPF V - Verwaltungs - GmbH & Co. KG	98-1066511	DEU
PREI HYDG, LLC		DE
PRISA Fund Manager LLC	46-1234240	DE
PRISA II Fund Manager LLC		DE
PRISA III Fund PIM, LLC	26-0703167	DE
PRISA III Fund GP, LLC	26-0703262	DE
PRREF II Fund Manager LLC		DE
Pru Alpha Partners I, LLC	33-1184402	DE
Pru Fixed Income Emerging Markets Partners I, LLC		DE
Prudential Fixed Income Global Liquidity Relative Value Partners, LLC		DE
Prudential Fixed Income U.S. Relative Value Partners, LLC		DE
Prudential Trust Company	23-2189568	PA
QMA LLC	33-1077887	NJ
QMA JP EM All Cap Equity Partners LLC		DE
The Keynes Dynamic Beta Strategy (US) Fund GP LLC		DE
Ross Avenue Energy Fund Holdings, LLC	47-3614179	DE
Prudential Capital Energy Opportunity Fund, L.P.	47-3551881	DE
Prudential Capital Energy Partners, L.P.	47-3566520	DE
PRUDENTIAL CAPITAL ENERGY PARTNERS MANAGEMENT (FEEDER), LLC		DE
Prudential Capital Energy Partners Management Fund, L.P.	47-3590499	DE
Senior Housing Partners IV L.L.C.	45-2222533	DE
Senior Housing Partners V, LLC	47-1982804	DE
SENIOR HOUSING PARTNERS VI GP LLC	83-1479515	DE
Senior Housing Partnership Fund IV L.L.C.	45-2228275	DE
SENIOR HOUSING PARTNERSHIP FUND VI GP LLC	83-1460765	DE
SHP IV Carried Interest, LP	46-2533632	DE
SHP V Carried Interest, L.P.	47-1993225	DE
Senior Housing Partnership Fund V, LLC	47-1981127	DE
SMP Holdings, Inc.	22-3451934	DE
TRGOAG Company, Inc.	22-3195450	DE
Wabash Avenue Holdings V, LLC	81-2692248	DE
PCP V Cayman AIV GP, L.P.	98-1334164	CYM
Wabash Avenue Partners V, L.P.	81-2679691	DE
Waveland Avenue Holdings I, LLC	84-2857360	DE
PGIM Senior Loan Opportunities Management (Feeder) I, LLC		DE
PGIM Senior Loan Opportunities Management Fund I, L.P.		DE
Waveland Avenue Partners I (Ireland), L.P.		DE
Waveland Avenue Partners I (US), L.P.		DE
Waveland Avenue Partners I (Ireland), L.P.		DE
Waveland Avenue Partners I (US), L.P.		DE
PIFM Holdco, LLC	13-4122960	DE
PGIM Investments LLC	22-3468527	NY
PGIM Strategic Financing LLC		DE
PGIM International Financing Inc.	83-2672711	DE
PGIM European Financing Limited	98-1460519	BMU
Prudential Investment Management Services LLC	37-1610226	DE
Prudential Mutual Fund Services LLC	22-3489487	NY
Pruco Assignment Corporation		BRB
PRUCO, LLC	22-1916652	NJ
Prudential Capital and Investment Services, LLC	22-2422630	DE
Broome Street Holdings, LLC		DE
Braeloch Successor Corporation	52-1410008	DE
Braeloch Holdings Inc.	72-1195798	DE
Graham Resources, Inc.	72-0839016	DE
Graham Royalty, Ltd.	72-0899620	LA
Prudential Equity Group, LLC	22-2347336	DE
Prudential Securities Secured Financing Corporation	13-3526694	DE
Prudential Securities Structured Assets, Inc.	31-0944462	DE
Pruservicos Participacoes Ltda.		BRA
Prudential do Brasil Seguros de Vida S.A.		BRA
Prudential do Brasil Vida em Grupo S.A.		BRA
Prudential Annuities Holding Company, Inc.	13-3921265	DE
Prudential Annuities, Inc.	06-1198540	DE
AST Investment Services, Inc.	06-1332633	CT
Prudential Annuities Distributors, Inc.	06-1212909	DE
Prudential Annuities Information Services & Technology Corporation	06-1181537	DE

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Prudential Annuities Life Assurance Corporation	86630	06-1241288	AZ
Ironbound Fund LLC		80-0588812	DE
PGIM Fixed Income Alternatives Fund, L.P.			DE
Passaic Fund LLC		82-5270007	DE
PGIM Fixed Income Alternatives Fund, L.P.			DE
PGIM Agricultural Investors, LP		83-1893258	DE
Prudential QOZ Investment Fund 1, LLC		83-3152819	DE
Vailsburg Fund LLC		61-1719773	DE
Prudential IBH Holdco, Inc.		22-3804354	DE
Prudential Bank & Trust, FSB		58-1861313	US
Prudential International Insurance Holdings, Ltd.		51-0389061	DE
DHFL PRAMERICA LIFE INSURANCE COMPANY LIMITED			IND
Gibraltar Reinsurance Company Ltd.			BMU
Pramerica Business Consulting (Shanghai) Company Limited			CHN
Pramerica Financial Asia Headquarters Pte. Ltd.			SGP
Pramerica Systems Ireland Limited			IRL
Prudential Holdings of Japan, Inc.			JPN
The Gibraltar Life Insurance Co., Ltd.		98-0408643	JPN
CLIS Co., Ltd.			JPN
Coral Reef Unit Trust			CYM
Coral Reef, L.P.			CYM
Gold, L.P.		98-1557564	CYM
Gold II, L.P.		98-1557887	CYM
Green Tree, L.P.		98-1438145	CYM
Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership			JPN
The Prudential Gibraltar Financial Life Insurance Co., Ltd.			JPN
The Prudential Life Insurance Company, Ltd.		98-0433392	JPN
Coral Reef Unit Trust			CYM
Pine Tree, L.P.		98-1437611	CYM
Platinum, L.P.		98-1558206	CYM
Platinum II, L.P.		98-1558175	CYM
Prudential General Services of Japan Y.K.			JPN
Prudential Mortgage Asset Holdings 2 Japan Investment Business Limited Partnership			JPN
Prudential Trust Co., Ltd.			JPN
Prudential International Investments Company, LLC		22-3773705	DE
New Savanna		98-1269397	CYM
PIIC Limited			CYM
PLAI Limited			CYM
PIIC Limited			CYM
PFI EM-Tech Fund I, LLC		83-3561487	DE
PGIM INDIA ASSET MANAGEMENT PRIVATE LIMITED			IND
PGIM INDIA TRUSTEES PRIVATE LIMITED			IND
PGIM Japan Co., Ltd.			JPN
PGLH of Delaware, Inc.		01-0722005	DE
PGIM INDIA ASSET MANAGEMENT PRIVATE LIMITED			IND
PGIM INDIA TRUSTEES PRIVATE LIMITED			IND
Pramerica Financial Asia Limited			VGB
PGIM (Hong Kong) Ltd.			HKG
Pramerica SGR S.p.A			ITA
Prudential Chile II SpA			CHL
Prudential Chile SpA			CHL
Administradora de Inversiones Previsionales SpA			CHL
Inversiones Previsionales Chile SpA			CHL
Administradora de Fondos de Pensiones Habitat, S.A.			CHL
Inversiones Previsionales Dos SpA			CHL
Administradora de Fondos de Pensiones Habitat, S.A.			CHL
Inversiones Previsionales Chile SpA			CHL
Prudential Financial Securities Investment Trust Enterprise			TWN
Prudential Life Insurance Company of Taiwan Inc.			TWN
Prudential Seguros Mexico, S.A. de C.V.			MEX
Prudential Seguros, S.A.			ARG
Prudential Servicios, S. de R.L. de C.V.			MEX
Pruservicos Participacoes Ltda.			BRA
Wellness Services SRL			ARG
Prudential International Insurance Service Company, L.L.C.		51-0389060	DE
GIBRALTAR INDIA SOLUTIONS LLP			IND
Gibraltar International Insurance Services Company, Inc.		84-1995926	DE
Gibraltar International Service LLC			DE
GIBRALTAR INDIA SOLUTIONS LLP			IND
Wellness Services Ecossistema De Bem Estar Ltda.			BRA
PIISC Holdings (UK) Limited			GBR
Prudential Seguros Mexico, S.A. de C.V.			MEX
Prudential Seguros, S.A.			ARG
Prudential Systems Japan, Limited			JPN
Rockstone Co., Ltd.			JPN
Wellness Services Ecossistema De Bem Estar Ltda.			BRA
Wellness Services SRL			ARG
Prudential International Investments, LLC		22-2615976	DE
Prudential International Investments Advisers, LLC		61-1462577	DE
Prudential Servicios, S. de R.L. de C.V.			MEX
Prudential Japan Holdings, LLC		22-3795856	DE
PG Collection Service Co., Ltd.			JPN
PGI Co., Ltd			JPN
CLIS Co., Ltd.			JPN
Kyoei Annuity Home Co. Ltd. (Kabushiki Kaisha Kyouei Nenkin Home)			JPN
PG Business Service Co., Ltd			JPN
Prudential General Services of Japan Y.K.			JPN
Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)			JPN

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Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)			JPN
Prudential Newark Realty, LLC			NJ
Prudential Retirement Financial Services Holding LLC			DE
Global Portfolio Strategies, Inc.		06-1055669	CT
Prudential Workplace Solutions Group Services, LLC			DE
Quartzsite, LLC			DE
The Prudential Insurance Company of America	68241	22-1211670	NJ
Broad Street Global Advisors LLC			DE
Campus Drive, LLC			DE
Colico II, Inc.		65-1188865	DE
COLICO, INC.		26-0004065	DE
Coral Reef GP			CYM
Coral Reef, L.P.			CYM
Cottage Street Investments LLC			DE
Cottage Street Orbit Acquisition, LLC			DE
Don Cesar Investor LLC			DE
Dryden Arizona Reinsurance Term Company	14296	41-2214052	AZ
Dryden Finance II, LLC		22-3626219	DE
Edison Place Senior Note LLC		26-2159422	DE
GA 1600 Commons LLC			DE
GA 333 Hennepin Investor LLC		82-5255153	DE
GA/MDI 333 Hennepin Associates LLC		82-3477796	DE
GA Bay Area GP LLC		82-5049621	DE
GA Bay Area Investor LLC		82-5218431	DE
GA Belden LLC			DE
GA BV LLC		85-2192263	DE
GA Cal Crossings, LLC			DE
GA CLARENDON LLC			DE
GA Collins LLC		81-3122403	DE
MC GA COLLINS HOLDINGS LLC			DE
MC GA COLLINS REALTY LLC		81-3680884	DE
GA E. 22nd Street Apartments Holdings LLC		82-5073220	DE
210-220 E. 22nd Street SSGA Owner, LLC		47-4878597	DE
GA East 86 Street LLC		81-1497433	DE
GA JHCII LLC			DE
GA Manor at Harbour Island, LLC			DE
Manor at Harbour Island, LLC		81-1191446	DE
GA MENLO PARK INVESTOR LLC		82-5093453	DE
GA Metro LLC		81-1517096	DE
GA Mission LLC		81-1496828	DE
GA TRITON INVESTOR LLC		82-5245041	DE
GA W Paces LLC			DE
GIBRALTAR BSN HOLDINGS SDN BHD			MYS
Gibraltar BSN Life Berhad			MYS
NorthBound Emerging Manager Fund II-A, LP.			NY
Gibraltar Universal Life Reinsurance Company	16089	81-4923311	AZ
Ironbound Fund LLC		80-0588812	DE
Vailsburg Fund LLC		61-1719773	DE
Gold GP Limited		98-1558450	CYM
Gold II, L.P.		98-1557887	CYM
Gold, L.P.		98-1557564	CYM
Green Tree GP		98-1436961	CYM
Halsey Street Investments LLC			DE
Impact Investments Bridges UK S.a.r.l		98-1281533	LUX
Inter-Atlantic G Fund, L.P.			DE
Ironbound Fund LLC		80-0588812	DE
LINEUP LLC		81-0746888	DE
TENSATOR HOLDINGS LTD			GBR
Orchard Street Acres Inc.		46-4516531	DE
Passaic Fund LLC		82-5270007	DE
PFI EM-Tech Fund I, LLC		83-3561487	DE
PGIM Broad Market High Yield Bond Fund, L.P.		82-3190074	DE
PGIM Loan Originator Manager Limited			GBR
PGIM REF Europe Member, LLC			DE
PGIM REF EUROPE SCSp			LUX
Pine Tree GP		98-1437233	CYM
PLA Retail Fund I, LP		20-5029185	DE
Platinum GP Limited		98-1558717	CYM
Platinum II, L.P.		98-1558175	CYM
Platinum, L.P.		98-1558206	CYM
PR GA SCP Apartments, LLC		81-1517254	DE
SCP Apartments, LLC		47-3512192	DE
Pramerica (Hong Kong) Holdings Limited			HKG
Pramerica Fosun Life Insurance Co., Ltd.			CHN
Pramerica Holdings Ltd			GBR
PGIM European Services Limited			GBR
PRECO ACCOUNT PARTNERSHIP III, LP		20-4053134	DE
PRECO Account Partnership IV LP		26-2806036	DE
Pru 101 Wood LLC			DE
PRU 3XSquare, LLC			DE
Pruco Life Insurance Company	79227	22-1944557	AZ
Edison Place Senior Note LLC		26-2159422	DE
GA BV LLC		85-2192263	DE
Ironbound Fund LLC		80-0588812	DE
LINEUP LLC		81-0746888	DE
Passaic Fund LLC		82-5270007	DE
Pruco Life Insurance Company of New Jersey	97195	22-2426091	NJ
Ironbound Fund LLC		80-0588812	DE

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

Prudential Global Funding LLC		33-1106788	DE
PT PFI Mega Life Insurance			IDN
Vailsburg Fund LLC		61-1719773	DE
Pruco Securities, LLC			NJ
Prudential Agricultural Property Holding Company, LLC			DE
Prudential Arizona Reinsurance Captive Company	14299	33-1095301	AZ
Ironbound Fund LLC		80-0588812	DE
Prudential Arizona Reinsurance Term Company	14300	27-1629186	AZ
Ironbound Fund LLC		80-0588812	DE
Prudential Arizona Reinsurance Universal Company	14298	45-2941561	AZ
Ironbound Fund LLC		80-0588812	DE
SVIIT Holdings, Inc.		22-3451932	DE
Prudential Commercial Property Holding Company, LLC			DE
Prudential Customer Solutions LLC		81-4212917	DE
Prudential Financial Securities Investment Trust Enterprise			TWN
Prudential Funding, LLC		22-2231168	NJ
Prudential Global Funding LLC		33-1106788	DE
Prudential Impact Investments Mortgage Loans LLC			DE
Prudential Impact Investments Private Debt LLC			DE
Prudential Impact Investments Private Equity LLC			DE
Prudential QOZ Investment Fund 1, LLC		83-3152819	DE
Prudential Industrial Properties, LLC			DE
Prudential Insurance Agency, LLC		36-4576911	NJ
Pramerica Insurance Agency (China) Company Ltd.			CHN
Prudential Legacy Insurance Company of New Jersey	13809	27-2457213	NJ
Chadwick Boulevard Investment Holdings Co., LLC		36-4774952	DE
Adlerwerke CB Investment LLC		90-1033806	DE
CB German Retail LLC			DE
Edison Place Senior Note LLC		26-2159422	DE
PGIM Loan Originator Manager Limited			GBR
Strand Investments Limited			CYM
PRUDENTIAL MORTGAGE SKP MEMBER LLC			DE
PRUDENTIAL MORTGAGE SKP VENTURE 2 LLC			DE
PRUDENTIAL MORTGAGE SKP REIT LLC		82-1899457	DE
PRUDENTIAL MORTGAGE SKP VENTURE LLC		82-1919449	DE
PRUDENTIAL MORTGAGE SKP REIT LLC		82-1899457	DE
Prudential Realty Securities, Inc.		22-2429253	DE
Prudential 900 Aviation Boulevard, LLC			DE
Prudential Retirement Holdings, LLC			DE
MC Insurance Agency Services, LLC		95-4846137	CA
Mullin TBG Insurance Agency Services, LLC		20-4106571	DE
TBG Insurance Services Corporation		20-2004636	DE
Mullin TBG Insurance Agency Services, LLC		20-4106571	DE
Prudential Retirement Insurance and Annuity Company	93629	06-1050034	CT
Edison Place Senior Note LLC		26-2159422	DE
GA BV LLC		85-2192263	DE
Ironbound Fund LLC		80-0588812	DE
LINEUP LLC		81-0746888	DE
PRIAC Property Acquisitions, LLC			DE
Prudential Seguros, S.A.			ARG
Prudential Structured Settlement Company		22-3813545	DE
Prudential Term Reinsurance Company	15456	46-4641980	AZ
Ironbound Fund LLC		80-0588812	DE
Prudential Universal Reinsurance Company	15344	90-1009745	AZ
Ironbound Fund LLC		80-0588812	DE
PruVen Capital Partners Fund I, L.P.		85-1149433	DE
Residential Services Corporation of America LLC		52-1618675	DE
The Prudential Home Mortgage Company, Inc.		22-2221081	NJ
Rock Global Real Estate LLC		90-0804297	DE
Rock European Real Estate Holdings S.àr.l.			LUX
Rock UK Real Estate Holdings S.àr.l.			LUX
Rock Kensington Limited			GGY
Thurloe Commercial Guernsey Limited			GGY
Rock Oxford S.a r.l.			LUX
Kyarra S.a r.l.			LUX
Rock UK Real Estate II S.a.r.l.			LUX
Rosado Grande LLC			DE
Ross Avenue Minerals 2012, LLC			DE
Dale/P Minerals LP			TX
The Prudential Assigned Settlement Services Corp.		22-3444614	NJ
The Prudential Brazilian Capital Fund LP			CYM
Times Square Center Associates			NY
Vailsburg Fund LLC		61-1719773	DE
The Prudential Real Estate Financial Services of America, Inc.		33-0454677	CA
Vantage Casualty Insurance Company	11821	06-1709211	IN
Yavapai LLC			DE

SCHEDULE Y

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		00000	22-3703799	3091924	0001137774	New York Stock Exchange	Prudential Financial, Inc.	NJ				0.000			
		00000	81-1285645				Assurance IQ, LLC	WA	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Assurance Intelligence, LLC	WA	NIA	Assurance IQ, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					National Family Assurance Group, LLC	WA	NIA	Assurance IQ, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Cibecue, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Coconino, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Commerce Street Investments LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Coolidge, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Essex, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Flagstaff, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Greenlee, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	47-2196234				Hirakata, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Marble Canyon, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Maricopa, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Morenci, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	14-1960383				PGIM Holding Company LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3776860				PGIM Real Estate Finance Holding Company	NJ	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3529425				PGIM Real Estate Finance, LLC	DE	NIA	PGIM Real Estate Finance Holding Company	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-2661428				Capital Agricultural Property Services, Inc.	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Gateway Holdings II, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Mulberry Street Investment, L.P.	DE	NIA	Gateway Holdings II, LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Mulberry Street Partners, LLC	DE	NIA	Mulberry Street Investment, L.P.	Ownership	28.820	Prudential Financial, Inc.	N	
		00000					Gateway Holdings, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Mulberry Street Investment, L.P.	DE	NIA	Gateway Holdings, LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Mulberry Street Partners, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	71.180	Prudential Financial, Inc.	N	
		00000	83-0906062				PGIM Agricultural Investments GP, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	83-1893258				PGIM Agricultural Investors, LP	DE	NIA	PGIM Agricultural Investments GP, LLC	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					PAI Bay Farm, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	37-1942002				PAI Bayrock Groves, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	84-1978809				PAI Belvidere Farms, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	85-1738719				PAI Big Cypress Farm, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PAI Corcoran 640 Ranch, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PAI DeKalb Farm, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	30-1195605				PAI Delano 1500 Ranches, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	61-1928170				PAI Flicker Orchard, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	82-3900341				PAI Good Hope Farm, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	85-1632178				PAI Hawk Creek Ranch, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	84-2551309				PAI Hills Valley Ranches, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	82-3880078				PAI Holly Hill Groves, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	35-2661409				PAI Hunt Farm, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	85-1659548				PAI Jackson Bayou Farm, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	32-0599366				PAI Lake Placid Groves, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	30-1193213				PAI Wallula Gap Vineyard, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	75-2927192				PGIM Real Estate Loan Services, Inc.	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3529425				PGIM REF Intermediary Services, Inc.	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	76-0847121				Prudential Mortgage Capital Asset Holding Company, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3529427				Prudential Mortgage Capital Funding, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PMCF Holdings, LLC	DE	NIA	Prudential Mortgage Capital Funding, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PMCF Properties, LLC	DE	NIA	Prudential Mortgage Capital Funding, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	54-1647759				Prudential Mortgage Capital Holdings, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	54-1890355				Prudential Affordable Mortgage Company, LLC	DE	NIA	Prudential Mortgage Capital Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	54-1561741				Prudential Multifamily Mortgage, LLC	DE	NIA	Prudential Mortgage Capital Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	

SCHEDULE Y

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		00000					Prudential Huntoon Paige Associates, LLC	DE	NIA	Prudential Multifamily Mortgage, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	11-3657742				PGIM Strategic Investments, Inc.	DE	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	83-1893258				PGIM Agricultural Investors, LP	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	1.000	Prudential Financial, Inc.	N	
		00000					PGIM Fixed Income Alternatives Fund II, L.P.	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Fixed Income Alternatives Fund, L.P.	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	15.000	Prudential Financial, Inc.	N	
		00000	51-0401161				PGIM Foreign Investments, Inc.	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Gleneagly International Limited	VGB	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGA Asian Retail Limited	BMU	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGA European Limited	BMU	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate MVP Inmuebles IV, S. de R.L. de C.V.	MEX	NIA	PGIM Foreign Investments, Inc.	Ownership	1.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate MVP Inmuebles V, S. de R.L. de C.V.	MEX	NIA	PGIM Foreign Investments, Inc.	Ownership	1.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate S. de R.L. de C.V.	MEX	NIA	PGIM Foreign Investments, Inc.	Ownership	0.033	Prudential Financial, Inc.	N	
		00000	27-2809795				PLA Co-Investor LLC	DE	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate MVP Inmuebles IV, S. de R.L. de C.V.	MEX	NIA	PLA Co-Investor LLC	Ownership	99.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate MVP Inmuebles V, S. de R.L. de C.V.	MEX	NIA	PLA Co-Investor LLC	Ownership	99.000	Prudential Financial, Inc.	N	
		00000	51-0401156				PREI International, Inc.	DE	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-0895283				PGIM MetaProp Investor LP LLC	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-4052755				PRECO ACCOUNT III LLC	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-4053134				PRECO ACCOUNT PARTNERSHIP III, LP	DE	NIA	PRECO ACCOUNT III LLC	Ownership	0.200	Prudential Financial, Inc.	N	
		00000					PRECO Account IV LLC	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-2806036				PRECO Account Partnership IV LP	DE	NIA	PRECO Account IV LLC	Ownership	0.200	Prudential Financial, Inc.	N	
		00000	85-0767343				PRISA II Pooled Manager, LLC	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3760580				PGIM Warehouse, Inc.	DE	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-2540245				PGIM, Inc.	NJ	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					AREF GP II Pte. Ltd.	SGP	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					AREF GP Ltd.	CYM	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Brazilian Capital Fund GP Limited	CYM	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-3060201				Commerce Street Holdings, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Columbus Drive Partners, L.P.	DE	NIA	Commerce Street Holdings, LLC	Ownership	30.250	Prudential Financial, Inc.	N	
		00000					DICKENS AVENUE HOLDINGS VI, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					DICKENS AVENUE PARTNERS VI (Ireland), L.P.	DE	NIA	DICKENS AVENUE HOLDINGS VI, LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					DICKENS AVENUE PARTNERS VI (US), L.P.	DE	NIA	DICKENS AVENUE HOLDINGS VI, LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					PGIM Capital Partners Management (Feeder) VI, LLC	DE	NIA	DICKENS AVENUE HOLDINGS VI, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Capital Partners Management Fund VI, L.P.	DE	NIA	DICKENS AVENUE HOLDINGS VI, LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					DICKENS AVENUE PARTNERS VI (Ireland), L.P.	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					DICKENS AVENUE PARTNERS VI (US), L.P.	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Everbright PGIM Fund Management Co., Ltd.	CHN	NIA	PGIM, Inc.	Ownership	45.000	Prudential Financial, Inc.	N	
		00000					IVP Fund GP LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	52-2069785				Jennison Associates LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	45-4282123				Market Street Holdings IV, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	61-1672492				Lake Street Partners IV, L.P.	DE	NIA	Market Street Holdings IV, LLC	Ownership	32.650	Prudential Financial, Inc.	N	
		00000	46-0975452				Prudential Capital Partners Management Fund IV, L.P.	DE	NIA	Market Street Holdings IV, LLC	Ownership	8.930	Prudential Financial, Inc.	N	
		00000					Mulberry Street Holdings, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	51-0536180				Stetson Street Partners, L.P.	DE	NIA	Mulberry Street Holdings, LLC	Ownership	34.600	Prudential Financial, Inc.	N	
		00000					PGIM (Australia) Pty Ltd	AUS	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM (Singapore) Pte. Ltd.	SGP	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	

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		00000					AREF Cayman Co Ltd.	CYM	NIA	PGIM (Singapore) Pte. Ltd.	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					PGIM (Shanghai) Company Ltd.	CHN	NIA	PGIM (Singapore) Pte. Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Overseas Investment Fund Management (Shanghai) Company Ltd	CHN	NIA	PGIM (Shanghai) Company Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Carry & Co-Invest SCSp	LUX	NIA	PGIM (Singapore) Pte. Ltd.	Ownership	0.030	Prudential Financial, Inc.	N	
		00000					PGIM Advisory (Shanghai) Co., Ltd.	CHN	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Broad Market High Yield Bond Partners, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	82-3190074				PGIM Broad Market High Yield Bond Fund, L.P.	DE	NIA	PGIM Broad Market High Yield Bond Partners, LLC	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					PGIM Capital Partners Management Fund VI, L.P.	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					PGIM Financial Limited	GBR	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM (Scots) Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PPPF General Partner LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica (Scots) CP GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					ASPF III (Scots) L.P.	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	0.010	Prudential Financial, Inc.	N	
		00000					BSC CP LP	GBR	NIA	Pramerica (Scots) CP GP LLP	Management	0.000	Prudential Financial, Inc.	N	
		00000					German Retail Income CP LP	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	89.000	Prudential Financial, Inc.	N	
		00000					Pramerica Property Partners Fund (Scotland) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Management	0.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital I (Scotland) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	6.880	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital II (Scots) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Management	0.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital III (Scots), Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Management	0.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital IV (Scots) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	56.990	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital V (Scots), Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Management	0.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital VI (Scots) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Management	0.000	Prudential Financial, Inc.	N	
		00000					Preco III (Scotland) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	96.940	Prudential Financial, Inc.	N	
		00000					Rio CP LP	GBR	NIA	Pramerica (Scots) CP GP LLP	Management	0.000	Prudential Financial, Inc.	N	
		00000					Pramerica General Partner LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica PRECAP I GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica PRECAP II GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica PRECAP III GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica PRECAP IV GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					PRAMERICA PRECAP VI GP (SCOTS FEEDER) LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					PRAMERICA PRECAP VI GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital I GP (Scots Feeder) LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital IV GP (Scots Feeder) LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital V (Netherlands) GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					PRECO III GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					PGIM Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Management Partner Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					ASPF III (Scots) L.P.	GBR	NIA	PGIM Management Partner Limited	Ownership	99.990	Prudential Financial, Inc.	N	
		00000					BSC CP LP	GBR	NIA	PGIM Management Partner Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Carry & Co-Invest SCSp	LUX	NIA	PGIM Management Partner Limited	Ownership	0.040	Prudential Financial, Inc.	N	

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		00000					Pramerica EVP CP LP	GBR	NIA	PGIM Management Partner Limited	Ownership	10.250	Prudential Financial, Inc.	N	
		00000					Pramerica Pan European Real Estate (Scots) LP	GBR	NIA	PGIM Management Partner Limited	Ownership	70.500	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital V (Scots), Limited Partnership	GBR	NIA	PGIM Management Partner Limited	Ownership	4.160	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital VI (Scots) Limited Partnership	GBR	NIA	PGIM Management Partner Limited	Ownership	4.160	Prudential Financial, Inc.	N	
		00000					Rio CP LP	GBR	NIA	PGIM Management Partner Limited	Ownership	14.280	Prudential Financial, Inc.	N	
		00000					PGIM Netherlands B.V.	NLD	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Private Capital (Ireland) Limited	IRL	NIA	PGIM Financial Limited	Ownership	94.553	Prudential Financial, Inc.	N	
		00000					PGIM Private Capital Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Private Capital (Ireland) Limited	IRL	NIA	PGIM Private Capital Limited	Ownership	5.447	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate (UK) Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Carry & Co-Invest SCSp	LUX	NIA	PGIM Financial Limited	Ownership	0.920	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate CD S.a.r.l.	LUX	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Luxembourg S.A.	LUX	NIA	PGIM Financial Limited	Ownership	0.020	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Carry & Co-Invest SCSp	LUX	NIA	PGIM Real Estate Luxembourg S.A.	Ownership	4.460	Prudential Financial, Inc.	N	
		00000					PPPF General Partner LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica (Scots) CP GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Fixed Income Funds Management Limited	IRL	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica General Partner LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica PRECAP I GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica PRECAP II GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica PRECAP III GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica PRECAP IV GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					PRAMERICA PRECAP VI GP (SCOTS FEEDER) LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					PRAMERICA PRECAP VI GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital I GP (Scots Feeder) LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital IV GP (Scots Feeder) LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital IV GP Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital V (Netherlands) GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					PRECO III GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					PRICOA Management Partner Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Sterling Private Placement Management LLP	GBR	NIA	PRICOA Management Partner Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					QMA Wadhwani LLP	GBR	NIA	PGIM Financial Limited	Ownership	53.000	Prudential Financial, Inc.	N	
		00000					Sterling Private Placement Management LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Wadhwani Capital Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					QMA Wadhwani LLP	GBR	NIA	Wadhwani Capital Limited	Ownership	47.000	Prudential Financial, Inc.	N	
		00000					PGIM Fixed Income Alternatives GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Fixed Income Alternatives II GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Korea Inc.	KOR	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3217050				PGIM Private Placement Investors L.P.	DE	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	N	
		00000	22-3258762				PGIM Private Placement Investors, Inc.	NJ	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3217050				PGIM Private Placement Investors L.P.	DE	NIA	PGIM Private Placement Investors, Inc.	Ownership	1.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate (Japan) Ltd.	JPN	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership	JPN	NIA	PGIM Real Estate (Japan) Ltd.	Ownership	0.050	Prudential Financial, Inc.	N	
		00000					Prudential Mortgage Asset Holdings 2 Japan Investment Business Limited Partnership	JPN	NIA	PGIM Real Estate (Japan) Ltd.	Ownership	0.050	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Carry & Co-Invest GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	

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		00000					PGIM Real Estate Inmuebles, S. de R.L. de C.V	MEX	NIA	PGIM Real Estate Carry & Co-Invest GP, LLC	Ownership	1.000	Prudential Financial, Inc.	N	
		00000	82-2357113				PGIM Real Estate Carry & Co-Invest, L.P.	DE	NIA	PGIM, Inc.	Ownership	84.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Inmuebles, S. de R.L. de C.V	MEX	NIA	PGIM Real Estate Carry & Co-Invest, L.P.	Ownership	99.000	Prudential Financial, Inc.	N	
		00000	20-4328897				PGIM Real Estate Co-Invest Holdings, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Carry & Co-Invest SCSp	LUX	NIA	PGIM Real Estate Co-Invest Holdings, LLC	Ownership	14.200	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital III (Scots), Limited Partnership	GBR	NIA	PGIM Real Estate Co-Invest Holdings, LLC	Ownership	87.210	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital V (Scots), Limited Partnership	GBR	NIA	PGIM Real Estate Co-Invest Holdings, LLC	Ownership	12.500	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital VI (Scots) Limited Partnership	GBR	NIA	PGIM Real Estate Co-Invest Holdings, LLC	Ownership	12.500	Prudential Financial, Inc.	N	
		00000					Preco III (Scotland) Limited Partnership	GBR	NIA	PGIM Real Estate Co-Invest Holdings, LLC	Ownership	3.060	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Global Debt GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate S. de R.L. de C.V.	MEX	NIA	PGIM, Inc.	Ownership	99.967	Prudential Financial, Inc.	N	
		00000	82-1671984				PGIM Real Estate U.S. Debt Fund GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Senior Loan Opportunities Management Fund I, L.P.	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					PGIM USPF VI Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PIM KF Blocker Holdings LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PIM KF Blocker V Holdings LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PIM USPF V Manager LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	46-3190806				USPF V Carry LLC	DE	NIA	PIM USPF V Manager LLC	Ownership	17.390	Prudential Financial, Inc.	N	
		00000	46-3199904				USPF V Co-Invest LLC	DE	NIA	PIM USPF V Manager LLC	Ownership	20.690	Prudential Financial, Inc.	N	
		00000	46-3211288				USPF V Investment LP	DE	NIA	USPF V Co-Invest LLC	Ownership	72.500	Prudential Financial, Inc.	N	
		00000	46-3211288				USPF V Investment LP	DE	NIA	PIM USPF V Manager LLC	Ownership	27.500	Prudential Financial, Inc.	N	
		00000					PLA Administradora, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PLA Asesoria Profesional II, S. de R.L. de C.V.	MEX	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Mexico S.C.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	1.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate MVP Administradora IV, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	1.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate MVP Administradora V, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	1.000	Prudential Financial, Inc.	N	
		00000					PLA Administradora Industrial SRL	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	1.000	Prudential Financial, Inc.	N	
		00000					TF Proveedora, S.C.	MEX	NIA	PLA Administradora Industrial SRL	Ownership	97.000	Prudential Financial, Inc.	N	
		00000	98-0647124				PLA Administradora, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	0.033	Prudential Financial, Inc.	N	
		00000					TF Proveedora, S.C.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	3.000	Prudential Financial, Inc.	N	
		00000					PLA Asesoria Profesional, S.de R.L. de C.V.	MEX	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Mexico S.C.	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	99.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate MVP Administradora IV, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	99.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate MVP Administradora V, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	99.000	Prudential Financial, Inc.	N	
		00000					PLA Administradora Industrial SRL	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	99.000	Prudential Financial, Inc.	N	
		00000	98-0647124				PLA Administradora, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	99.967	Prudential Financial, Inc.	N	

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		00000	20-0369929				PLA Mexico Industrial Manager I LLC	DE	NIA	PGIM, Inc.	Ownership	68.250	Prudential Financial, Inc.	N	
		00000	20-2958294				PLA Mexico Industrial Manager II LLC	DE	NIA	PGIM, Inc.	Ownership	69.000	Prudential Financial, Inc.	N	
		00000					PLA Mexico Residential Manager I, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-0807837				PLA Residential Fund III Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-1748223				PLA Residential Fund III Aggregating Manager, LLC	DE	NIA	PLA Residential Fund III Manager, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-1870506				PLA Residential Fund III Limited Manager, LLC	DE	NIA	PLA Residential Fund III Manager, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-1797297				PLA Residential Fund IV Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-3706638				PLA Residential Fund IV Aggregating Manager, LLC	DE	NIA	PLA Residential Fund IV Manager, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-3935670				PLA Retail Fund I Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-5408319				PLA Retail Fund I Blue, LP	DE	NIA	PLA Retail Fund I Manager, LLC	Ownership	0.200	Prudential Financial, Inc.	N	
		00000	20-5505067				PLA Retail Fund I Red, LP	DE	NIA	PLA Retail Fund I Manager, LLC	Ownership	0.200	Prudential Financial, Inc.	N	
		00000	20-5029185				PLA Retail Fund I, LP	DE	NIA	PLA Retail Fund I Manager, LLC	Ownership	0.200	Prudential Financial, Inc.	N	
		00000					PLA Retail Fund II Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PLA Retail Fund II Aggregating Manager, LLC	DE	NIA	PLA Retail Fund II Manager, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	81-1590365				PLA Retail Fund II U.S. Carry/Co-Invest, LP	DE	NIA	PLA Retail Fund II Aggregating Manager, LLC	Ownership	1.000	Prudential Financial, Inc.	N	
		00000	47-2096107				PLA Retail Fund II, LP	DE	NIA	PLA Retail Fund II Manager, LLC	Ownership	9.090	Prudential Financial, Inc.	N	
		00000					PLA Retail Fund II, LLC	DE	NIA	PLA Retail Fund II, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	81-1590365				PLA Retail Fund II U.S. Carry/Co-Invest, LP	DE	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	N	
		00000	47-2096107				PLA Retail Fund II, LP	DE	NIA	PGIM, Inc.	Ownership	90.910	Prudential Financial, Inc.	N	
		00000	38-3869145				PLA Services Manager Mexico, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PLA Asesoria Profesional II, S. de R.L. de C.V.	MEX	NIA	PLA Services Manager Mexico, LLC	Ownership	1.000	Prudential Financial, Inc.	N	
		00000					PLA Asesoria Profesional, S.de R.L. de C.V.	MEX	NIA	PLA Services Manager Mexico, LLC	Ownership	1.000	Prudential Financial, Inc.	N	
		00000	46-4151721				PREFG Hanwha Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	76-0716270				PREI Acquisition I, Inc.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					EuroCore GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					EVP II GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					EVP II Sweden Resi I GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PEREF II Co-Invest 1 GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PEREF II PV S.r.l	ITA	NIA	PEREF II Co-Invest 1 GP S.à r.l.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PEREF II GP S.á r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM AVP IV GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM LTIF Berlin GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	98-1523548				PGIM LTIF Berlin MLP S.àr.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM M Campus GP S.á r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Capital VII GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Debt GmbH	DEU	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Management Luxembourg S.a.r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM REF Europe GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM REF EUROPE SCSp	LUX	NIA	PGIM REF Europe GP S.à r.l.	Ownership	0.025	Prudential Financial, Inc.	N	
		00000	87-0692760				PREI Acquisition II, Inc.	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Germany AG	DEU	NIA	PREI Acquisition II, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Asia Property Fund III GP S.a.r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					ASPF II - Feeder Fund GmbH	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					ASPF II Management GmbH	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					ASPF II - Verwaltungs - GmbH & Co. KG	DEU	NIA	ASPF II Management GmbH	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					European Value Partners GP S.a.r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM LTIF GP S.à.r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	

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		00000	98-1367020				PGIM Real Estate Carry & Co-Invest GP S.á r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate France SAS	FRA	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Italy S.r.l.	ITA	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Luxembourg S.A.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	99.980	Prudential Financial, Inc.	N	
		00000					Pramerica (Luxembourg) CP GP S.a.r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					TMW ASPF I Verwaltungs GmbH & Co. KG	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					TMW ASPF Management GmbH	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					United States Property Fund VI GP S.à r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PREI Acquisition LLC	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	76-0716270				Prudential/TMW Real Estate Group LLC	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Rock Marty GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	58-1469519				TMW Real Estate Group, LLC	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	58-2446544				TMW Management, LLC	GA	NIA	TMW Real Estate Group, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	58-1469519				TMW Realty Advisors, LLC	GA	NIA	TMW Real Estate Group, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	98-0225435				TMW USPF Verwaltungs GmbH	DEU	NIA	TMW Real Estate Group, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	98-1066511				USPF V - Verwaltungs - GmbH & Co. KG	DEU	NIA	TMW USPF Verwaltungs GmbH	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					PREI HYDG, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	46-1234240				PRISA Fund Manager LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PRISA II Fund Manager LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-0703167				PRISA III Fund PIM, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-0703262				PRISA III Fund GP, LLC	DE	NIA	PRISA III Fund PIM, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PRREF II Fund Manager LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	33-1184402				Pru Alpha Partners I, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pru Fixed Income Emerging Markets Partners I, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Fixed Income Global Liquidity Relative Value Partners, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Fixed Income U.S. Relative Value Partners, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	23-2189568				Prudential Trust Company	PA	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	33-1077887				QMA LLC	NJ	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					QMA JP EM All Cap Equity Partners LLC	DE	NIA	QMA LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					The Keynes Dynamic Beta Strategy (US) Fund GP LLC	DE	NIA	QMA LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	47-3614179				Ross Avenue Energy Fund Holdings, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	47-3551881				Prudential Capital Energy Opportunity Fund, L.P.	DE	NIA	Ross Avenue Energy Fund Holdings, LLC	Ownership	43.900	Prudential Financial, Inc.	N	
		00000	47-3566520				Prudential Capital Energy Partners, L.P.	DE	NIA	Prudential Capital Energy Opportunity Fund, L.P.	Ownership	0.200	Prudential Financial, Inc.	N	
		00000					PRUDENTIAL CAPITAL ENERGY PARTNERS MANAGEMENT (FEEDER), LLC	DE	NIA	Ross Avenue Energy Fund Holdings, LLC	Ownership	5.410	Prudential Financial, Inc.	N	
		00000	47-3590499				Prudential Capital Energy Partners Management Fund, L.P.	DE	NIA	Ross Avenue Energy Fund Holdings, LLC	Ownership	7.410	Prudential Financial, Inc.	N	
		00000	45-2222533				Senior Housing Partners IV L.L.C.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	47-1982804				Senior Housing Partners V, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	83-1479515				SENIOR HOUSING PARTNERS VI GP LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	45-2228275				Senior Housing Partnership Fund IV L.L.C.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	83-1460765				SENIOR HOUSING PARTNERSHIP FUND VI GP LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	46-2533632				SHP IV Carried Interest, LP	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	N	
		00000	47-1993225				SHP V Carried Interest, L.P.	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	N	
		00000	47-1981127				Senior Housing Partnership Fund V, LLC	DE	NIA	SHP V Carried Interest, L.P.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3451934				SMP Holdings, Inc.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3195450				TRGOAG Company, Inc.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	

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		00000	81-2692248				Wabash Avenue Holdings V, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	98-1334164				PCP V Cayman AIV GP, L.P.	CYM	NIA	Wabash Avenue Holdings V, LLC	Ownership	29.420	Prudential Financial, Inc.	N	
		00000	81-2679691				Wabash Avenue Partners V, L.P.	DE	NIA	Wabash Avenue Holdings V, LLC	Ownership	29.420	Prudential Financial, Inc.	N	
		00000	84-2857360				Waveland Avenue Holdings I, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Senior Loan Opportunities Management (Feeder) I, LLC	DE	NIA	Waveland Avenue Holdings I, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Senior Loan Opportunities Management Fund I, L.P.	DE	NIA	Waveland Avenue Holdings I, LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Waveland Avenue Partners I (Ireland), L.P.	DE	NIA	Waveland Avenue Holdings I, LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Waveland Avenue Partners I (US), L.P.	DE	NIA	Waveland Avenue Holdings I, LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Waveland Avenue Partners I (Ireland), L.P.	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Waveland Avenue Partners I (US), L.P.	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	N	
		00000	13-4122960				PIFM Holdco, LLC	DE	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3468527				PGIM Investments LLC	NY	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Strategic Financing LLC	DE	NIA	PGIM Investments LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	83-2672711				PGIM International Financing Inc.	DE	NIA	PGIM Strategic Financing LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	98-1460519				PGIM European Financing Limited	BMU	NIA	PGIM International Financing Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	37-1610226				Prudential Investment Management Services LLC	DE	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3489487				Prudential Mutual Fund Services LLC	NY	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pruco Assignment Corporation	BRB	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-1916652				PRUCO, LLC	NJ	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-2422630				Prudential Capital and Investment Services, LLC	DE	NIA	PRUCO, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Broome Street Holdings, LLC	DE	NIA	Prudential Capital and Investment Services, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	52-1410008				Braeloch Successor Corporation	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	72-1195798				Braeloch Holdings Inc.	DE	NIA	Braeloch Successor Corporation	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	72-0839016				Graham Resources, Inc.	DE	NIA	Braeloch Holdings Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	72-0899620				Graham Royalty, Ltd.	LA	NIA	Graham Resources, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-2347336				Prudential Equity Group, LLC	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	13-3526694				Prudential Securities Secured Financing Corporation	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	31-0944462				Prudential Securities Structured Assets, Inc.	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pruservicos Participacoes Ltda.	BRA	IA	PRUCO, LLC	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					Prudential do Brasil Seguros de Vida S.A.	BRA	IA	Pruservicos Participacoes Ltda.	Ownership	99.869	Prudential Financial, Inc.	N	
		00000					Prudential do Brasil Vida em Grupo S.A.	BRA	NIA	Prudential do Brasil Seguros de Vida S.A.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	13-3921265				Prudential Annuities Holding Company, Inc.	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	06-1198540				Prudential Annuities, Inc.	DE	NIA	Prudential Annuities Holding Company, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	06-1332633				AST Investment Services, Inc.	CT	NIA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	06-1212909				Prudential Annuities Distributors, Inc.	DE	NIA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	06-1181537				Prudential Annuities Information Services & Technology Corporation	DE	NIA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
0304	The Prudential Group	86630	06-1241288				Prudential Annuities Life Assurance Corporation	AZ	IA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	NIA	Prudential Annuities Life Assurance Corporation	Ownership	2.210	Prudential Financial, Inc.	N	
		00000					PGIM Fixed Income Alternatives Fund, L.P.	DE	NIA	Ironbound Fund LLC	Ownership	55.000	Prudential Financial, Inc.	N	
		00000	82-5270007				Passaic Fund LLC	DE	NIA	Prudential Annuities Life Assurance Corporation	Ownership	83.530	Prudential Financial, Inc.	N	
		00000					PGIM Fixed Income Alternatives Fund, L.P.	DE	NIA	Passaic Fund LLC	Ownership	30.000	Prudential Financial, Inc.	N	

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		00000	83-1893258				PGIM Agricultural Investors, LP	DE	NIA	Prudential Annuities Life Assurance Corporation	Ownership	49.500	Prudential Financial, Inc.	N	
		00000	83-3152819				Prudential QOZ Investment Fund 1, LLC	DE	NIA	Prudential Annuities Life Assurance Corporation	Ownership	1.000	Prudential Financial, Inc.	N	
		00000	61-1719773				Vailsburg Fund LLC	DE	NIA	Prudential Annuities Life Assurance Corporation	Ownership	1.800	Prudential Financial, Inc.	N	
		00000	22-3804354				Prudential IBH Holdco, Inc.	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	58-1861313				Prudential Bank & Trust, FSB	US	NIA	Prudential IBH Holdco, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	51-0389061				Prudential International Insurance Holdings, Ltd.	DE	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					DHFL PRAMERICA LIFE INSURANCE COMPANY LIMITED	IND	IA	Prudential International Insurance Holdings, Ltd.	Ownership	49.000	Prudential Financial, Inc.	N	
		00000					Gibraltar Reinsurance Company Ltd.	BMU	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica Business Consulting (Shanghai) Company Limited	CHN	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica Financial Asia Headquarters Pte. Ltd.	SGP	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica Systems Ireland Limited	IRL	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Holdings of Japan, Inc.	JPN	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	98-0408643				The Gibraltar Life Insurance Co., Ltd.	JPN	IA	Prudential Holdings of Japan, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					CLIS Co., Ltd.	JPN	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	10.000	Prudential Financial, Inc.	N	
		00000					Coral Reef Unit Trust	CYM	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	77.690	Prudential Financial, Inc.	N	
		00000					Coral Reef, L.P.	CYM	NIA	Coral Reef Unit Trust	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	98-1557564				Gold, L.P.	CYM	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	99.900	Prudential Financial, Inc.	N	
		00000	98-1557887				Gold II, L.P.	CYM	NIA	Gold, L.P.	Ownership	99.900	Prudential Financial, Inc.	N	
		00000	98-1438145				Green Tree, L.P.	CYM	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership	JPN	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	99.950	Prudential Financial, Inc.	N	
		00000					The Prudential Gibraltar Financial Life Insurance Co., Ltd.	JPN	IA	The Gibraltar Life Insurance Co., Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	98-0433392				The Prudential Life Insurance Company, Ltd.	JPN	IA	Prudential Holdings of Japan, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Coral Reef Unit Trust	CYM	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	22.310	Prudential Financial, Inc.	N	
		00000	98-1437611				Pine Tree, L.P.	CYM	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	98-1558206				Platinum, L.P.	CYM	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	99.900	Prudential Financial, Inc.	N	
		00000	98-1558175				Platinum II, L.P.	CYM	NIA	Platinum, L.P.	Ownership	99.900	Prudential Financial, Inc.	N	
		00000					Prudential General Services of Japan Y.K.	JPN	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	10.000	Prudential Financial, Inc.	N	
		00000					Prudential Mortgage Asset Holdings 2 Japan Investment Business Limited Partnership	JPN	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	99.950	Prudential Financial, Inc.	N	
		00000					Prudential Trust Co., Ltd.	JPN	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3773705				Prudential International Investments Company, LLC	DE	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	98-1269397				New Savanna	CYM	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PIIC Limited	CYM	NIA	New Savanna	Ownership	79.000	Prudential Financial, Inc.	N	
		00000					PLAI Limited	CYM	NIA	New Savanna	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PIIC Limited	CYM	NIA	PLAI Limited	Ownership	21.000	Prudential Financial, Inc.	N	

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		00000	83-3561487				PFI EM-Tech Fund I, LLC	DE	NIA	Prudential International Investments Company, LLC	Ownership	66.670	Prudential Financial, Inc.	N	
		00000					PGIM INDIA ASSET MANAGEMENT PRIVATE LIMITED	IND	NIA	Prudential International Investments Company, LLC	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					PGIM INDIA TRUSTEES PRIVATE LIMITED	IND	NIA	Prudential International Investments Company, LLC	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					PGIM Japan Co., Ltd.	JPN	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	01-0722005				PGLH of Delaware, Inc.	DE	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM INDIA ASSET MANAGEMENT PRIVATE LIMITED	IND	NIA	PGLH of Delaware, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM INDIA TRUSTEES PRIVATE LIMITED	IND	NIA	PGLH of Delaware, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica Financial Asia Limited	VGB	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM (Hong Kong) Ltd.	HKG	NIA	Pramerica Financial Asia Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica SGR S.p.A	ITA	NIA	Prudential International Investments Company, LLC	Ownership	35.000	Prudential Financial, Inc.	N	
		00000					Prudential Chile II SpA	CHL	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Chile SpA	CHL	NIA	Prudential Chile II SpA	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Administradora de Inversiones Previsionales SpA	CHL	NIA	Prudential Chile SpA	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Inversiones Previsionales Chile SpA	CHL	NIA	Administradora de Inversiones Previsionales SpA	Ownership	16.667	Prudential Financial, Inc.	N	
		00000					Administradora de Fondos de Pensiones Habitat, S.A.	CHL	NIA	Inversiones Previsionales Chile SpA	Ownership	40.293	Prudential Financial, Inc.	N	
		00000					Inversiones Previsionales Dos SpA	CHL	NIA	Inversiones Previsionales Chile SpA	Ownership	9.091	Prudential Financial, Inc.	N	
		00000					Administradora de Fondos de Pensiones Habitat, S.A.	CHL	NIA	Inversiones Previsionales Dos SpA	Ownership	40.293	Prudential Financial, Inc.	N	
		00000					Inversiones Previsionales Chile SpA	CHL	NIA	Prudential Chile SpA	Ownership	83.333	Prudential Financial, Inc.	N	
		00000					Prudential Financial Securities Investment Trust Enterprise	TWN	NIA	Prudential International Investments Company, LLC	Ownership	0.002	Prudential Financial, Inc.	N	
		00000					Prudential Life Insurance Company of Taiwan Inc.	TWN	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Seguros Mexico, S.A. de C.V.	MEX	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Seguros, S.A.	ARG	IA	Prudential International Insurance Holdings, Ltd.	Ownership	99.612	Prudential Financial, Inc.	N	
		00000					Prudential Servicios, S. de R.L. de C.V.	MEX	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pruservicos Participacoes Ltda.	BRA	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Wellness Services SRL	ARG	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	90.000	Prudential Financial, Inc.	N	
		00000	51-0389060				Prudential International Insurance Service Company, L.L.C.	DE	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					GIBRALTAR INDIA SOLUTIONS LLP	IND	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	99.900	Prudential Financial, Inc.	N	
		00000	84-1995926				Gibraltar International Insurance Services Company, Inc.	DE	IA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Gibraltar International Service LLC	DE	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					GIBRALTAR INDIA SOLUTIONS LLP	IND	NIA	Gibraltar International Service LLC	Ownership	0.100	Prudential Financial, Inc.	N	

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		00000					Wellness Services Ecossistema De Bem Estar Ltda.	BRA	NIA	Gibraltar International Service LLC	Ownership	0.100	Prudential Financial, Inc.	N	
		00000					PIISC Holdings (UK) Limited	GBR	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Seguros Mexico, S.A. de C.V.	MEX	IA	Prudential International Insurance Service Company, L.L.C.	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					Prudential Seguros, S.A.	ARG	IA	Prudential International Insurance Service Company, L.L.C.	Ownership	0.388	Prudential Financial, Inc.	N	
		00000					Prudential Systems Japan, Limited	JPN	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Rockstone Co., Ltd.	JPN	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Wellness Services Ecossistema De Bem Estar Ltda.	BRA	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	99.900	Prudential Financial, Inc.	N	
		00000					Wellness Services SRL	ARG	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	10.000	Prudential Financial, Inc.	N	
		00000	22-2615976				Prudential International Investments, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	61-1462577				Prudential International Investments Advisers, LLC	DE	NIA	Prudential International Investments, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Servicios, S. de R.L. de C.V.	MEX	IA	Prudential International Investments, LLC	Ownership	0.000	Prudential Financial, Inc.	N	
		00000	22-3795856				Prudential Japan Holdings, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PG Collection Service Co., Ltd.	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGI Co., Ltd	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					CLIS Co., Ltd.	JPN	NIA	PGI Co., Ltd	Ownership	55.000	Prudential Financial, Inc.	N	
		00000					Kyoei Annuity Home Co. Ltd. (Kabushiki Kaisha Kyouei Nenkin Home)	JPN	NIA	PGI Co., Ltd	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PG Business Service Co., Ltd	JPN	NIA	PGI Co., Ltd	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential General Services of Japan Y.K.	JPN	NIA	PGI Co., Ltd	Ownership	90.000	Prudential Financial, Inc.	N	
		00000					Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)	JPN	NIA	PGI Co., Ltd	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)	JPN	NIA	PGI Co., Ltd	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Newark Realty, LLC	NJ	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Retirement Financial Services Holding LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	06-1055669				Global Portfolio Strategies, Inc.	CT	NIA	Prudential Retirement Financial Services Holding LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Workplace Solutions Group Services, LLC	DE	NIA	Prudential Retirement Financial Services Holding LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Quartzsite, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
0304	The Prudential Group	68241	22-1211670				The Prudential Insurance Company of America	NJ	RE	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Broad Street Global Advisors LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Campus Drive, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	65-1188865				Colico II, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		00000	26-0004065				COLICO, INC.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		00000					Coral Reef GP	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Coral Reef, L.P.	CYM	DS	Coral Reef GP	Ownership	0.000	Prudential Financial, Inc.	N	

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		00000					Cottage Street Investments LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Cottage Street Orbit Acquisition, LLC	DE	DS	Cottage Street Investments LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Don Cesar Investor LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		14296	41-2214052				Dryden Arizona Reinsurance Term Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3626219				Dryden Finance II, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-2159422				Edison Place Senior Note LLC	DE	DS	The Prudential Insurance Company of America	Ownership	55.850	Prudential Financial, Inc.	N	
		00000					GA 1600 Commons LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	82-5255153				GA 333 Hennepin Investor LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	82-3477796				GA/MDI 333 Hennepin Associates LLC	DE	DS	GA 333 Hennepin Investor LLC	Ownership	90.000	Prudential Financial, Inc.	N	
		00000	82-5049621				GA Bay Area GP LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	82-5218431				GA Bay Area Investor LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					GA Belden LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	85-2192263				GA BV LLC	DE	DS	The Prudential Insurance Company of America	Ownership	63.510	Prudential Financial, Inc.	N	
		00000					GA Cal Crossings, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					GA CLARENDON LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	81-3122403				GA Collins LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					MC GA COLLINS HOLDINGS LLC	DE	DS	GA Collins LLC	Ownership	90.000	Prudential Financial, Inc.	N	
		00000	81-3680884				MC GA COLLINS REALTY LLC	DE	DS	MC GA COLLINS HOLDINGS LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	82-5073220				GA E. 22nd Street Apartments Holdings LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	47-4878597				210-220 E. 22nd Street SSGA Owner, LLC	DE	DS	GA E. 22nd Street Apartments Holdings LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	81-1497433				GA East 86 Street LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					GA JHCII LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					GA Manor at Harbour Island, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	81-1191446				Manor at Harbour Island, LLC	DE	DS	GA Manor at Harbour Island, LLC	Ownership	90.000	Prudential Financial, Inc.	N	
		00000	82-5093453				GA MENLO PARK INVESTOR LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	81-1517096				GA Metro LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	81-1496828				GA Mission LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	82-5245041				GA TRITON INVESTOR LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					GA W Paces LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					GIBRALTAR BSN HOLDINGS SDN BHD	MYS	DS	The Prudential Insurance Company of America	Ownership	70.000	Prudential Financial, Inc.	N	

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		00000					Gibraltar BSN Life Berhad	MYS	DS	GIBRALTAR BSN HOLDINGS SDN BHD	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					NorthBound Emerging Manager Fund II-A, LP.	NY	DS	The Prudential Insurance Company of America	Ownership	49.500	Prudential Financial, Inc.	N	
		16089	81-4923311				Gibraltar Universal Life Reinsurance Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Gibraltar Universal Life Reinsurance Company	Ownership	3.480	Prudential Financial, Inc.	N	
		00000	61-1719773				Vailsburg Fund LLC	DE	DS	Gibraltar Universal Life Reinsurance Company	Ownership	8.880	Prudential Financial, Inc.	N	
		00000	98-1558450				Gold GP Limited	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	98-1557887				Gold II, L.P.	CYM	DS	Gold GP Limited	Ownership	0.100	Prudential Financial, Inc.	N	
		00000	98-1557564				Gold, L.P.	CYM	DS	Gold GP Limited	Ownership	0.100	Prudential Financial, Inc.	N	
		00000	98-1436961				Green Tree GP	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Halsey Street Investments LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	98-1281533				Impact Investments Bridges UK S.a.r.l	LUX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Inter-Atlantic G Fund, L.P.	DE	DS	The Prudential Insurance Company of America	Ownership	98.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	The Prudential Insurance Company of America	Ownership	84.130	Prudential Financial, Inc.	N	
		00000	81-0746888				LINEUP LLC	DE	DS	The Prudential Insurance Company of America	Ownership	30.000	Prudential Financial, Inc.	N	
		00000					TENSATOR HOLDINGS LTD	GBR	DS	LINEUP LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	46-4516531				Orchard Street Acres Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		00000	82-5270007				Passaic Fund LLC	DE	DS	The Prudential Insurance Company of America	Ownership	13.160	Prudential Financial, Inc.	N	
		00000	83-3561487				PFI EM-Tech Fund I, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	33.330	Prudential Financial, Inc.	N	
		00000	82-3190074				PGIM Broad Market High Yield Bond Fund, L.P.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Loan Originator Manager Limited	GBR	DS	The Prudential Insurance Company of America	Ownership	73.000	Prudential Financial, Inc.	Y	
		00000					PGIM REF Europe Member, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM REF EUROPE SCSp	LUX	DS	PGIM REF Europe Member, LLC	Ownership	99.975	Prudential Financial, Inc.	N	
		00000	98-1437233				Pine Tree GP	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-5029185				PLA Retail Fund I, LP	DE	DS	The Prudential Insurance Company of America	Ownership	2.530	Prudential Financial, Inc.	N	
		00000	98-1558717				Platinum GP Limited	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	98-1558175				Platinum II, L.P.	CYM	DS	Platinum GP Limited	Ownership	0.100	Prudential Financial, Inc.	N	
		00000	98-1558206				Platinum, L.P.	CYM	DS	Platinum GP Limited	Ownership	0.100	Prudential Financial, Inc.	N	
		00000	81-1517254				PR GA SCP Apartments, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	47-3512192				SCP Apartments, LLC	DE	DS	PR GA SCP Apartments, LLC	Ownership	90.000	Prudential Financial, Inc.	N	
		00000					Pramerica (Hong Kong) Holdings Limited	HKG	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica Fosun Life Insurance Co., Ltd.	CHN	DS	The Prudential Insurance Company of America	Ownership	50.000	Prudential Financial, Inc.	N	

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		00000					Pramerica Holdings Ltd	GBR	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM European Services Limited	GBR	DS	Pramerica Holdings Ltd	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-4053134				PRECO ACCOUNT PARTNERSHIP III, LP	DE	DS	The Prudential Insurance Company of America	Ownership	99.800	Prudential Financial, Inc.	N	
		00000	26-2806036				PRECO Account Partnership IV LP	DE	DS	The Prudential Insurance Company of America	Ownership	99.800	Prudential Financial, Inc.	N	
		00000					Pru 101 Wood LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PRU 3XSquare, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
0304	The Prudential Group	79227	22-1944557				Pruco Life Insurance Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-2159422				Edison Place Senior Note LLC	DE	DS	Pruco Life Insurance Company	Ownership	3.060	Prudential Financial, Inc.	N	
		00000	85-2192263				GA BV LLC	DE	DS	Pruco Life Insurance Company	Ownership	3.010	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Pruco Life Insurance Company	Ownership	1.640	Prudential Financial, Inc.	N	
		00000	81-0746888				LINEUP LLC	DE	DS	Pruco Life Insurance Company	Ownership	21.350	Prudential Financial, Inc.	N	
		00000	82-5270007				Passaic Fund LLC	DE	DS	Pruco Life Insurance Company	Ownership	3.310	Prudential Financial, Inc.	N	
0304	The Prudential Group	97195	22-2426091				Pruco Life Insurance Company of New Jersey	NJ	DS	Pruco Life Insurance Company	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Pruco Life Insurance Company of New Jersey	Ownership	1.870	Prudential Financial, Inc.	N	
		00000	33-1106788				Prudential Global Funding LLC	DE	DS	Pruco Life Insurance Company	Ownership	1.000	Prudential Financial, Inc.	N	
		00000					PT PFI Mega Life Insurance	IDN	DS	Pruco Life Insurance Company	Ownership	49.000	Prudential Financial, Inc.	N	
		00000	61-1719773				Vailsburg Fund LLC	DE	DS	Pruco Life Insurance Company	Ownership	8.720	Prudential Financial, Inc.	N	
		00000					Pruco Securities, LLC	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Agricultural Property Holding Company, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		14299	33-1095301				Prudential Arizona Reinsurance Captive Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Arizona Reinsurance Captive Company	Ownership	0.340	Prudential Financial, Inc.	N	
		14300	27-1629186				Prudential Arizona Reinsurance Term Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Arizona Reinsurance Term Company	Ownership	0.770	Prudential Financial, Inc.	N	
		14298	45-2941561				Prudential Arizona Reinsurance Universal Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Arizona Reinsurance Universal Company	Ownership	2.560	Prudential Financial, Inc.	N	
		00000	22-3451932				SVIIT Holdings, Inc.	DE	DS	Prudential Arizona Reinsurance Universal Company	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Commercial Property Holding Company, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	81-4212917				Prudential Customer Solutions LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Financial Securities Investment Trust Enterprise	TWN	DS	The Prudential Insurance Company of America	Ownership	91.198	Prudential Financial, Inc.	N	
		00000	22-2231168				Prudential Funding, LLC	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	33-1106788				Prudential Global Funding LLC	DE	DS	The Prudential Insurance Company of America	Ownership	99.000	Prudential Financial, Inc.	N	
		00000					Prudential Impact Investments Mortgage Loans LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	

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		00000					Prudential Impact Investments Private Debt LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Impact Investments Private Equity LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	83-3152819				Prudential QOZ Investment Fund 1, LLC	DE	DS	Prudential Impact Investments Private Equity LLC	Ownership	99.000	Prudential Financial, Inc.	N	
		00000					Prudential Industrial Properties, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	36-4576911				Prudential Insurance Agency, LLC	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica Insurance Agency (China) Company Ltd.	CHN	DS	Prudential Insurance Agency, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
0304	The Prudential Group	13809	27-2457213				Prudential Legacy Insurance Company of New Jersey	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	36-4774952				Chadwick Boulevard Investment Holdings Co., LLC	DE	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	90-1033806				Adlerwerke CB Investment LLC	DE	DS	Chadwick Boulevard Investment Holdings Co., LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					CB German Retail LLC	DE	DS	Chadwick Boulevard Investment Holdings Co., LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-2159422				Edison Place Senior Note LLC	DE	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	29.060	Prudential Financial, Inc.	N	
		00000					PGIM Loan Originator Manager Limited	GBR	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	27.000	Prudential Financial, Inc.	N	
		00000					Strand Investments Limited	CYM	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PRUDENTIAL MORTGAGE SKP MEMBER LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PRUDENTIAL MORTGAGE SKP VENTURE 2 LLC	DE	DS	PRUDENTIAL MORTGAGE SKP MEMBER LLC	Ownership	55.000	Prudential Financial, Inc.	N	
		00000	82-1899457				PRUDENTIAL MORTGAGE SKP REIT LLC	DE	DS	PRUDENTIAL MORTGAGE SKP VENTURE 2 LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000	82-1919449				PRUDENTIAL MORTGAGE SKP VENTURE LLC	DE	DS	PRUDENTIAL MORTGAGE SKP MEMBER LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	82-1899457				PRUDENTIAL MORTGAGE SKP REIT LLC	DE	DS	PRUDENTIAL MORTGAGE SKP VENTURE LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000	22-2429253				Prudential Realty Securities, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		00000					Prudential 900 Aviation Boulevard, LLC	DE	DS	Prudential Realty Securities, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Retirement Holdings, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	95-4846137				MC Insurance Agency Services, LLC	CA	DS	Prudential Retirement Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-4106571				Mullin TBG Insurance Agency Services, LLC	DE	DS	MC Insurance Agency Services, LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000	20-2004636				TBG Insurance Services Corporation	DE	DS	Prudential Retirement Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-4106571				Mullin TBG Insurance Agency Services, LLC	DE	DS	TBG Insurance Services Corporation	Ownership	50.000	Prudential Financial, Inc.	N	
0304	The Prudential Group	93629	06-1050034				Prudential Retirement Insurance and Annuity Company	CT	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-2159422				Edison Place Senior Note LLC	DE	DS	Prudential Retirement Insurance and Annuity Company	Ownership	12.030	Prudential Financial, Inc.	N	
		00000	85-2192263				GA BV LLC	DE	DS	Prudential Retirement Insurance and Annuity Company	Ownership	33.480	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Retirement Insurance and Annuity Company	Ownership	0.920	Prudential Financial, Inc.	N	
		00000	81-0746888				LINEUP LLC	DE	DS	Prudential Retirement Insurance and Annuity Company	Ownership	48.650	Prudential Financial, Inc.	N	
		00000					PRIAC Property Acquisitions, LLC	DE	DS	Prudential Retirement Insurance and Annuity Company	Ownership	100.000	Prudential Financial, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
		00000					Prudential Seguros, S.A.	ARG	DS	The Prudential Insurance Company of America	Ownership	0.000	Prudential Financial, Inc.	N	
		00000	22-3813545				Prudential Structured Settlement Company	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		15456	46-4641980				Prudential Term Reinsurance Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Term Reinsurance Company	Ownership	0.150	Prudential Financial, Inc.	N	
		15344	90-1009745				Prudential Universal Reinsurance Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Universal Reinsurance Company	Ownership	1.930	Prudential Financial, Inc.	N	
		00000	85-1149433				PruVen Capital Partners Fund I, L.P.	DE	DS	The Prudential Insurance Company of America	Ownership	99.000	Prudential Financial, Inc.	N	
		00000	52-1618675				Residential Services Corporation of America LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-2221081				The Prudential Home Mortgage Company, Inc.	NJ	DS	Residential Services Corporation of America LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	90-0804297				Rock Global Real Estate LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Rock European Real Estate Holdings S.àr.l.	LUX	DS	Rock Global Real Estate LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Rock UK Real Estate Holdings S.àr.l.	LUX	DS	Rock European Real Estate Holdings S.àr.l.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Rock Kensington Limited	GGY	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Thurloe Commercial Guernsey Limited	GGY	DS	Rock Kensington Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Rock Oxford S.a r.l.	LUX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Kyarra S.a r.l.	LUX	DS	Rock Oxford S.a r.l.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Rock UK Real Estate II S.a.r.l.	LUX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Rosado Grande LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Ross Avenue Minerals 2012, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Dale/P Minerals LP	TX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3444614				The Prudential Assigned Settlement Services Corp.	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					The Prudential Brazilian Capital Fund LP	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Times Square Center Associates	NY	DS	The Prudential Insurance Company of America	Ownership	98.650	Prudential Financial, Inc.	N	
		00000	61-1719773				Vailsburg Fund LLC	DE	DS	The Prudential Insurance Company of America	Ownership	80.600	Prudential Financial, Inc.	N	
		00000	33-0454677				The Prudential Real Estate Financial Services of America, Inc.	CA	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
0304	The Prudential Group	11821	06-1709211				Vantage Casualty Insurance Company	IN	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Yavapai LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	

Asterisk	Explanation

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	26-0004065	COLICO, Inc.	(25,588,102)	0	0	0	0	0		0	(25,588,102)	0
	65-1188865	Colico II, Inc.	(3,108,896)	0	0	0	0	0		0	(3,108,896)	0
		Cottage Street Investments LLC	0	4,000,000	0	0	0	0		0	4,000,000	0
	81-1285645	Assurance IQ, LLC	0	0	0	0	(59,856)	0		0	(59,856)	0
		Dale/P Minerals LP	(444,555)	(544,455)	0	0	0	0		0	(989,010)	0
14296	41-2214052	Dryden Arizona Reinsurance Term Company	0	0	0	0	10,840,547	11,608,034		0	22,448,581	(699,723,479)
	85-2192263	GA BV LLC	0	34,836,717	0	0	(111,736)	0		0	34,724,981	0
		GA Cal Crossings, LLC	0	(1,035,022)	0	0	0	0		0	(1,035,022)	0
	82-5073220	GA E. 22nd Street Apartments Holdings LLC	0	53,381,433	0	0	0	0		0	53,381,433	0
16089	81-4923311	Gibraltar Universal Life Reinsurance Company	0	205,000,000	0	0	2,831,450	1,448,935		0	209,280,385	(4,009,144,167)
	98-1557564	Gold, L.P.	0	1,000	0	0	0	0		0	1,000	0
	98-1557887	Gold II, L.P.	0	1,000	0	0	0	0		0	1,000	0
		Halsey Street Investments LLC	0	40,000,000	0	0	0	0		0	40,000,000	0
		Inter-Atlantic G Fund, L.P.	0	7,397,311	0	0	0	0		0	7,397,311	0
	80-0588812	Ironbound Fund LLC	(11,530,998)	(56,370,435)	0	0	0	0		0	(67,901,433)	0
		NorthBound Emerging Manager Fund II-A, LP.	0	(136,834)	0	0	0	0		0	(136,834)	0
	46-4516531	Orchard Street Acres Inc.	0	85,910,580	0	0	0	0		0	85,910,580	0
	82-5270007	Passaic Fund LLC	0	110,000,000	0	0	0	0		0	110,000,000	0
	83-3561487	PFI EM-Tech Fund I, LLC	0	5,000,000	0	0	0	0		0	5,000,000	0
	83-1893258	PGIM Agricultural Investors, LP	(2,257,200)	77,650,323	0	0	0	0		0	75,393,123	0
	82-3190074	PGIM Broad Market High Yield Bond Fund, L.P.	0	0	0	0	(8,650,404)	0		0	(8,650,404)	0
		PGIM REF EUROPE SCSp	(459,418)	(88,300,038)	0	0	0	0		0	(88,759,456)	0
		PGIM REF Europe Member, LLC	(801,319)	88,160,487	0	0	0	0		0	87,359,168	0
	22-3776860	PGIM Real Estate Finance Holding Company	0	0	0	0	143,790,663	0		0	143,790,663	0
		PGIM Loan Originator Manager Limited	0	15,551,319	0	0	(82,750)	0		0	15,468,569	0
	98-1558206	Platinum, L.P.	0	1,000	0	0	0	0		0	1,000	0
	98-1558175	Platinum II, L.P.	0	1,000	0	0	0	0		0	1,000	0
		Pramerica (Hong Kong) Holdings Limited	0	(33,000,000)	0	0	0	0		0	(33,000,000)	0
	81-1517254	PR GA SCP Apartments, LLC	(2,184,640)	0	0	0	0	0		0	(2,184,640)	0
		PRU 3XSquare, LLC	(5,500,000)	0	0	0	0	0		0	(5,500,000)	0
79227	22-1944557	Pruco Life Insurance Company	673,341	586,320,571	61,953,343	0	401,760,512	(622,252,523)		0	428,455,244	38,140,075,908
97195	22-2426091	Pruco Life Insurance Company of New Jersey	131,552	85,249,089	3,484,859	0	41,017,920	482,332,773		0	612,216,193	4,647,939,023
		Pruco Securities, LLC	0	0	0	0	15,279,602	0		0	15,279,602	0
		Prudential Agricultural Property Holding Company, LLC	0	680,732	0	0	(1,126)	0		0	679,606	0
	06-1212909	Prudential Annuities Distributors, Inc.	0	0	0	0	(765,007,226)	0		0	(765,007,226)	0
86630	06-1241288	Prudential Annuities Life Assurance Corporation	11,519,819	(144,864,594)	615,572,048	0	(143,235,850)	232,467,663		0	571,459,086	(9,419,348,727)
	06-1198540	Prudential Annuities, Inc.	0	0	0	0	213,071,595	0		0	213,071,595	0

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
14299	33-1095301	Prudential Arizona Reinsurance Captive Company	0	10,000,000	0	0	(6,920,714)	(42,862,255)		0	(39,782,969)	(4,687,865,288)
14300	27-1629186	Prudential Arizona Reinsurance Term Company	0	0	0	0	1,003,122	(20,424,793)		0	(19,421,671)	(3,195,411,636)
14298	45-2941561	Prudential Arizona Reinsurance Universal Company	0	160,000,000	(19,701,899)	0	3,795,817	192,152,540		0	336,246,458	(16,930,868,201)
	47-3551881	Prudential Capital Energy Opportunity Fund, L.P.	(4,048,288)	(4,232,705)	0	0	0	0		0	(8,280,993)	0
	22-3703799	Prudential Financial, Inc.	500,000,000	0	0	0	(132,366,536)	0		0	367,633,464	0
	22-2540245	PGIM, Inc.	0	0	0	0	380,792,837	0		0	380,792,837	0
	33-1106788	Prudential Global Funding LLC	(23,000,000)	0	0	0	0	0		0	(23,000,000)	0
		Prudential Impact Investments Mortgage Loans LLC	(16,475,102)	(8,524,898)	0	0	0	0		0	(25,000,000)	0
	51-0389061	Prudential International Insurance Holdings, Ltd.	0	0	0	0	(126,484,171)	0		0	(126,484,171)	0
	51-0389060	Prudential International Insurance Service Company, L.L.C.	0	0	(72,750,221)	0	(122,876,760)	0		0	(195,626,981)	0
	22-2615976	Prudential International Investments, LLC	0	0	0	0	(21,614,287)	0		0	(21,614,287)	0
13809	27-2457213	Prudential Legacy Insurance Company of New Jersey	(22,630,384)	0	52,283,767	0	(49,857,438)	(2,931,415,051)		0	(2,951,619,106)	(50,743,206,418)
		Prudential Life Insurance Company of Taiwan Inc.	0	0	0	0	0	0		0	0	(4,331,392)
		Prudential Mortgage SKP Member LLC	(4,100,703)	(3,340,747)	0	0	(617,085)	0		0	(8,058,535)	0
	22-2429253	Prudential Realty Securities, Inc.	(17,458,041)	0	(37,788,864)	0	(688,265)	0		0	(55,935,170)	0
93629	06-1050034	Prudential Retirement Insurance and Annuity Company	(113,319,121)	(21,178,957)	(183,549,417)	0	(102,847,421)	0		0	(420,894,916)	0
		Prudential Seguros Mexico, S.A. de C.V.	0	0	0	0	0	20,732,833		0	20,732,833	(1,105,748)
		Prudential Seguros, S.A.	0	0	0	0	0	520,464		0	520,464	(927,775)
15456	46-4641980	Prudential Term Reinsurance Company	0	0	0	0	9,023,003	18,168,060		0	27,191,063	(2,811,871,301)
	23-2189568	Prudential Trust Company	0	0	0	0	3,916,717	0		0	3,916,717	0
15344	90-1009745	Prudential Universal Reinsurance Company	0	219,000,000	0	0	13,746,737	40,357,857		0	273,104,594	(8,226,609,345)
	85-1149433	PruVen Capital Partners Fund I, L.P.	0	15,275,000	0	0	0	0		0	15,275,000	0
		Rock George V S.A.R.L.	0	2,926,924	0	0	0	0		0	2,926,924	0
	90-0804297	Rock Global Real Estate LLC	0	679,690	0	0	(445,614)	0		0	234,076	0
		Rock Hamburg North S.à r.l.	0	(502,031)	0	0	0	0		0	(502,031)	0
		Rock Harman S.A.R.L	0	632,493	0	0	0	0		0	632,493	0
		Rock Kensington Limited	0	1,193,981	0	0	(322,944)	0		0	871,037	0
		Rock Marty SCSp	0	726,087	0	0	0	0		0	726,087	0
		Rock Oxford S.a r.l.	0	(21,100,143)	0	0	(440,215)	0		0	(21,540,358)	0
		Rock Rhine S.à r.l.	0	(244,675)	0	0	0	0		0	(244,675)	0
		Rock Rossmarkt S.A.R.L	0	351,423	0	0	0	0		0	351,423	0
		Rock UK Real Estate II S.a.r.l.	0	(21,738,586)	0	0	(193,022)	0		0	(21,931,608)	0
	98-0408643	The Gibraltar Life Insurance Co., Ltd.	0	0	(553,981,287)	0	(85,419,863)	0		0	(639,401,150)	7,078,643,523

SCHEDULE Y
PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
68241	22-1211670	The Prudential Insurance Company of America	(216,220,835)	(1,400,076,213)	134,477,671	0	326,932,058	1,906,385,229		0	751,497,910	31,798,683,880
	98-0433392	The Prudential Life Insurance Company, Ltd.	0	0	0	0	0	710,780,234		0	710,780,234	19,065,071,143
	61-1719773	Vailsburg Fund LLC	(43,197,110)	(4,737,827)	0	0	0	0		0	(47,934,937)	0
11821	06-1709211	Vantage Casualty Insurance Company	0	0	0	0	440,703	0		0	440,703	0
9999999 Control Totals			0	0	0	0	0	0	XXX	0	0	0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
8.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
	AUGUST FILING	
11.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1?	YES

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

	MARCH FILING	
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	YES
14.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	YES
20.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
24.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	YES
25.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
26.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

27.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	YES
~~29.~~	~~Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?~~	
~~30.~~	~~Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?~~	
~~31.~~	~~Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?~~	
~~32.~~	~~Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?~~	
33.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	YES
34.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
35.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
37.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
38.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
39.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
40.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
	APRIL FILING	
41.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
42.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YES
43.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
44.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
45.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	SEE EXPLANATION
46.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	SEE EXPLANATION
47.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	YES
48.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
49.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
50.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
51.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
52.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
	AUGUST FILING	
53.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

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45. Waived
46. Waived

Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]

14. Trusteed Surplus Statement [Document Identifier 490]

18. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]

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

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

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

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

27. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]

34. Workers' Compensation Carve-Out Supplement [Document Identifier 495]

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

37. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]

38. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]

39. Relief from the Requirements for Audit Committees [Document Identifier 226]

43. Credit Insurance Experience Exhibit [Document Identifier 230]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504.	Prepaid pension expense	2,296,679,521	2,296,679,521	0	0
2505.	Receivable for sales on investments over 15 days	865,489	865,489	0	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	2,297,545,010	2,297,545,010	0	0

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Other liabilities	283,990,654	275,649,732
2505.	Interest payable on surplus notes	14,525,000	14,525,000
2506.	Interest on policy or contract funds and group and other conversions	4,919,861	4,248,272
2507.	Provision for contingencies	3,273,856	3,729,766
2508.	Interest payable to brokers on loaned securities	214,964	4,518,357
2597.	Summary of remaining write-ins for Line 25 from overflow page	306,924,335	302,671,127

Additional Write-ins for Summary of Operations Line 27

		1 Current Year	2 Prior Year
2704.	Payments under employees, agents and directors benefit plans not included above	148,463,844	213,344,245
2797.	Summary of remaining write-ins for Line 27 from overflow page	148,463,844	213,344,245

Additional Write-ins for Summary of Operations Line 53

		1 Current Year	2 Prior Year
5304.	Correction of prior year reserves for Group Annuity Insurance Contracts	(76,770,554)	0
5305.	Reserve increase for Group Annuity Insurance Contracts	0	(174,048,383)
5397.	Summary of remaining write-ins for Line 53 from overflow page	(76,770,554)	(174,048,383)

Additional Write-ins for Schedule T Line 58

States, Etc.	1 Active Status	Direct Business Only Life Contracts 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5 (b)	7 Deposit-Type Contracts
58004. AND Andorra	XXX	40,000	0	0	0	40,000	0
58005. ANT Netherlands Antilles	XXX	15,713	0	0	0	15,713	0
58006. ARE United Arab Emirates	XXX	705,240	0	0	0	705,240	14
58007. ARG Argentina	XXX	24,054	(118)	0	0	23,936	0
58008. ATG Antigua and Barbuda	XXX	2,122	0	0	0	2,122	0
58009. AUS Australia	XXX	36,047	(29)	95	0	36,113	0
58010. AUT Austria	XXX	3,877	0	0	0	3,877	0
58011. BEL Belgium	XXX	2,519,776	0	0	0	2,519,776	(32)
58012. BHS Bahamas	XXX	5,927	0	0	0	5,927	0
58013. BLZ Belize	XXX	381	0	0	0	381	0
58014. BMU Bermuda	XXX	10,275	0	0	0	10,275	0
58015. BRA Brazil	XXX	9,811	0	0	0	9,811	0
58016. BRB Barbados	XXX	2,987	0	0	0	2,987	0
58017. CAF Central African Republic	XXX	2,784	0	0	0	2,784	0
58018. CHE Switzerland	XXX	196,819	0	0	0	196,819	(6)
58019. CHL Chile	XXX	1,148	0	0	0	1,148	0
58020. CHN China	XXX	15,893	0	0	0	15,893	0
58021. COL Colombia	XXX	4,435	0	0	0	4,435	0
58022. CRI Costa Rica	XXX	10,221	0	0	0	10,221	2
58023. CYM Cayman Islands	XXX	190,395	0	0	0	190,395	0
58024. CYP Cyprus	XXX	586	0	0	0	586	0
58025. CZE Czech Republic	XXX	1,749	0	0	0	1,749	0
58026. DEU Germany	XXX	147,952	0	0	0	147,952	4
58027. DMA Dominica	XXX	830	0	0	0	830	0
58028. DNK Denmark	XXX	8,674	0	0	0	8,674	0
58029. DOM Dominican Republic	XXX	734	0	0	0	734	0
58030. ECU Ecuador	XXX	11,728	0	0	0	11,728	0
58031. EGY Egypt	XXX	12,645	0	0	0	12,645	0
58032. ESP Spain	XXX	198,972	0	0	0	198,972	(12)
58033. FIN Finland	XXX	4,016	0	0	0	4,016	0
58034. FRA France	XXX	230,043	0	0	0	230,043	(8)
58035. GBR United Kingdom	XXX	319,432	0	0	(50)	319,382	(16)
58036. GHA Ghana	XXX	2,091	0	0	0	2,091	0
58037. GRC Greece	XXX	72,876	0	0	0	72,876	6
58038. GTM Guatemala	XXX	257	0	0	0	257	0
58039. HKG Hong Kong, Special Administrative Region of China	XXX	176,357	0	0	0	176,357	44
58040. HND Honduras	XXX	3,463	0	0	0	3,463	0
58041. HTI Haiti	XXX	328	0	0	0	328	0
58042. HUN Hungary	XXX	7,787	0	0	0	7,787	0
58043. IDN Indonesia	XXX	11,071	0	0	0	11,071	0
58044. IND India	XXX	43,692	0	0	0	43,692	0
58045. IRL Ireland	XXX	28,180	0	1,097	0	29,277	0
58046. IMN Isle of Man	XXX	566	0	0	0	566	0
58047. ISR Israel	XXX	331,739	25,014	0	0	356,752	(35)
58048. ITA Italy	XXX	81,978	0	0	0	81,978	3
58049. JAM Jamaica	XXX	13,824	0	0	0	13,824	0
58050. JOR Jordan	XXX	(193)	0	0	0	(193)	0
58051. JPN Japan	XXX	97,926	0	0	0	97,926	4
58052. KEN Kenya	XXX	255	0	0	0	255	0
58053. KNA Saint Kitts and Nevis	XXX	1,708	0	0	0	1,708	0
58054. KOR Korea, Republic of	XXX	11,059	0	0	0	11,059	15
58055. KWT Kuwait	XXX	4,292	0	0	0	4,292	0
58056. LUX Luxembourg	XXX	47,169	0	0	0	47,169	4

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Schedule T Line 58

States, Etc.	1 Active Status	Direct Business Only Life Contracts 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5 (b)	7 Deposit-Type Contracts
58057. LVA Latvia	XXX	2,280	0	0	0	2,280	0
58058. MCO Monaco	XXX	42,542	0	0	0	42,542	3
58059. MEX Mexico	XXX	175,271	0	0	0	175,271	12
58060. MLT Malta	XXX	6,574	0	0	0	6,574	0
58061. MYS Malaysia	XXX	5,742	0	0	0	5,742	0
58062. NIC Nicaragua	XXX	80	0	0	0	80	0
58063. NLD Netherlands	XXX	42,418	0	0	0	42,418	0
58064. NOR Norway	XXX	3,532	0	0	0	3,532	0
58065. NZL New Zealand	XXX	5,344	0	0	0	5,344	0
58066. PAK Pakistan	XXX	(937)	0	0	0	(937)	2
58067. PLW Palau	XXX	0	(21)	0	0	(21)	0
58068. PAN Panama	XXX	243	(79,739)	0	11,633,164	11,553,668	1,340,400
58069. PHL Phillipines	XXX	60,554	0	0	0	60,554	2
58070. POL Poland	XXX	847	0	0	0	847	0
58071. PRT Portugal	XXX	37,589	0	0	0	37,589	0
58072. ROM Romania	XXX	98	0	0	0	98	0
58073. SGP Singapore	XXX	46,615	0	0	0	46,615	1
58074. SVN Slovenia	XXX	59	0	0	0	59	0
58075. SWE Sweden	XXX	5,004	0	0	0	5,004	0
58076. SWZ Swaziland	XXX	9,424	0	0	0	9,424	0
58077. THA Thailand	XXX	9,316	0	0	0	9,316	0
58078. TTO Trinidad and Tobago	XXX	12,247	0	0	0	12,247	0
58079. TUR Turkey	XXX	214	0	0	0	214	0
58080. TWN Taiwan, Republic of China	XXX	149,157	0	0	0	149,157	3
58081. URY Uruguay	XXX	148	0	0	0	148	0
58082. VEN Venezuela	XXX	1,487	0	0	0	1,487	0
58083. VGB British Virgin Islands	XXX	79,952	0	0	0	79,952	0
58084. VUT Vanuatu	XXX	515	0	0	0	515	0
58085. ZAF South Africa	XXX	3,508	0	0	0	3,508	0
58086. ZZZ Other Alien	XXX	15,133,421	20	13,379,900	0	28,513,341	(39)
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	21,504,933	(54,873)	13,381,092	11,633,114	46,464,266	1,340,372

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations - Summary Line 27

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
2704. Payments under employees, agents and directors benefit plans not included above	148,463,844	158,818	0	0	0	0	0	148,305,026	0
2797. Summary of remaining write-ins for Line 27 from overflow page	148,463,844	158,818	0	0	0	0	0	148,305,026	0

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	7,046,978,085	4.789	7,046,978,085	0	7,046,978,085	4.789
	1.02 All other governments	3,453,032,417	2.347	3,453,032,417	0	3,453,032,417	2.347
	1.03 U.S. states, territories and possessions, etc. guaranteed	302,286,598	0.205	302,286,598	0	302,286,598	0.205
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	387,842,535	0.264	387,842,535	0	387,842,535	0.264
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	6,712,110,119	4.562	6,712,110,119	0	6,712,110,119	4.562
	1.06 Industrial and miscellaneous	75,504,672,158	51.314	75,504,672,158	0	75,504,672,158	51.314
	1.07 Hybrid securities	313,920,819	0.213	313,920,819	0	313,920,819	0.213
	1.08 Parent, subsidiaries and affiliates	2,427,041,341	1.649	2,427,041,341	0	2,427,041,341	1.649
	1.09 SVO identified funds	0	0.000	0	0	0	0.000
	1.10 Unaffiliated Bank loans	1,188,230,397	0.808	1,188,230,397	0	1,188,230,397	0.808
	1.11 Total long-term bonds	97,336,114,469	66.150	97,336,114,469	0	97,336,114,469	66.150
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	50,622,515	0.034	50,622,515	0	50,622,515	0.034
	2.02 Parent, subsidiaries and affiliates	171,259	0.000	171,259	0	171,259	0.000
	2.03 Total preferred stocks	50,793,774	0.035	50,793,774	0	50,793,774	0.035
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	306,248,796	0.208	306,248,796	0	306,248,796	0.208
	3.02 Industrial and miscellaneous Other (Unaffiliated)	67,263	0.000	67,263	0	67,263	0.000
	3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
	3.04 Parent, subsidiaries and affiliates Other	7,091,827,099	4.820	7,091,827,100	0	7,091,827,100	4.820
	3.05 Mutual funds	0	0.000	0	0	0	0.000
	3.06 Unit investment trusts	0	0.000	0	0	0	0.000
	3.07 Closed-end funds	0	0.000	0	0	0	0.000
	3.08 Total common stocks	7,398,143,158	5.028	7,398,143,159	0	7,398,143,159	5.028
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages	1,997,955,397	1.358	1,997,955,397	0	1,997,955,397	1.358
	4.02 Residential mortgages	0	0.000	0	0	0	0.000
	4.03 Commercial mortgages	19,430,446,548	13.205	19,430,446,548	0	19,430,446,548	13.205
	4.04 Mezzanine real estate loans	72,184,086	0.049	72,184,086	0	72,184,086	0.049
	4.05 Total valuation allowance	0	0.000	0	0	0	0.000
	4.06 Total mortgage loans	21,500,586,032	14.612	21,500,586,032	0	21,500,586,032	14.612
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company	310,420,813	0.211	310,420,813	0	310,420,813	0.211
	5.02 Properties held for production of income	159,601,213	0.108	159,601,213	0	159,601,213	0.108
	5.03 Properties held for sale	0	0.000	0	0	0	0.000
	5.04 Total real estate	470,022,026	0.319	470,022,026	0	470,022,026	0.319
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	940,196,330	0.639	940,196,330	0	940,196,330	0.639
	6.02 Cash equivalents (Schedule E, Part 2)	1,692,984,393	1.151	1,692,984,393	0	1,692,984,393	1.151
	6.03 Short-term investments (Schedule DA)	1,905,587,024	1.295	1,905,587,024	0	1,905,587,024	1.295
	6.04 Total cash, cash equivalents and short-term investments	4,538,767,747	3.085	4,538,767,747	0	4,538,767,747	3.085
7.	Contract loans	2,937,052,381	1.996	2,937,052,381	0	2,937,052,381	1.996
8.	Derivatives (Schedule DB)	4,895,944,621	3.327	4,895,944,621	0	4,895,944,621	3.327
9.	Other invested assets (Schedule BA)	7,539,932,181	5.124	7,539,932,181	0	7,539,932,181	5.124
10.	Receivables for securities	243,849,501	0.166	243,849,501	0	243,849,501	0.166
11.	Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	232,370,482	0.158	232,370,482	0	232,370,482	0.158
13.	Total invested assets	147,143,576,372	100.000	147,143,576,373	0	147,143,576,373	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		532,212,048
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	67,845,945	67,845,945
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	133,036,700	133,036,700
4.	Total gain (loss) on disposals, Part 3, Column 18		17,180,458
5.	Deduct amounts received on disposals, Part 3, Column 15		237,879,354
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	39,871,421	
	8.2 Totals, Part 3, Column 9	2,502,354	42,373,775
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		470,022,022
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		470,022,022

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		21,428,805,334
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	2,219,098,964	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	286,438,562	2,505,537,526
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	11,295,843	
	3.2 Totals, Part 3, Column 11	0	11,295,843
4.	Accrual of discount		1,367,967
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		(8,278,142)
7.	Deduct amounts received on disposals, Part 3, Column 15		2,576,516,773
8.	Deduct amortization of premium and mortgage interest points and commitment fees		4,421,008
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	128,045,879	
	9.2 Totals, Part 3, Column 13	14,749,403	142,795,282
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		21,500,586,028
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus 12)		21,500,586,028
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		21,500,586,028

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		6,568,858,994
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	533,454,240	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	640,589,715	1,174,043,955
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		446,510
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	219,387,963	
	5.2 Totals, Part 3, Column 9	14,493,358	233,881,321
6.	Total gain (loss) on disposals, Part 3, Column 19		(2,851,852)
7.	Deduct amounts received on disposals, Part 3, Column 16		484,557,491
8.	Deduct amortization of premium and depreciation		488,491
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	49,027,016	
	9.2 Totals, Part 3, Column 14	1,572,217	50,599,233
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		7,539,932,181
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		7,539,932,181

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		97,725,031,206
2.	Cost of bonds and stocks acquired, Part 3, Column 7		22,649,668,198
3.	Accrual of discount		217,631,276
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	1,931,739	
	4.2. Part 2, Section 1, Column 15	(122,937)	
	4.3. Part 2, Section 2, Column 13	(1,303,952,146)	
	4.4. Part 4, Column 11	33,395,442	(1,268,747,902)
5.	Total gain (loss) on disposals, Part 4, Column 19		195,886,033
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		15,200,332,466
7.	Deduct amortization of premium		161,535,198
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	645,375,401	
	8.2. Part 2, Section 1, Column 19	556,957	
	8.3. Part 2, Section 2, Column 16	226,264	
	8.4. Part 4, Column 15	29,384,333	675,542,955
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	46,684,074	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	(7,925,466)	
	9.4. Part 4, Column 13	86,701,996	125,460,604
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		77,367,872
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		104,785,051,371
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		104,785,051,371

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	7,046,978,085	9,146,740,184	6,050,990,388	9,687,133,283
Governments	2.	Canada	260,148,569	321,756,632	278,279,570	253,516,525
(Including all obligations guaranteed by governments)	3.	Other Countries	3,192,883,848	3,793,140,607	3,201,884,110	3,130,059,390
	4.	Totals	10,500,010,502	13,261,637,423	9,531,154,068	13,070,709,198
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	302,286,598	381,697,781	309,320,891	272,488,307
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	387,842,535	465,570,330	388,992,231	383,852,212
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	6,712,110,119	7,932,961,817	6,453,453,788	6,814,758,943
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	51,356,241,578	59,080,510,476	51,456,543,249	49,921,332,615
	9.	Canada	3,057,661,590	3,385,642,312	3,083,535,108	3,023,011,409
	10.	Other Countries	22,592,920,205	24,177,233,736	22,303,852,808	22,650,674,473
	11.	Totals	77,006,823,374	86,643,386,524	76,843,931,165	75,595,018,497
Parent, Subsidiaries and Affiliates	12.	Totals	2,427,041,341	2,730,039,125	2,427,184,495	2,436,672,166
	13.	Total Bonds	97,336,114,469	111,415,293,000	95,954,036,638	98,573,499,323
PREFERRED STOCKS	14.	United States	31,412,155	38,609,212	32,005,205	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	438,138	438,138	625,010	
	16.	Other Countries	18,772,222	23,069,578	15,772,191	
	17.	Totals	50,622,515	62,116,928	48,402,406	
Parent, Subsidiaries and Affiliates	18.	Totals	171,259	0	171,259	
	19.	Total Preferred Stocks	50,793,774	62,116,928	48,573,665	
COMMON STOCKS	20.	United States	159,020,543	159,020,543	154,732,926	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	0	0	0	
	22.	Other Countries	147,295,516	147,295,516	135,722,055	
	23.	Totals	306,316,059	306,316,059	290,454,981	
Parent, Subsidiaries and Affiliates	24.	Totals	7,091,827,099	7,091,827,099	4,822,046,900	
	25.	Total Common Stocks	7,398,143,158	7,398,143,158	5,112,501,881	
	26.	Total Stocks	7,448,936,932	7,460,260,086	5,161,075,546	
	27.	Total Bonds and Stocks	104,785,051,401	118,875,553,086	101,115,112,184	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	599,694,436	1,300,407,936	884,544,251	1,275,599,660	3,171,736,484	XXX	7,231,982,767	7.2	7,773,121,131	8.2	7,221,756,473	10,226,294
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	599,694,436	1,300,407,936	884,544,251	1,275,599,660	3,171,736,484	XXX	7,231,982,767	7.2	7,773,121,131	8.2	7,221,756,473	10,226,294
2. All Other Governments												
2.1 NAIC 1	474,190,505	563,475,695	221,405,725	115,054,957	508,835,212	XXX	1,882,962,094	1.9	2,553,451,974	2.7	1,853,189,506	29,772,588
2.2 NAIC 2	33,225,137	178,041,620	108,222,525	181,490,992	924,564,039	XXX	1,425,544,313	1.4	1,415,114,878	1.5	1,425,544,313	0
2.3 NAIC 3	3,205,279	1,929,370	31,861,694	9,900,695	79,757,555	XXX	126,654,593	0.1	37,865,546	0.0	121,654,593	5,000,000
2.4 NAIC 4	401,581	10,620,482	5,289,013	0	1,536,599	XXX	17,847,675	0.0	17,850,520	0.0	17,847,674	1
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	23,745	XXX	23,745	0.0	41,401	0.0	23,745	0
2.7 Totals	511,022,502	754,067,167	366,778,957	306,446,644	1,514,717,150	XXX	3,453,032,420	3.4	4,024,324,319	4.2	3,418,259,831	34,772,589
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	8,114,614	32,601,975	25,388,046	190,121,124	46,060,840	XXX	302,286,599	0.3	329,143,748	0.3	278,385,793	23,900,806
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	8,114,614	32,601,975	25,388,046	190,121,124	46,060,840	XXX	302,286,599	0.3	329,143,748	0.3	278,385,793	23,900,806
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	25,754	30,844,031	95,455,980	116,236,603	137,329,654	XXX	379,892,022	0.4	456,312,305	0.5	379,892,023	(1)
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	448,492	2,019,965	3,118,314	2,363,743	0	XXX	7,950,514	0.0	8,330,267	0.0	0	7,950,514
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	474,246	32,863,996	98,574,294	118,600,346	137,329,654	XXX	387,842,536	0.4	464,642,572	0.5	379,892,023	7,950,513
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	223,968,748	859,491,716	1,697,122,055	1,634,057,687	2,300,583,319	XXX	6,715,223,525	6.7	7,785,237,518	8.2	6,663,936,169	51,287,356
5.2 NAIC 2	0	0	45,418,226	233,228	5,448,324	XXX	51,099,778	0.1	51,118,060	0.1	51,099,778	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	223,968,748	859,491,716	1,742,540,281	1,634,290,915	2,306,031,643	XXX	6,766,323,303	6.8	7,836,355,578	8.3	6,715,035,947	51,287,356

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	6,833,262,078	14,511,825,337	6,121,679,634	5,305,973,712	11,220,181,345	XXX	43,992,922,106	43.9	42,697,106,891	45.1	37,519,651,883	6,473,270,223
6.2 NAIC 2	2,919,655,673	5,697,750,211	8,246,132,514	6,388,230,915	5,869,551,680	XXX	29,121,320,993	29.1	23,820,632,874	25.1	13,062,936,301	16,058,384,692
6.3 NAIC 3	225,900,529	1,379,813,687	1,279,574,207	496,706,548	204,258,802	XXX	3,586,253,773	3.6	2,667,523,720	2.8	799,765,480	2,786,488,293
6.4 NAIC 4	258,984,186	609,417,793	271,692,043	33,476,852	32,820,991	XXX	1,206,391,865	1.2	1,106,958,127	1.2	118,335,525	1,088,056,340
6.5 NAIC 5	29,445,166	109,332,664	24,860,547	8,305,391	46,644,869	XXX	218,588,637	0.2	346,519,192	0.4	19,871,011	198,717,626
6.6 NAIC 6	698,121	0	0	1	21,119,142	XXX	21,817,264	0.0	24,902,195	0.0	28,625	21,788,639
6.7 Totals	10,267,945,753	22,308,139,692	15,943,938,945	12,232,693,419	17,394,576,829	XXX	78,147,294,638	78.0	70,663,642,999	74.6	51,520,588,825	26,626,705,813
7. Hybrid Securities												
7.1 NAIC 1	0	64,900,000	8,141,710	1,001,126	151,365,349	XXX	225,408,185	0.2	217,274,966	0.2	225,408,185	0
7.2 NAIC 2	0	54,945	72,560,188	0	6,236,215	XXX	78,851,348	0.1	80,805,474	0.1	78,851,348	0
7.3 NAIC 3	0	0	0	9,661,286	0	XXX	9,661,286	0.0	9,385,526	0.0	9,661,286	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	64,954,945	80,701,898	10,662,412	157,601,564	XXX	313,920,819	0.3	307,465,966	0.3	313,920,819	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	127,547,405	333,927,565	568,136,799	376,204,197	0	XXX	1,405,815,966	1.4	1,667,250,276	1.8	0	1,405,815,966
8.2 NAIC 2	196,966,143	824,259,233	0	0	0	XXX	1,021,225,376	1.0	1,021,706,125	1.1	0	1,021,225,376
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	324,513,548	1,158,186,798	568,136,799	376,204,197	0	XXX	2,427,041,342	2.4	2,688,956,401	2.8	0	2,427,041,342
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	6,425,120	13,704,902	6,232,052	7,143,098	0	XXX	33,505,172	0.0	1,409,764	0.0	1,395,915	32,109,257
10.3 NAIC 3	2,064,691	64,733,354	0	0	0	XXX	66,798,045	0.1	63,902,477	0.1	0	66,798,045
10.4 NAIC 4	24,324,510	570,705,152	163,934,113	0	18,681,552	XXX	777,645,327	0.8	479,696,623	0.5	0	777,645,327
10.5 NAIC 5	56,612,709	209,211,472	0	0	34,681,320	XXX	300,505,501	0.3	106,901,658	0.1	0	300,505,501
10.6 NAIC 6	0	0	0	0	9,976,353	XXX	9,976,353	0.0	12,136,119	0.0	0	9,976,353
10.7 Totals	89,427,030	858,354,880	170,166,165	7,143,098	63,339,225	XXX	1,188,430,398	1.2	664,046,641	0.7	1,395,915	1,187,034,483

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 8,266,803,540	17,697,474,255	9,621,874,200	9,014,249,066	17,536,092,203	0	62,136,493,264	62.0	XXX	XXX	54,142,220,032	7,994,273,232
11.2 NAIC 2	(d) 3,156,272,073	6,713,810,911	8,478,565,505	6,577,098,233	6,805,800,258	0	31,731,546,980	31.7	XXX	XXX	14,619,827,655	17,111,719,325
11.3 NAIC 3	(d) 231,170,499	1,446,476,411	1,311,435,901	516,268,529	284,016,357	0	3,789,367,697	3.8	XXX	XXX	931,081,359	2,858,286,338
11.4 NAIC 4	(d) 283,710,277	1,190,743,427	440,915,169	33,476,852	53,039,142	0	2,001,884,867	2.0	XXX	XXX	136,183,199	1,865,701,668
11.5 NAIC 5	(d) 86,506,367	320,564,101	27,978,861	10,669,134	81,326,189	0	(c) 527,044,652	0.5	XXX	XXX	19,871,011	507,173,641
11.6 NAIC 6	(d) 698,121	0	0	1	31,119,240	0	(c) 31,817,362	0.0	XXX	XXX	52,370	31,764,992
11.7 Totals	12,025,160,877	27,369,069,105	19,880,769,636	16,151,761,815	24,791,393,389	0	100,218,154,82	100.0	(b) 2		69,849,235,626	30,368,919,196
11.8 Line 11.7 as a % of Col. 7	12.0	27.3	19.8	16.1	24.7	0.0	100.0	XXX	XXX	XXX	69.7	30.3
12. Total Bonds Prior Year												
12.1 NAIC 1	10,078,912,588	18,856,767,571	9,975,359,157	8,487,029,118	16,080,830,375	0	XXX	XXX	63,478,898,809	67.0	55,194,950,530	8,283,948,279
12.2 NAIC 2	1,432,134,485	6,894,376,636	7,531,026,198	5,041,417,335	5,491,832,521	0	XXX	XXX	26,390,787,175	27.9	10,820,407,735	15,570,379,440
12.3 NAIC 3	178,812,455	1,225,272,265	968,237,592	317,350,277	89,004,680	0	XXX	XXX	2,778,677,269	2.9	532,056,615	2,246,620,654
12.4 NAIC 4	156,924,971	1,127,551,200	259,703,479	19,558,182	40,767,438	0	XXX	XXX	1,604,505,270	1.7	113,521,171	1,490,984,099
12.5 NAIC 5	115,308,294	203,252,338	72,983,590	8,803,397	61,403,498	0	XXX	XXX	(c) 461,751,117	0.5	24,622,174	437,128,943
12.6 NAIC 6	1,253,988	7,097,389	4,018,893	6,112,083	18,597,362	0	XXX	XXX	(c) 37,079,715	0.0	3,141,240	33,938,475
12.7 Totals	11,963,346,781	28,314,317,399	18,811,328,909	13,880,270,392	21,782,435,874	0	XXX	XXX	(b) 94,751,699,355	100.0	66,688,699,465	28,062,999,890
12.8 Line 12.7 as a % of Col. 9	12.6	29.9	19.9	14.6	23.0	0.0	XXX	XXX	100.0	XXX	70.4	29.6
13. Total Publicly Traded Bonds												
13.1 NAIC 1	7,554,155,621	15,307,049,201	7,388,208,680	7,309,154,295	16,583,652,234	0	54,142,220,031	54.0	55,194,950,530	58.3	54,142,220,031	XXX
13.2 NAIC 2	1,743,202,409	1,419,926,861	1,921,178,259	3,083,116,215	6,452,403,911	0	14,619,827,655	14.6	10,820,407,735	11.4	14,619,827,655	XXX
13.3 NAIC 3	44,338,287	122,779,558	174,757,101	323,276,230	265,930,183	0	931,081,359	0.9	532,056,615	0.6	931,081,359	XXX
13.4 NAIC 4	10,248,066	103,050,364	9,031,791	12,316,379	1,536,599	0	136,183,199	0.1	113,521,171	0.1	136,183,199	XXX
13.5 NAIC 5	1,552,075	18,318,936	0	0	0	0	19,871,011	0.0	24,622,174	0.0	19,871,011	XXX
13.6 NAIC 6	0	0	0	1	52,369	0	52,370	0.0	3,141,240	0.0	52,370	XXX
13.7 Totals	9,353,496,458	16,971,124,920	9,493,175,831	10,727,863,120	23,303,575,296	0	69,849,235,625	69.7	66,688,699,465	70.4	69,849,235,625	XXX
13.8 Line 13.7 as a % of Col. 7	13.4	24.3	13.6	15.4	33.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	9.3	16.9	9.5	10.7	23.3	0.0	69.7	XXX	XXX	XXX	69.7	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	712,647,919	2,390,425,054	2,233,665,520	1,705,094,771	952,439,969	0	7,994,273,233	8.0	8,283,948,279	8.7	XXX	7,994,273,233
14.2 NAIC 2	1,413,069,664	5,293,884,050	6,557,387,246	3,493,982,018	353,396,347	0	17,111,719,325	17.1	15,570,379,440	16.4	XXX	17,111,719,325
14.3 NAIC 3	186,832,212	1,323,696,853	1,136,678,800	192,992,299	18,086,174	0	2,858,286,338	2.9	2,246,620,654	2.4	XXX	2,858,286,338
14.4 NAIC 4	273,462,211	1,087,693,063	431,883,378	21,160,473	51,502,543	0	1,865,701,668	1.9	1,490,984,099	1.6	XXX	1,865,701,668
14.5 NAIC 5	84,954,292	302,245,165	27,978,861	10,669,134	81,326,189	0	507,173,641	0.5	437,128,943	0.5	XXX	507,173,641
14.6 NAIC 6	698,121	0	0	0	31,066,871	0	31,764,992	0.0	33,938,475	0.0	XXX	31,764,992
14.7 Totals	2,671,664,419	10,397,944,185	10,387,593,805	5,423,898,695	1,487,818,093	0	30,368,919,197	30.3	28,062,999,890	29.6	XXX	30,368,919,197
14.8 Line 14.7 as a % of Col. 7	8.8	34.2	34.2	17.9	4.9	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	2.7	10.4	10.4	5.4	1.5	0.0	30.3	XXX	XXX	XXX	XXX	30.3

(a) Includes $ 243,452,462 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 35,217,257 current year of bonds with Z designations and $ 1,812,272,562 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 0 current year, $ 151,801,708 prior year of bonds with 5GI designations and $ 3,353,524 current year, $ 4,642,473 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 1,699,826,416 ; NAIC 2 $ 1,179,525,528 ; NAIC 3 $ 0 ; NAIC 4 $ 1,790,318 ; NAIC 5 $ 200,000 ; NAIC 6 $ 698,123

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	596,135,530	1,291,012,260	878,927,043	1,213,162,056	3,166,804,726	XXX	7,146,041,615	7.1	7,685,378,022	8.1	7,146,041,616	(1)
1.02 Residential Mortgage-Backed Securities	3,266,376	7,797,879	3,256,093	56,705,171	4,689,338	XXX	75,714,857	0.1	79,499,650	0.1	75,714,857	0
1.03 Commercial Mortgage-Backed Securities	292,530	1,597,797	2,361,115	5,732,432	242,421	XXX	10,226,295	0.0	8,243,458	0.0	0	10,226,295
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	599,694,436	1,300,407,936	884,544,251	1,275,599,659	3,171,736,485	XXX	7,231,982,767	7.2	7,773,121,130	8.2	7,221,756,473	10,226,294
2. All Other Governments												
2.01 Issuer Obligations	510,636,942	751,784,528	361,930,501	259,517,726	1,505,280,470	XXX	3,389,150,167	3.4	4,001,496,416	4.2	3,384,150,167	5,000,000
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	385,560	2,282,640	4,848,454	18,772,237	3,483,697	XXX	29,772,588	0.0	0	0.0	0	29,772,588
2.04 Other Loan-Backed and Structured Securities	0	0	0	28,156,681	5,952,983	XXX	34,109,664	0.0	22,827,901	0.0	34,109,664	0
2.05 Totals	511,022,502	754,067,168	366,778,955	306,446,644	1,514,717,150	XXX	3,453,032,419	3.4	4,024,324,317	4.2	3,418,259,831	34,772,588
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	7,839,677	30,823,080	12,494,055	180,974,861	15,121,249	XXX	247,252,922	0.2	256,798,172	0.3	247,252,921	1
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	274,938	1,778,896	3,324,670	9,146,263	9,376,040	XXX	23,900,807	0.0	24,164,124	0.0	0	23,900,807
3.04 Other Loan-Backed and Structured Securities	0	0	9,569,321	0	21,563,551	XXX	31,132,872	0.0	48,181,451	0.1	31,132,872	0
3.05 Totals	8,114,615	32,601,976	25,388,046	190,121,124	46,060,840	XXX	302,286,601	0.3	329,143,747	0.3	278,385,793	23,900,808
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	448,492	32,749,666	98,402,439	112,046,809	137,329,654	XXX	380,977,060	0.4	429,668,204	0.5	373,026,547	7,950,513
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	25,754	114,329	171,855	6,553,537	0	XXX	6,865,475	0.0	34,974,368	0.0	6,865,475	0
4.05 Totals	474,246	32,863,995	98,574,294	118,600,346	137,329,654	XXX	387,842,535	0.4	464,642,572	0.5	379,892,022	7,950,513
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	56,208,826	10,773,117	494,629,108	125,731,144	159,462,574	XXX	846,804,769	0.8	2,380,947,660	2.5	828,618,869	18,185,900
5.02 Residential Mortgage-Backed Securities	158,234,544	393,671,677	215,117,666	199,565,032	27,391,718	XXX	993,980,637	1.0	1,187,055,478	1.3	993,980,637	0
5.03 Commercial Mortgage-Backed Securities	5,960,547	208,977,593	492,596,498	319,286,727	261,141,640	XXX	1,287,963,005	1.3	1,285,854,780	1.4	1,261,973,696	25,989,309
5.04 Other Loan-Backed and Structured Securities	3,564,832	246,069,330	540,197,009	989,708,012	1,858,035,711	XXX	3,637,574,894	3.6	2,982,497,661	3.1	3,630,462,744	7,112,150
5.05 Totals	223,968,749	859,491,717	1,742,540,281	1,634,290,915	2,306,031,643	XXX	6,766,323,305	6.8	7,836,355,579	8.3	6,715,035,946	51,287,359
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	6,890,344,194	12,933,838,690	13,494,529,122	11,295,598,354	15,496,409,105	XXX	60,110,719,465	60.0	53,578,647,477	56.5	36,066,511,515	24,044,207,950
6.02 Residential Mortgage-Backed Securities	412,916,432	116,688,819	45,909,852	30,557,350	727,373	XXX	606,799,826	0.6	305,897,683	0.3	606,525,569	274,257
6.03 Commercial Mortgage-Backed Securities	507,500,282	3,104,991,572	1,536,127,910	350,519,148	101,128,427	XXX	5,600,267,339	5.6	5,641,777,765	6.0	4,693,041,861	907,225,478
6.04 Other Loan-Backed and Structured Securities	2,457,184,845	6,152,620,611	867,372,061	556,018,569	1,796,311,924	XXX	11,829,508,010	11.8	11,137,320,074	11.8	10,154,509,879	1,674,998,131
6.05 Totals	10,267,945,753	22,308,139,692	15,943,938,945	12,232,693,421	17,394,576,829	XXX	78,147,294,640	78.0	70,663,642,999	74.6	51,520,588,824	26,626,705,816
7. Hybrid Securities												
7.01 Issuer Obligations	0	54,945	14,662,320	10,662,413	25,060,349	XXX	50,440,027	0.1	76,121,060	0.1	50,440,027	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	64,900,000	66,039,578	0	132,541,215	XXX	263,480,793	0.3	231,344,906	0.2	263,480,793	0
7.05 Totals	0	64,954,945	80,701,898	10,662,413	157,601,564	XXX	313,920,820	0.3	307,465,966	0.3	313,920,820	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	317,474,226	1,126,124,676	517,604,611	0	0	XXX	1,961,203,513	2.0	2,200,828,651	2.3	0	1,961,203,513
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	7,039,322	32,062,121	50,532,188	376,204,197	0	XXX	465,837,828	0.5	472,525,203	0.5	0	465,837,828
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	15,602,548	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	324,513,548	1,158,186,797	568,136,799	376,204,197	0	XXX	2,427,041,341	2.4	2,688,956,402	2.8	0	2,427,041,341

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.03 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	27,713,189	437,404,000	57,903,129	7,143,098	41,564,071	XXX	571,727,487	0.6	13,953,789	0.0	0	571,727,487
10.02 Unaffiliated Bank Loans - Acquired	61,713,841	420,950,880	112,263,035	0	21,775,154	XXX	616,702,910	0.6	650,092,852	0.7	1,395,915	615,306,995
10.03 Totals	89,427,030	858,354,880	170,166,164	7,143,098	63,339,225	XXX	1,188,430,397	1.2	664,046,641	0.7	1,395,915	1,187,034,482
11. Total Bonds Current Year												
11.01 Issuer Obligations	8,379,087,887	16,177,160,962	15,873,179,199	13,197,693,363	20,505,468,127	XXX	74,132,589,538	74.0	XXX	XXX	48,096,041,662	26,036,547,876
11.02 Residential Mortgage-Backed Securities	574,417,352	518,158,375	264,283,611	286,827,553	32,808,429	XXX	1,676,495,320	1.7	XXX	XXX	1,676,221,063	274,257
11.03 Commercial Mortgage-Backed Securities	521,453,179	3,351,690,619	2,089,790,835	1,079,661,004	375,372,225	XXX	7,417,967,862	7.4	XXX	XXX	5,955,015,557	1,462,952,305
11.04 Other Loan-Backed and Structured Securities	2,460,775,431	6,463,704,270	1,483,349,824	1,580,436,799	3,814,405,384	XXX	15,802,671,708	15.8	XXX	XXX	14,120,561,427	1,682,110,281
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	89,427,030	858,354,880	170,166,164	7,143,098	63,339,225	XXX	1,188,430,397	1.2	XXX	XXX	1,395,915	1,187,034,482
11.08 Totals	12,025,160,879	27,369,069,106	19,880,769,633	16,151,761,817	24,791,393,390	0	100,218,154,825	100.0	XXX	XXX	69,849,235,624	30,368,919,201
11.09 Line 11.08 as a % of Col. 7	12.0	27.3	19.8	16.1	24.7	0.0	100.0	XXX	XXX	XXX	69.7	30.3
12. Total Bonds Prior Year												
12.01 Issuer Obligations	9,784,573,529	16,928,866,407	14,307,631,722	11,343,959,575	18,244,854,429	XXX	XXX	XXX	70,609,885,662	74.5	46,791,782,721	23,818,102,941
12.02 Residential Mortgage-Backed Securities	206,363,158	597,456,315	298,647,072	365,868,361	104,117,905	XXX	XXX	XXX	1,572,452,811	1.7	1,572,169,105	283,706
12.03 Commercial Mortgage-Backed Securities	253,929,709	3,556,223,271	2,162,769,237	846,410,020	613,233,093	XXX	XXX	XXX	7,432,565,330	7.8	6,030,774,460	1,401,790,870
12.04 Other Loan-Backed and Structured Securities	1,670,757,835	6,666,139,126	2,010,302,920	1,324,032,435	2,801,516,593	XXX	XXX	XXX	14,472,748,909	15.3	12,289,367,958	2,183,380,951
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	47,722,550	565,632,280	31,977,958	0	18,713,853	XXX	XXX	XXX	664,046,641	0.7	4,605,222	659,441,419
12.08 Totals	11,963,346,781	28,314,317,399	18,811,328,909	13,880,270,391	21,782,435,873	0	XXX	XXX	94,751,699,353	100.0	66,688,699,466	28,062,999,887
12.09 Line 12.08 as a % of Col. 9	12.6	29.9	19.9	14.6	23.0	0.0	XXX	XXX	100.0	XXX	70.4	29.6
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	6,212,462,759	7,558,331,543	6,236,400,702	8,836,034,633	19,252,812,022	XXX	48,096,041,659	48.0	46,791,782,721	49.4	48,096,041,659	XXX
13.02 Residential Mortgage-Backed Securities	574,385,014	517,944,815	264,255,253	286,827,553	32,808,428	XXX	1,676,221,063	1.7	1,572,169,105	1.7	1,676,221,063	XXX
13.03 Commercial Mortgage-Backed Securities	481,933,092	3,159,326,887	1,743,259,523	309,354,415	261,141,640	XXX	5,955,015,557	5.9	6,030,774,460	6.4	5,955,015,557	XXX
13.04 Other Loan-Backed and Structured Securities	2,084,701,457	5,735,465,131	1,247,935,116	1,295,646,517	3,756,813,206	XXX	14,120,561,427	14.1	12,289,367,958	13.0	14,120,561,427	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	14,136	56,543	1,325,236	0	0	XXX	1,395,915	0.0	4,605,222	0.0	1,395,915	XXX
13.08 Totals	9,353,496,458	16,971,124,919	9,493,175,830	10,727,863,118	23,303,575,296	0	69,849,235,621	69.7	66,688,699,466	70.4	69,849,235,621	XXX
13.09 Line 13.08 as a % of Col. 7	13.4	24.3	13.6	15.4	33.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	9.3	16.9	9.5	10.7	23.3	0.0	69.7	XXX	XXX	XXX	69.7	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	2,166,625,128	8,618,829,419	9,636,778,497	4,361,658,730	1,252,656,105	XXX	26,036,547,879	26.0	23,818,102,941	25.1	XXX	26,036,547,879
14.02 Residential Mortgage-Backed Securities	32,338	213,560	28,358	0	1	XXX	274,257	0.0	283,706	0.0	XXX	274,257
14.03 Commercial Mortgage-Backed Securities	39,520,087	192,363,732	346,531,312	770,306,589	114,230,585	XXX	1,462,952,305	1.5	1,401,790,870	1.5	XXX	1,462,952,305
14.04 Other Loan-Backed and Structured Securities	376,073,974	728,239,139	235,414,708	284,790,282	57,592,178	XXX	1,682,110,281	1.7	2,183,380,951	2.3	XXX	1,682,110,281
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	89,412,894	858,298,337	168,840,928	7,143,098	63,339,225	XXX	1,187,034,482	1.2	659,441,419	0.7	XXX	1,187,034,482
14.08 Totals	2,671,664,421	10,397,944,187	10,387,593,803	5,423,898,699	1,487,818,094	0	30,368,919,204	30.3	28,062,999,887	29.6	XXX	30,368,919,204
14.09 Line 14.08 as a % of Col. 7	8.8	34.2	34.2	17.9	4.9	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	2.7	10.4	10.4	5.4	1.5	0.0	30.3	XXX	XXX	XXX	XXX	30.3

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	865,156,580	865,156,580	0	0	0
2. Cost of short-term investments acquired	6,612,805,485	6,612,805,485	0	0	0
3. Accrual of discount	10,743,089	10,743,089	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	1,511,035	1,511,035	0	0	0
6. Deduct consideration received on disposals	5,583,135,318	5,583,135,318	0	0	0
7. Deduct amortization of premium	1,057,813	1,057,813	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	(66,350)	(66,350)	0	0	0
9. Deduct current year's other than temporary impairment recognized	369,683	369,683	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,905,587,024	1,905,587,024	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,905,587,024	1,905,587,024	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)			2,125,825,713
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	88,914,045		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	92,230,347		181,144,391
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	367,802,332		
	3.2 Section 2, Column 19	(29,220,269)		338,582,063
4.	SSAP No. 108 Adjustments			0
5.	Total gain (loss) on termination recognized, Section 2, Column 22			(125,490,085)
6.	Considerations received/(paid) on terminations, Section 2, Column 15			38,558,197
7.	Amortization:			
	7.1 Section 1, Column 19	(24,249,326)		
	7.2 Section 2, Column 21	2,868,732		(21,380,594)
8.	Adjustment to the book/adjusted carrying value of hedged item:			
	8.1 Section 1, Column 20	10,533,548		
	8.2 Section 2, Column 23	9,301,192		19,834,740
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Section 1, Column 18	(724,004,493)		
	9.2 Section 2, Column 20	(43,851,914)		(767,856,407)
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			1,712,101,624
11.	Deduct nonadmitted assets			0
12.	Statement value at end of current period (Line 10 minus Line 11)			1,712,101,624

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)			0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)			27,199,900
3.1	Add:			
	Change in variation margin on open contracts - Highly effective hedges			
	3.11 Section 1, Column 15, current year minus	0		
	3.12 Section 1, Column 15, prior year	0	0	
	Change in variation margin on open contracts - All other			
	3.13 Section 1, Column 18, current year minus	(43,717,115)		
	3.14 Section 1, Column 18, prior year	(126,153,971)	82,436,856	82,436,856
3.2	Add:			
	Change in adjustment to basis of hedged item			
	3.21 Section 1, Column 17, current year to date minus	0		
	3.22 Section 1, Column 17, prior year	0	0	
	Change in amount recognized			
	3.23 Section 1, Column 19, current year to date minus	(43,717,115)		
	3.24 Section 1, Column 19, prior year plus	(126,153,971)		
	3.25 SSAP No. 108 Adjustments	0	82,436,856	82,436,856
3.3	Subtotal (Line 3.1 minus Line 3.2)			0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		631,716,819	
4.2	Less:			
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	0		
	4.22 Amount recognized (Section 2, Column 16)	631,716,819		
	4.23 SSAP No. 108 Adjustments	0	631,716,819	
4.3	Subtotal (Line 4.1 minus Line 4.2)			0
5.	Dispositions gains (losses) on contracts terminated in prior year:			
	5.1 Total gain (loss) recognized for terminations in prior year			0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year			0
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)			27,199,900
7.	Deduct total nonadmitted amounts			0
8.	Statement value at end of current period (Line 6 minus Line 7)			27,199,900

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12574#FK8	Corporate Bond First to Default	1.C	50,000,000	636,237	869,379	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	(1,590,684)	465,368	072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPO	1.CFE	657,140	863,205
12574#FK8	Corporate Bond First to Default	1.C	0	6,706,117	9,293,964			Credit Default Swap - 110633CM	0	0	12189L-BB-6	BURLINGTN NORTH SANTA FE LLC CORPOR	1.GFE	6,926,443	9,227,960
12574#FK8	Corporate Bond First to Default	1.C	0	1,418,891	1,669,997			Credit Default Swap - 110633CM	0	0	13057E-BC-7	CALIFORNIA STATEWIDE CMNTYS DE CORP	1.DFE	1,465,508	1,658,138
12574#FK8	Corporate Bond First to Default	1.C	0	3,991,465	4,715,931			Credit Default Swap - 110633CM	0	0	167593-WS-7	CHICAGO ILL O HARE INTL ARPT CORPOR	1.FFE	4,122,603	4,682,440
12574#FK8	Corporate Bond First to Default	1.C	0	757,399	1,001,864			Credit Default Swap - 110633CM	0	0	210518-CX-2	Consumers Energy CORPORATE	1.EFE	782,283	994,749
12574#FK8	Corporate Bond First to Default	1.C	0	979,068	1,289,915			Credit Default Swap - 110633CM	0	0	210518-DA-1	Consumers Energy CORPORATE	1.FFE	1,011,234	1,280,754
12574#FK8	Corporate Bond First to Default	1.C	0	3,082,223	4,186,318			Credit Default Swap - 110633CM	0	0	341081-FQ-5	FLORIDA POWER & LIGHT CORPORATE	1.DFE	3,183,488	4,156,588
12574#FK8	Corporate Bond First to Default	1.C	0	959,950	1,342,579			Credit Default Swap - 110633CM	0	0	404530-AA-5	HACKENSACK MERIDIAN HEALTH CORPORAT	1.DFE	991,489	1,333,044
12574#FK8	Corporate Bond First to Default	1.C	0	500,139	654,994			Credit Default Swap - 110633CM	0	0	438516-BS-4	HONEYWELL INTERNATIONAL CORPORATE	1.FFE	516,570	650,342
12574#FK8	Corporate Bond First to Default	1.C	0	9,123,299	12,711,909			Credit Default Swap - 110633CM	0	0	46647P-AN-6	JPMORGAN CHASE & CO CORP FLOATER	1.FFE	9,423,040	12,621,632
12574#FK8	Corporate Bond First to Default	1.C	0	1,107,320	1,468,242			Credit Default Swap - 110633CM	0	0	595620-AR-6	MIDAMERICAN ENERGY CO BD CORPORATE	1.EFE	1,143,700	1,457,815
12574#FK8	Corporate Bond First to Default	1.C	0	1,506,153	1,959,297			Credit Default Swap - 110633CM	0	0	649322-AD-6	NEW YORK PRESBYTERIAN HOSP CORPORA	1.CFE	1,555,637	1,945,382
12574#FK8	Corporate Bond First to Default	1.C	0	2,202,546	2,903,678			Credit Default Swap - 110633CM	0	0	649322-AE-4	NEW YORK PRESBYTERIAN HOSP CORPORA	1.CFE	2,274,910	2,883,057
12574#FK8	Corporate Bond First to Default	1.C	0	3,773,230	5,266,848			Credit Default Swap - 110633CM	0	0	89417E-AN-9	TRAVELERS COS INC/THE CORPORATE	1.FFE	3,897,198	5,229,444
12574#FK8	Corporate Bond First to Default	1.C	0	7,791,855	11,250,905			Credit Default Swap - 110633CM	0	0	91412G-HA-6	UNIVERSITY OF CALIFORNIA CORP MUNI	1.CFE	8,047,852	11,171,004
12574#FK8	Corporate Bond First to Default	1.C	0	2,841,639	3,720,144			Credit Default Swap - 110633CM	0	0	914886-AC-0	UNIVERSITY OF SOUTHERN CALIFOR CORP	1.CFE	2,935,000	3,693,724
12574#FK8	Corporate Bond First to Default	1.C	0	1,038,514	1,222,603			Credit Default Swap - 110633CM	0	0	93978H-SC-0	WASHINGTON ST HLTH CARE FACS A CORP	1.CFE	1,072,634	1,213,920
000000-00-0	Corporate Bond First to Default	2.BZ	500,000,000	9,870,874	13,400,715	10/07/2020	12/20/2025	Credit Default Swap - 136603CM	10,805,973	12,243,729	010392-EE-4	ALABAMA POWER SENIOR NOTES	1.FFE	9,670,601	13,164,262
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,206,119	3,016,363			Credit Default Swap - 136603CM	0	0	013716-AQ-8	RIO TINTO ALCAN INC DEBENTURES	1.FFE	2,161,359	2,963,140
000000-00-0	Corporate Bond First to Default	2.BZ	0	24,704,025	30,902,366			Credit Default Swap - 136603CM	0	0	037735-CM-7	APPALACHIAN PWR CO CORPORATE	2.AFE	24,202,798	30,357,098
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,670,047	4,040,323			Credit Default Swap - 136603CM	0	0	039483-BC-5	ARCHER DANIELS MIDLAND C CORPORATE	1.FFE	2,615,874	3,969,032
000000-00-0	Corporate Bond First to Default	2.BZ	0	545,509	754,507			Credit Default Swap - 136603CM	0	0	039483-BH-4	ARCHER DANIELS MIDLAND C Corporate	1.FFE	534,441	741,194
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,051,904	1,290,074			Credit Default Swap - 136603CM	0	0	055450-AH-3	BHP FIN USA LTD CORP FOREIGN	1.FFE	1,030,562	1,267,310
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,750,263	6,604,080			Credit Default Swap - 136603CM	0	0	055451-AR-9	BHP BILLITON FIN USA LTD CORP FOREI	1.FFE	4,653,883	6,487,552
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,728,324	5,814,986			Credit Default Swap - 136603CM	0	0	057224-AZ-0	Baker Hughes Inc CORPORATE	1.GFE	4,632,389	5,712,381
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,409,334	7,019,199			Credit Default Swap - 136603CM	0	0	06051G-FG-9	BANK OF AMERICA CORP CORPORATE	1.GFE	5,299,582	6,895,346
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,338,019	6,859,541			Credit Default Swap - 136603CM	0	0	110122-CR-7	BRISTOL MYERS SQUIBB CO CORPORATE	1.FFE	5,229,714	6,738,505
000000-00-0	Corporate Bond First to Default	2.BZ	0	34,783,631	36,446,438			Credit Default Swap - 136603CM	0	0	110122-DL-9	BRISTOL MYERS SQUIBB CO CORPORATE	1.FFE	34,077,897	35,803,346
000000-00-0	Corporate Bond First to Default	2.BZ	0	12,398,946	16,001,633			Credit Default Swap - 136603CM	0	0	141781-BC-7	Cargill Inc CORPORATE	1.FFE	12,147,381	15,719,286
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,154,834	1,513,793			Credit Default Swap - 136603CM	0	0	149123-BJ-9	CATERPILLAR INC DEBENTURES	1.GFE	1,131,403	1,487,083
000000-00-0	Corporate Bond First to Default	2.BZ	0	19,276,786	25,703,269			Credit Default Swap - 136603CM	0	0	149123-CD-1	CATERPILLAR INC CORPORATE	1.GFE	18,885,674	25,249,738
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,992,584	10,547,540			Credit Default Swap - 136603CM	0	0	167593-L7-5	CHICAGO ILL O HARE INTL ARPT CORPOR	1.FFE	8,810,131	10,361,430
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,441,623	13,120,809			Credit Default Swap - 136603CM	0	0	168863-BP-2	CHILE REPUBLIC OF NT GOVT FOREIGN	1.EFE	9,250,059	12,889,293
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,182,415	4,106,567			Credit Default Swap - 136603CM	0	0	172967-JU-6	CITIGROUP INC CORPORATE	2.AFE	3,117,847	4,034,107
000000-00-0	Corporate Bond First to Default	2.BZ	0	14,955,435	21,208,636			Credit Default Swap - 136603CM	0	0	20281P-CT-7	COMMONWEALTH FING AUTH PA CORPORATE	1.EFE	14,652,000	20,834,412
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,208,607	1,567,967			Credit Default Swap - 136603CM	0	0	21987B-AX-6	CODELCO INC GOVT FOREIGN	1.GFE	1,184,085	1,540,301
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,918,251	5,369,324			Credit Default Swap - 136603CM	0	0	223030-AH-3	COVIDIEN INTERNATIONAL F CORP FOREI	1.GFE	3,838,752	5,274,583
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,446,264	1,573,350			Credit Default Swap - 136603CM	0	0	254687-DM-5	WALT DISNEY COMPANY CORPORATE	2.AFE	1,416,920	1,545,589
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,336,501	1,826,493			Credit Default Swap - 136603CM	0	0	25468P-BW-5	WALT DISNEY CO SENIOR NOTES	2.AFE	1,309,384	1,794,265
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,062,128	4,474,278			Credit Default Swap - 136603CM	0	0	254845-JZ-4	DISTRICT COLUMBIA WTR&SWR AU CORPOR	1.BFE	3,000,000	4,395,330
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,428,730	4,527,297			Credit Default Swap - 136603CM	0	0	29135L-AB-6	ABU DHABI (EMIRATE OF) GOVT FOREIGN	1.CFE	3,359,164	4,447,413
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,041,740	2,945,153			Credit Default Swap - 136603CM	0	0	341081-ER-4	FLORIDA POWER & LIGHT CORPORATE	1.EFE	2,000,315	2,893,186
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,093,958	7,020,093			Credit Default Swap - 136603CM	0	0	341081-ES-2	FLORIDA POWER & LIGHT CORPORATE	1.EFE	4,990,605	6,896,225
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,017,354	1,422,492			Credit Default Swap - 136603CM	0	0	341081-EU-7	FLORIDA POWER & LIGHT CORP	1.EFE	996,713	1,397,393

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,456,793	3,544,879			Credit Default Swap - 1366030M	0	0	368710-AC-3	GENENTECH INC CORPORATE	1.CFE	2,406,947	3,482,330
000000-00-0	Corporate Bond First to Default	2.BZ	0	16,617,150	23,816,990			Credit Default Swap - 1366030M	0	0	37310P-AB-7	GEORGETOWN UNIVERSITY CORPORATE	1.GFE	16,280,000	23,396,742
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,649,892	4,782,097			Credit Default Swap - 1366030M	0	0	373334-KA-8	GEORGIA POWER COMPANY CORPORATE	2.AFE	3,575,838	4,697,718
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,027,589	12,876,009			Credit Default Swap - 1366030M	0	0	377372-AE-7	GLAXOSMITHKLINE CAP INC CORP FOREIG	1.FFE	8,844,426	12,648,813
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,622,911	3,201,531			Credit Default Swap - 1366030M	0	0	38141G-GM-0	GOLDMAN SACHS GROUP INC CORPORATE	2.AFE	2,569,694	3,145,040
000000-00-0	Corporate Bond First to Default	2.BZ	0	915,387	1,132,973			Credit Default Swap - 1366030M	0	0	38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	2.AFE	896,815	1,112,982
000000-00-0	Corporate Bond First to Default	2.BZ	0	404,809	542,795			Credit Default Swap - 1366030M	0	0	404530-AA-5	HACKENSACK MERIDIAN HEALTH CORPORAT	1.DFE	396,596	533,218
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,632,547	1,969,246			Credit Default Swap - 1366030M	0	0	44841S-AC-3	HUTCHISON WHAM INT 03/33 CORP FOREI	1.FFE	1,599,424	1,934,499
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,025,536	1,266,540			Credit Default Swap - 1366030M	0	0	455434-BS-8	INDIANAPOLIS PWR & LT CO CORPORATE	1.FFE	1,004,729	1,244,192
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,160,046	4,074,388			Credit Default Swap - 1366030M	0	0	459200-AS-0	IBM CORP DEBENTURES	1.FFE	3,095,931	4,002,496
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,051,404	10,578,535			Credit Default Swap - 1366030M	0	0	465138-7N-9	AID-ISRAEL GOVT FOREIGN	1.EFE	7,888,047	10,391,878
000000-00-0	Corporate Bond First to Default	2.BZ	0	965,570	1,315,287			Credit Default Swap - 1366030M	0	0	46513Y-JJ-8	ISRAEL (STATE OF) GOVT FOREIGN	1.EFE	945,979	1,292,079
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,879,098	14,608,016			Credit Default Swap - 1366030M	0	0	46625H-JU-5	JP MORGAN CHASE & CO CORPORATE	1.FFE	10,658,369	14,350,259
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,097,988	1,392,790			Credit Default Swap - 1366030M	0	0	485134-BM-1	KANSAS CITY PWR & LT CO CORPORATE	1.FFE	1,075,710	1,368,214
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,915,946	9,898,198			Credit Default Swap - 1366030M	0	0	491674-BJ-5	KENTUCKY UTILITIES COMPANY CORPORAT	1.FFE	7,755,337	9,723,546
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,796,229	12,666,213			Credit Default Swap - 1366030M	0	0	50066A-AD-5	KOREA GAS CORP GOVT FOREIGN	1.CFE	9,597,471	12,442,719
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,145,126	1,347,498			Credit Default Swap - 1366030M	0	0	540424-AR-9	LOEWS CORP CORPORATE	1.GFE	1,121,893	1,323,722
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,114,759	7,600,382			Credit Default Swap - 1366030M	0	0	546676-AV-9	LOUISVILLE GAS & ELEC CO CORPORATE	1.FFE	5,990,696	7,466,274
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,576,834	14,306,093			Credit Default Swap - 1366030M	0	0	575718-AB-7	MASS INSTITUTE OF TECH CORPORATE	1.AFE	9,382,527	14,053,664
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,450,987	1,870,488			Credit Default Swap - 1366030M	0	0	585055-AW-6	MEDTRONIC INC CORPORATE	1.GFE	1,421,548	1,837,484
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,152,217	6,503,970			Credit Default Swap - 1366030M	0	0	58507L-AW-9	MEDTRONIC GLOBAL HOLDINGS SCA CORP	1.FFE	6,027,393	6,389,208
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,477,401	2,358,854			Credit Default Swap - 1366030M	0	0	586054-AA-6	MEMORIAL SLOAN-KETTERING CANCE CORP	1.DFE	2,427,137	2,317,233
000000-00-0	Corporate Bond First to Default	2.BZ	0	16,875,510	25,652,757			Credit Default Swap - 1366030M	0	0	594918-AM-6	MICROSOFT CORP CORPORATE	1.AFE	16,533,118	25,200,118
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,334,584	6,924,598			Credit Default Swap - 1366030M	0	0	595620-AL-9	MIDAMERICAN ENERGY CO BD CORPORATE	1.EFE	5,226,349	6,802,415
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,193,206	8,073,319			Credit Default Swap - 1366030M	0	0	595620-AN-5	MIDAMERICAN ENERGY CO BD CORPORATE	1.EFE	6,067,551	7,930,867
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,075,796	3,896,789			Credit Default Swap - 1366030M	0	0	61746B-CY-0	MORGAN STANLEY CORPORATE	2.AFE	3,013,390	3,828,030
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,218,405	1,659,997			Credit Default Swap - 1366030M	0	0	61746B-EG-7	MORGAN STANLEY CORPORATE	2.AFE	1,193,684	1,630,707
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,611,903	3,326,714			Credit Default Swap - 1366030M	0	0	617482-V9-2	MORGAN STANLEY CORPORATE	2.AFE	2,558,910	3,268,014
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,041,790	1,391,645			Credit Default Swap - 1366030M	0	0	64952G-AE-8	NEW YORK LIFE INSURANCE NOTES 144A	1.CFE	1,020,653	1,367,089
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,833,945	8,305,735			Credit Default Swap - 1366030M	0	0	654579-AA-9	NIPPON LIFE INS CORP FRGN FLOATER	1.GFE	7,675,000	8,159,181
000000-00-0	Corporate Bond First to Default	2.BZ	0	14,191,944	16,032,753			Credit Default Swap - 1366030M	0	0	654579-AE-1	NIPPON LIFE INS CORP FRGN FLOATER	1.GFE	13,904,000	15,749,857
000000-00-0	Corporate Bond First to Default	2.BZ	0	22,780,397	31,519,684			Credit Default Swap - 1366030M	0	0	66989H-AH-1	NOVARTIS CAPITAL CORP CORPORATE	1.DFE	22,318,200	30,963,523
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,183,092	8,132,536			Credit Default Swap - 1366030M	0	0	67021C-AJ-6	NSTAR ELECTRIC COMPANY CORPORATE	1.FFE	6,057,641	7,989,038
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,095,070	2,533,915			Credit Default Swap - 1366030M	0	0	678858-BP-5	Oklahoma Gas & Elec Co CORPORATE	1.GFE	2,052,563	2,489,204
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,844,897	3,326,312			Credit Default Swap - 1366030M	0	0	68235P-AF-5	ONE GAS INC CORPORATE	1.FFE	2,787,176	3,267,619
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,976,779	5,660,699			Credit Default Swap - 1366030M	0	0	68389X-AE-5	ORACLE CORP CORPORATE	1.GFE	3,896,093	5,560,816
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,262,470	5,912,689			Credit Default Swap - 1366030M	0	0	68607D-NL-5	OREGON ST DEPT TRANSN CORPORATE MUN	1.BFE	4,175,988	5,808,360
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,082,838	5,889,683			Credit Default Swap - 1366030M	0	0	68608K-A3-2	OREGON ST CORPORATE MUNI FRGN	1.BFE	4,000,000	5,785,760
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,557,897	7,115,773			Credit Default Swap - 1366030M	0	0	709223-A2-7	PENNSYLVANIA ST TPK COMMN CORPORATE	1.EFE	5,445,132	6,990,216
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,457,468	2,962,179			Credit Default Swap - 1366030M	0	0	713448-EG-9	PEPSICO INC CORPORATE	1.EFE	2,407,608	2,909,912
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,857,986	3,562,774			Credit Default Swap - 1366030M	0	0	731020-AA-4	POLAR TANKERS INC CORP SINKING FUND	1.GFE	2,800,000	3,499,909
000000-00-0	Corporate Bond First to Default	2.BZ	0	20,356,698	27,040,132			Credit Default Swap - 1366030M	0	0	743315-AP-8	PROGRESSIVE CORP OHIO CORPORATE	1.FFE	19,943,676	26,563,012
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,447,475	8,018,744			Credit Default Swap - 1366030M	0	0	74727P-AL-5	STATE OF QATAR GOVT FOREIGN	1.DFE	6,316,660	7,877,254
000000-00-0	Corporate Bond First to Default	2.BZ	0	15,608,167	20,272,258			Credit Default Swap - 1366030M	0	0	74727P-AV-3	STATE OF QATAR GOVT FOREIGN	1.DFE	15,291,489	19,914,556
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,255,478	1,718,722			Credit Default Swap - 1366030M	0	0	74727P-AY-7	STATE OF QATAR GOVT FOREIGN	1.DFE	1,230,006	1,688,396
000000-00-0	Corporate Bond First to Default	2.BZ	0	13,306,618	17,179,923			Credit Default Swap - 1366030M	0	0	771196-AU-6	ROCHE HOLDINGS INC CORPORATE	1.CFE	13,036,637	16,876,786
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,210,075	1,603,413			Credit Default Swap - 1366030M	0	0	80413T-AJ-8	Saudi Arabia GOVT FOREIGN	1.FFE	1,185,524	1,575,121
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,187,437	3,163,818			Credit Default Swap - 1366030M	0	0	806605-AG-6	MERCK & CO INC BOND	1.EFE	2,143,055	3,107,993

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,036,438	2,508,514			Credit Default Swap - 136603CM	0	0	82937A-AB-9	SINOCHEM OVERSEAS CAP CORP FOREIGN	1.GFE	1,995,120	2,464,252
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,027,433	4,106,173			Credit Default Swap - 136603CM	0	0	857004-AD-7	STATE GRID OVERSEAS INVESTMENT GOVT	1.EFE	2,966,009	4,033,720
000000-00-0	Corporate Bond First to Default	2.BZ	0	16,931,371	23,905,426			Credit Default Swap - 136603CM	0	0	902674-XN-5	UBS AG (LONDON BRANCH) CORP FOREIGN	1.DFE	16,587,846	23,483,617
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,309,057	1,812,175			Credit Default Swap - 136603CM	0	0	91412G-HA-6	UNIVERSITY OF CALIFORNIA CORP MUNI	1.CFE	1,282,497	1,780,200
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,019,972	1,311,493			Credit Default Swap - 136603CM	0	0	91412N-AF-7	UNIVERSITY OF CHICAGO CORPORATE	1.CFE	999,278	1,288,352
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,667,316	3,812,996			Credit Default Swap - 136603CM	0	0	915115-3X-5	UNIVERSITY TEX CORPORATE MUNI FRGN	1.AFE	2,613,198	3,745,716
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,747,525	3,333,746			Credit Default Swap - 136603CM	0	0	92976G-AJ-0	WELLS FARGO BANK NA CORPORATE	2.AFE	2,691,780	3,274,923
000000-00-0	Corporate Bond First to Default	2.BZ	0	11,183,405	15,593,426			Credit Default Swap - 136603CM	0	0	931142-BF-9	WAL MART STORES INC NOTES	1.CFE	10,956,502	15,318,282
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,158,464	8,064,151			Credit Default Swap - 136603CM	0	0	93974C-RF-9	WASHINGTON ST CORPORATE MUNI	1.BFE	6,033,514	7,921,860
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,362,077	2,838,516			Credit Default Swap - 136603CM	0	0	95709T-AH-3	Westar Energy Inc CORPORATE	1.FFE	2,314,153	2,788,431
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,851,622	3,528,151			Credit Default Swap - 136603CM	0	0	95709T-AK-6	Westar Energy Inc CORPORATE	1.FFE	2,793,765	3,465,897
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,256,571	2,512,815			Credit Default Swap - 136603CM	0	0	982674-KA-0	WYANDOTTE CNTY/KANSAS CITY UTI CORP	1.FFE	2,210,786	2,468,476
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,104,256	1,583,722			Credit Default Swap - 136603CM	0	0	983024-AG-5	WYETH CORPORATE	1.FFE	1,081,851	1,555,778
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,596,365	1,993,261			Credit Default Swap - 136603CM	0	0	G4672C-AC-9	HUTCHISON WHAMPOA INTL LTD CORP FOR	1.FFE	1,563,976	1,958,090
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,345,488	5,383,938			Credit Default Swap - 136603CM	0	0	G8449V-AC-0	STATE GRID OVERSEAS INVESTMENT CORP	1.EFE	4,257,322	5,288,939
000000-00-0	Corporate Bond First to Default	2.BZ	100,000,000	992,138	1,455,063	10/07/2020	12/20/2030	Credit Default Swap - 136607CM	226,754	866,229	013716-AW-5	RIO TINTO ALCAN INC CORP FOREIGN	1.FFE	990,003	1,446,448
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,978,277	2,960,563			Credit Default Swap - 136607CM	0	0	020002-AS-0	ALLSTATE CORP BOND	1.GFE	1,974,020	2,943,033
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,808,196	5,967,895			Credit Default Swap - 136607CM	0	0	072024-NU-2	BAY AREA TOLL AUTH CALIF TOLL CORPO	1.DFE	3,800,000	5,932,560
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,050,790	1,586,438			Credit Default Swap - 136607CM	0	0	136375-BE-1	CANADIAN NATL RAILWAY NT NOTES	1.FFE	1,048,529	1,577,045
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,022,782	5,315,183			Credit Default Swap - 136607CM	0	0	15189X-AT-5	CENTERPOINT ENERGY CORPORATE	1.FFE	4,014,124	5,283,713
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,803,422	15,068,852			Credit Default Swap - 136607CM	0	0	17275R-AF-9	CISCO SYSTEMS INC CORPORATE	1.EFE	9,782,323	14,979,631
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,954,799	4,836,582			Credit Default Swap - 136607CM	0	0	172967-LJ-8	CITIGROUP INC CORP FLOATER	2.AFE	3,946,287	4,807,945
000000-00-0	Corporate Bond First to Default	2.BZ	0	995,084	1,555,357			Credit Default Swap - 136607CM	0	0	20030N-AK-7	COMCAST CORP CORPORATE	1.GFE	992,943	1,546,148
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,019,835	3,238,535			Credit Default Swap - 136607CM	0	0	20030N-AV-3	COMCAST CORP CORPORATE	1.GFE	2,015,487	3,219,360
000000-00-0	Corporate Bond First to Default	2.BZ	0	550,428	799,630			Credit Default Swap - 136607CM	0	0	210518-CP-9	Consumers Energy CORPORATE	1.FFE	549,244	794,896
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,293,004	1,515,866			Credit Default Swap - 136607CM	0	0	254687-DZ-6	WALT DISNEY COMPANY CORPORATE	1.GFE	1,290,221	1,506,890
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,428,654	3,958,047			Credit Default Swap - 136607CM	0	0	254687-EH-5	WALT DISNEY COMPANY CORPORATE	2.AFE	3,421,275	3,934,612
000000-00-0	Corporate Bond First to Default	2.BZ	0	11,904,097	13,980,559			Credit Default Swap - 136607CM	0	0	254687-ER-3	WALT DISNEY COMPANY CORPORATE	1.GFE	11,878,476	13,897,782
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,083,661	2,572,451			Credit Default Swap - 136607CM	0	0	254687-FD-3	WALT DISNEY COMPANY CORPORATE	1.GFE	2,079,176	2,557,220
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,492,626	11,599,699			Credit Default Swap - 136607CM	0	0	373334-JN-2	GEORGIA POWER COMPANY CORPORATE	2.AFE	8,474,347	11,531,018
000000-00-0	Corporate Bond First to Default	2.BZ	0	996,951	1,376,564			Credit Default Swap - 136607CM	0	0	404201-AB-3	HSBC BANK USA CORPORATE	1.FFE	994,805	1,368,413
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,005,691	1,447,098			Credit Default Swap - 136607CM	0	0	452252-FK-0	ILLINOIS ST TOLL HIGHWAY AUTH CORP	1.DFE	1,003,526	1,438,530
000000-00-0	Corporate Bond First to Default	2.BZ	0	610,446	811,621			Credit Default Swap - 136607CM	0	0	46647P-AA-4	JPMORGAN CHASE & CO CORP FLOATER	1.FFE	609,133	806,816
000000-00-0	Corporate Bond First to Default	2.BZ	0	129,210	148,752			Credit Default Swap - 136607CM	0	0	532457-AP-3	Eli Lilly & Co NOTES	1.FFE	128,932	147,871
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,045,516	1,523,201			Credit Default Swap - 136607CM	0	0	539830-AR-0	LOCKHEED MARTIN CORP CORPORATE	1.GFE	1,043,266	1,514,182
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,733,035	5,506,041			Credit Default Swap - 136607CM	0	0	544495-UG-7	LOS ANGELES CALIF CORPORATE MUNI FR	1.DFE	3,725,000	5,473,441
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,043,448	1,554,810			Credit Default Swap - 136607CM	0	0	549271-AF-1	LUBRIZOL CORP BOND	1.CFE	1,041,202	1,545,604
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,264,103	11,037,355			Credit Default Swap - 136607CM	0	0	571676-AH-8	MARS INC CORPORATE	1.FFE	8,246,316	10,972,004
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,998,197	2,942,339			Credit Default Swap - 136607CM	0	0	59156R-AM-0	METLIFE INC CORPORATE	1.GFE	1,993,897	2,924,918
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,219,600	15,057,051			Credit Default Swap - 136607CM	0	0	592125-AM-0	METROPOLITAN GOVT NASHVILLE & CORPO	1.DFE	10,197,605	14,967,900
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,000,184	2,970,932			Credit Default Swap - 136607CM	0	0	59562V-AM-9	BERKSHIRE HATHAWAY ENERG CORPORATE	1.GFE	1,995,879	2,953,341
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,989,090	2,844,818			Credit Default Swap - 136607CM	0	0	67021C-AC-1	NSTAR ELECTRIC COMPANY CORPORATE	1.FFE	1,984,809	2,827,974
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,871,802	3,781,122			Credit Default Swap - 136607CM	0	0	744448-CK-5	PUBLIC SERVICE CO COLO CORPORATE	1.EFE	2,865,621	3,758,734
000000-00-0	Corporate Bond First to Default	2.BZ	0	933,611	1,407,963			Credit Default Swap - 136607CM	0	0	792860-AK-4	TRAVELERS COS INC CORPORATE	1.FFE	931,601	1,399,627
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,958,571	2,529,892			Credit Default Swap - 136607CM	0	0	842400-EZ-2	SOUTHERN CAL EDISON CORPORATE	2.AFE	1,954,356	2,514,913
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,212,599	1,638,950			Credit Default Swap - 136607CM	0	0	842400-FC-2	SOUTHERN CAL EDISON CORPORATE	1.GFE	1,209,989	1,629,246
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,914,409	4,526,040			Credit Default Swap - 136607CM	0	0	91324P-AR-3	UNITEDHEALTH GROUP INC CORPORATE	1.GFE	2,908,137	4,499,242
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,025,843	2,919,072			Credit Default Swap - 136607CM	0	0	927804-FA-7	Virginia Electric Power CORPORATE	2.AFE	2,021,482	2,901,789
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,031,465	1,611,970			Credit Default Swap - 136607CM	0	0	931142-CB-7	WAL MART STORES INC CORPORATE	1.CFE	1,029,245	1,602,426
000000-00-0	Corporate Bond First to Default	2.BZ	0	973,303	1,246,951			Credit Default Swap - 136607CM	0	0	95709T-AJ-9	Westar Energy Inc CORPORATE	1.FFE	971,208	1,239,568

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,020,034	3,007,150			Credit Default Swap - 136607CM	0	0	983024-AL-4	WYETH CORPORATE	1.FFE	2,015,687	2,989,345
000000-00-0	Corporate Bond First to Default	2.BZ	50,000,000	444,442	567,074	10/29/2020	12/20/2030	Credit Default Swap - 137145CM	(229,636)	433,115	002819-AC-4	ABBOTT LABS CORPORATE	1.GFE	446,384	563,647
000000-00-0	Corporate Bond First to Default	2.BZ	0	294,936	361,372			Credit Default Swap - 137145CM	0	0	010392-EZ-7	ALABAMA POWER CORPORATE	1.FFE	296,225	359,189
000000-00-0	Corporate Bond First to Default	2.BZ	0	548,409	630,682			Credit Default Swap - 137145CM	0	0	01959L-AA-0	Allina Health System CORPORATE	1.DFE	550,805	626,871
000000-00-0	Corporate Bond First to Default	2.BZ	0	561,208	688,586			Credit Default Swap - 137145CM	0	0	049560-AG-0	ATMOS ENERGY CORP BOND	1.EFE	563,660	684,425
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,590,010	3,425,637			Credit Default Swap - 137145CM	0	0	06050T-JZ-6	BANK OF AMERICA NA CORPORATE	1.GFE	2,601,329	3,404,935
000000-00-0	Corporate Bond First to Default	2.BZ	0	552,825	690,103			Credit Default Swap - 137145CM	0	0	141781-BC-7	Cargill Inc CORPORATE	1.FFE	555,241	685,932
000000-00-0	Corporate Bond First to Default	2.BZ	0	109,271	156,403			Credit Default Swap - 137145CM	0	0	141781-BF-0	Cargill Inc CORPORATE	1.FFE	109,748	155,458
000000-00-0	Corporate Bond First to Default	2.BZ	0	292,919	417,235			Credit Default Swap - 137145CM	0	0	20825C-AP-9	Conocophillips CORPORATE	1.GFE	294,199	414,714
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,034,780	1,490,295			Credit Default Swap - 137145CM	0	0	20825C-AQ-7	Conocophillips CORPORATE	1.GFE	1,039,303	1,481,289
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,569,246	2,020,734			Credit Default Swap - 137145CM	0	0	386088-AH-1	DIAGEO INVESTMENT CORP COMPANY GUAR	1.GFE	1,576,104	2,008,522
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,772,500	3,454,189			Credit Default Swap - 137145CM	0	0	452308-AQ-2	Illinois Tool Wks Inc CORPORATE	1.FFE	2,784,617	3,433,314
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,811,938	5,407,855			Credit Default Swap - 137145CM	0	0	539830-AW-9	LOCKHEED MARTIN CORP CORP	1.GFE	3,828,599	5,375,174
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,014,137	4,996,893			Credit Default Swap - 137145CM	0	0	540424-AP-3	LOEWS CORP CORP	1.GFE	4,031,681	4,966,695
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,395,206	1,723,167			Credit Default Swap - 137145CM	0	0	693304-AH-0	PECO ENERGYCO 1ST MTG CORPORATE	1.FFE	1,401,304	1,712,753
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,250,390	1,453,536			Credit Default Swap - 137145CM	0	0	69351U-AN-3	PPL Electric Utilities Corp CORPORA	1.FFE	1,255,855	1,444,752
000000-00-0	Corporate Bond First to Default	2.BZ	0	611,354	793,051			Credit Default Swap - 137145CM	0	0	709223-A2-7	PENNSYLVANIA ST TPK COMMN CORPORATE	1.EFE	614,025	788,258
000000-00-0	Corporate Bond First to Default	2.BZ	0	606,409	723,562			Credit Default Swap - 137145CM	0	0	73358W-RP-1	PORT AUTH N Y & N J CORP MUNI	1.DFE	609,059	719,189
000000-00-0	Corporate Bond First to Default	2.BZ	0	565,296	664,663			Credit Default Swap - 137145CM	0	0	745332-CD-6	PUGET SOUND ENERGY CORPORATE	1.FFE	567,766	660,646
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,071,414	7,339,280			Credit Default Swap - 137145CM	0	0	767201-AL-0	RIO TINTO FINANCE LTD BD CORP FOREI	1.FFE	5,093,578	7,294,926
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,608,252	7,978,044			Credit Default Swap - 137145CM	0	0	76720A-AD-8	RIO TINTO FINANCE PLC CORP FOREIGN	1.FFE	5,632,763	7,929,830
000000-00-0	Corporate Bond First to Default	2.BZ	0	560,560	682,538			Credit Default Swap - 137145CM	0	0	837151-JB-6	SOUTH CAROLINA ST PUBLIC SVC A CORP	1.FFE	563,009	678,413
000000-00-0	Corporate Bond First to Default	2.BZ	0	301,508	330,069			Credit Default Swap - 137145CM	0	0	842400-FL-2	SOUTHERN CAL EDISON CORPORATE	2.AFE	302,826	328,075
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,238,887	1,545,159			Credit Default Swap - 137145CM	0	0	898813-AM-2	TUCSON ELEC PWR CO CORPORATE	1.GFE	1,244,302	1,535,821
000000-00-0	Corporate Bond First to Default	2.BZ	0	16,736,229	24,128,062			Credit Default Swap - 137145CM	0	0	911312-BV-7	UNITED PARCEL SERVICE CORPORATE	1.GFE	16,809,375	23,982,248
000000-00-0	Corporate Bond First to Default	2.BZ	20,000,000	4,376,092	6,908,383	10/29/2020	12/20/2030	Credit Default Swap - 137148CM	4,086,836	4,040,431	072024-NU-2	BAY AREA TOLL AUTH CALIF TOLL CORPO	1.DFE	4,400,000	6,869,280
000000-00-0	Corporate Bond First to Default	2.BZ	0	599,437	941,924			Credit Default Swap - 137148CM	0	0	149123-BK-6	CATERPILLAR INC BONDS	1.GFE	602,711	936,593
000000-00-0	Corporate Bond First to Default	2.BZ	0	679,489	1,154,321			Credit Default Swap - 137148CM	0	0	172967-AS-0	CITIGROUP INC NOTES	2.AFE	683,202	1,147,787
000000-00-0	Corporate Bond First to Default	2.BZ	0	770,428	1,128,267			Credit Default Swap - 137148CM	0	0	191219-BC-7	Coca Cola Enterprises Inc DEBENTURE	1.FFE	774,637	1,121,881
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,201,157	1,344,044			Credit Default Swap - 137148CM	0	0	254687-EZ-5	WALT DISNEY COMPANY CORPORATE	1.GFE	1,207,720	1,336,437
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,617,450	15,274,521			Credit Default Swap - 137148CM	0	0	437076-AS-1	Home Depot Inc CORPORATE	1.FFE	6,653,604	15,188,064
000000-00-0	Corporate Bond First to Default	2.BZ	0	842,960	1,249,190			Credit Default Swap - 137148CM	0	0	532457-AP-3	Eli Lilly & Co NOTES	1.FFE	847,565	1,242,120
000000-00-0	Corporate Bond First to Default	2.BZ	0	440,723	769,497			Credit Default Swap - 137148CM	0	0	773903-AC-3	ROCKWELL AUTOMATION INC DEBENTURES	1.GFE	443,130	765,141
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,285,078	1,837,530			Credit Default Swap - 137148CM	0	0	98385X-AJ-5	XTO ENERGY INC CORPORATE	1.CFE	1,292,099	1,827,129
000000-00-0	Corporate Bond First to Default	2.BZ	300,000,000	9,855,145	14,812,156	12/07/2020	12/20/2030	Credit Default Swap - 137911CM	2,448,896	2,598,687	039483-BC-5	ARCHER DANIELS MIDLAND C CORPORATE	1.FFE	9,784,248	14,731,217
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,525,361	5,037,462			Credit Default Swap - 137911CM	0	0	167560-PL-9	CHICAGO ILL MET WTR RECLAMATIO CORP	1.CFE	3,500,000	5,009,935
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,415	7,556			Credit Default Swap - 137911CM	0	0	16772P-AQ-9	CHICAGO ILL TRANSIT AUTH CORP MUNI	1.CFE	6,369	7,515
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,786,553	6,969,807			Credit Default Swap - 137911CM	0	0	20030N-AM-3	COMCAST CORP CORPORATE	1.GFE	4,752,118	6,931,721
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,520,694	3,567,644			Credit Default Swap - 137911CM	0	0	20825C-AQ-7	Conocophillips CORPORATE	1.GFE	2,502,561	3,548,149
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,656,673	3,828,199			Credit Default Swap - 137911CM	0	0	234667-JL-8	DALLAS CNTY TEX HOSP DIST CORPORATE	1.EFE	2,637,561	3,807,280
000000-00-0	Corporate Bond First to Default	2.BZ	0	15,952,548	23,842,182			Credit Default Swap - 137911CM	0	0	235241-LS-3	DALLAS TEX AREA RAPID TRAN CORPORAT	1.BFE	15,837,786	23,711,899
000000-00-0	Corporate Bond First to Default	2.BZ	0	46,886,015	57,565,761			Credit Default Swap - 137911CM	0	0	254687-FD-3	WALT DISNEY COMPANY CORPORATE	1.GFE	46,548,718	57,251,199
000000-00-0	Corporate Bond First to Default	2.BZ	0	20,101,722	27,259,445			Credit Default Swap - 137911CM	0	0	268317-AE-4	ELECTRICITE DE FRANCE CORP FOREIGN	2.AFE	19,957,110	27,110,488
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,931,628	4,207,411			Credit Default Swap - 137911CM	0	0	386088-AH-1	DIAGEO INVESTMENT CORP COMPANY GUAR	1.GFE	2,910,538	4,184,420
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,028,397	2,900,823			Credit Default Swap - 137911CM	0	0	452252-FK-0	ILLINOIS ST TOLL HIGHWAY AUTH CORP	1.DFE	2,013,805	2,884,972
000000-00-0	Corporate Bond First to Default	2.BZ	0	19,231,517	29,763,942			Credit Default Swap - 137911CM	0	0	478160-AT-1	JOHNSON & JOHNSON CORPORATE	1.AFE	19,093,166	29,601,300

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,633,332	6,796,286			Credit Default Swap - 137911CM	0	0	544495-UG-7	LOS ANGELES CALIF CORPORATE MUNI FR	1.DFE	4,600,000	6,759,148
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,943,461	11,161,032			Credit Default Swap - 137911CM	0	0	585055-AT-3	MEDTRONIC INC CORPORATE	1.GFE	7,886,316	11,100,044
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,045,304	12,107,926			Credit Default Swap - 137911CM	0	0	589331-AQ-0	MERCK AND CO CORPORATE	1.EFE	7,987,426	12,041,764
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,417,629	8,087,719			Credit Default Swap - 137911CM	0	0	59156R-AM-0	METLIFE INC CORPORATE	1.GFE	5,378,655	8,043,524
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,822,807	4,482,712			Credit Default Swap - 137911CM	0	0	64972F-L2-0	NEW YORK N Y CITY MUN WTR FIN CORPO	1.BFE	2,802,500	4,458,217
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,192,933	1,741,453			Credit Default Swap - 137911CM	0	0	67021C-AF-4	NSTAR ELECTRIC COMPANY CORPORATE	1.EFE	1,184,351	1,731,937
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,985,390	15,176,212			Credit Default Swap - 137911CM	0	0	713448-BP-2	PEPSICO INC CORPORATE	1.EFE	9,913,555	15,093,283
000000-00-0	Corporate Bond First to Default	2.BZ	0	17,911,692	25,974,544			Credit Default Swap - 137911CM	0	0	717081-CY-7	PFIZER INC CORPORATE	1.FFE	17,782,836	25,832,609
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,852,997	15,883,913			Credit Default Swap - 137911CM	0	0	718172-AC-3	PHILIP MORRIS INTERNATIONAL IN CORP	1.FFE	10,774,921	15,797,117
000000-00-0	Corporate Bond First to Default	2.BZ	0	26,282,387	33,862,665			Credit Default Swap - 137911CM	0	0	771196-AU-6	ROCHE HOLDINGS INC CORPORATE	1.CFE	26,093,312	33,677,626
000000-00-0	Corporate Bond First to Default	2.BZ	0	30,217,383	44,749,830			Credit Default Swap - 137911CM	0	0	796253-Y3-0	SAN ANTONIO TX ELEC & GAS CORPORATE	1.CFE	30,000,000	44,505,299
000000-00-0	Corporate Bond First to Default	2.BZ	0	14,096,848	17,309,969			Credit Default Swap - 137911CM	0	0	812643-DB-7	SEATTLE WASH MUN LT & PWR REV CORPO	1.CFE	13,995,435	17,215,380
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,807,711	6,389,688			Credit Default Swap - 137911CM	0	0	842400-FF-5	SOUTHERN CAL EDISON CORPORATE	1.GFE	4,773,124	6,354,773
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,391,084	4,548,023			Credit Default Swap - 137911CM	0	0	842400-FP-3	SOUTHERN CAL EDISON CORPORATE	1.GFE	3,366,689	4,523,171
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,401,197	5,058,347			Credit Default Swap - 137911CM	0	0	87612E-AR-7	TARGET CORP CORPORATE	1.GFE	3,376,729	5,030,706
000000-00-0	Corporate Bond First to Default	2.BZ	0	13,998,617	18,385,469			Credit Default Swap - 137911CM	0	0	906548-CH-3	UNION ELECTRIC CO CORPORATE	1.FFE	13,897,912	18,285,004
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,066,880	14,503,453			Credit Default Swap - 137911CM	0	0	91412F-7Y-7	UNIVERSITY CALIF CORPORATE MUNI TAX	1.CFE	9,994,460	14,424,200
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,222,505	8,563,976			Credit Default Swap - 137911CM	0	0	927804-FE-9	Virginia Electric Power CORPORATE	2.AFE	6,177,741	8,517,179
000000-00-0	Corporate Bond First to Default	2.BZ	0	15,272,354	21,442,246			Credit Default Swap - 137911CM	0	0	92976G-AJ-0	WELLS FARGO BANK NA CORPORATE	2.AFE	15,162,485	21,325,077
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,930,763	6,765,345			Credit Default Swap - 137911CM	0	0	929903-AM-4	WACHOVIA CORP BOND	2.BFE	4,895,291	6,728,376
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,433,380	12,814,276			Credit Default Swap - 137911CM	0	0	931142-CM-3	WAL MART STORES INC CORPORATE	1.CFE	8,372,711	12,744,254
000000-00-0	Corporate Bond First to Default	2.BZ	300,000,000	16,044,602	23,778,643	12/03/2020	12/20/2030	Credit Default Swap - 137851CM	2,794,193	2,598,687	002824-AY-6	ABBOTT LABORATORIES CORPORATE	1.GFE	15,899,518	23,636,207
000000-00-0	Corporate Bond First to Default	2.BZ	0	18,574,085	25,715,249			Credit Default Swap - 137851CM	0	0	025816-BF-5	AMERICAN EXPRESS CO CORP	2.AFE	18,406,127	25,561,212
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,645,503	11,630,270			Credit Default Swap - 137851CM	0	0	110122-AQ-1	BRISTOL MYERS SQUIBB CO CORPORATE	1.FFE	8,567,325	11,560,604
000000-00-0	Corporate Bond First to Default	2.BZ	0	25,984,991	36,948,623			Credit Default Swap - 137851CM	0	0	15504R-ET-2	CENTRAL PUGET SOUND WASH REGL CORPO	1.BFE	25,750,020	36,727,297
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,171,194	1,533,361			Credit Default Swap - 137851CM	0	0	172967-FX-4	CITIGROUP INC CORPORATE	2.AFE	1,160,603	1,524,176
000000-00-0	Corporate Bond First to Default	2.BZ	0	16,766,909	22,970,008			Credit Default Swap - 137851CM	0	0	209111-EY-5	CONS EDISON CO OF NY CORPORATE	2.AFE	16,615,293	22,832,415
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,742,924	7,036,417			Credit Default Swap - 137851CM	0	0	21685W-CJ-4	COOPERATIEVE CENTRALE RAIFFEIS CORP	1.DFE	4,700,036	6,994,269
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,525,472	9,136,746			Credit Default Swap - 137851CM	0	0	244199-BF-1	DEERE & CO CORPORATE	1.FFE	6,466,465	9,082,016
000000-00-0	Corporate Bond First to Default	2.BZ	0	12,207,891	17,762,581			Credit Default Swap - 137851CM	0	0	254845-GQ-7	DISTRICT COLUMBIA WTR&SWR AU CORPOR	1.CFE	12,097,500	17,656,181
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,975,476	15,604,571			Credit Default Swap - 137851CM	0	0	341081-FD-4	FLORIDA POWER & LIGHT CORPORATE	1.EFE	10,876,229	15,511,098
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,155,331	7,346,860			Credit Default Swap - 137851CM	0	0	377372-AB-3	GLAXOSMITHKLINE CAP INC CORPORATE	1.FFE	5,108,714	7,302,851
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,738,452	14,240,324			Credit Default Swap - 137851CM	0	0	437076-AU-6	Home Depot Inc CORPORATE	1.FFE	9,650,391	14,155,023
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,048,402	5,896,978			Credit Default Swap - 137851CM	0	0	438516-BB-1	HONEYWELL INTERNATIONAL CORPORATE	1.FFE	4,011,794	5,861,654
000000-00-0	Corporate Bond First to Default	2.BZ	0	17,754,411	25,883,206			Credit Default Swap - 137851CM	0	0	494368-BG-7	KIMBERLY CLARK CORP CORPORATE	1.FFE	17,593,865	25,728,163
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,221,264	4,506,058			Credit Default Swap - 137851CM	0	0	539830-AW-9	LOCKHEED MARTIN CORP CORP	1.GFE	3,192,136	4,479,067
000000-00-0	Corporate Bond First to Default	2.BZ	0	21,912,975	31,479,400			Credit Default Swap - 137851CM	0	0	59156R-AY-4	METLIFE INC CORPORATE	1.GFE	21,714,825	31,290,835
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,912,317	2,522,440			Credit Default Swap - 137851CM	0	0	641423-BZ-0	NEVADA POWER CO CORPORATE	1.FFE	1,895,024	2,507,331
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,863,677	13,189,892			Credit Default Swap - 137851CM	0	0	678858-BM-2	Oklahoma Gas & Elec Co CORPORATE	1.GFE	9,774,484	13,110,883
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,617,343	6,565,417			Credit Default Swap - 137851CM	0	0	68235P-AF-5	ONE GAS INC CORPORATE	1.FFE	5,566,548	6,526,089
000000-00-0	Corporate Bond First to Default	2.BZ	0	11,404,980	15,566,981			Credit Default Swap - 137851CM	0	0	695114-CL-0	PACIFICORP CORPORATE	1.EFE	11,301,849	15,473,733
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,599,840	13,809,636			Credit Default Swap - 137851CM	0	0	745332-CC-8	PUGET SOUND ENERGY CORPORATE	1.FFE	10,503,990	13,726,915
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,812,291	4,734,129			Credit Default Swap - 137851CM	0	0	80413T-AF-6	Saudi Arabia GOVT FOREIGN	1.FFE	3,777,818	4,705,771
000000-00-0	Corporate Bond First to Default	2.BZ	0	24,424,473	35,219,177			Credit Default Swap - 137851CM	0	0	822582-AN-2	SHELL INTERNATIONAL FINANCE BV CORP	1.DFE	24,203,613	35,008,211
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,542,190	5,593,010			Credit Default Swap - 137851CM	0	0	82937A-AB-9	SINOCHEM OVERSEAS CAP CORP FOREIGN	1.GFE	4,501,117	5,559,508
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,739,895	5,361,179			Credit Default Swap - 137851CM	0	0	837004-CE-8	SOUTH CAROLINA ELEC & GAS CO CORPOR	1.FFE	3,706,077	5,329,065
000000-00-0	Corporate Bond First to Default	2.BZ	0	16,648,042	24,972,551			Credit Default Swap - 137851CM	0	0	882722-KF-7	TEXAS ST CORPORATE MUNI FRGN	1.AFE	16,497,500	24,822,963
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,373,551	8,960,812			Credit Default Swap - 137851CM	0	0	91324P-BK-7	UNITEDHEALTH GROUP INC CORPORATE	1.GFE	6,315,917	8,907,136
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,279,867	15,369,675			Credit Default Swap - 137851CM	0	0	931142-CS-0	WAL MART STORES INC CORPORATE	1.CFE	10,186,911	15,277,609
000000-00-0	Corporate Bond First to Default	2.BZ	0	16,315,070	20,495,846			Credit Default Swap - 137851CM	0	0	976826-BF-3	WISCONSIN PWR & LT CO CORPORATE	1.GFE	16,167,539	20,373,074
000000-00-0	Corporate Bond First to Default	2.BZ	165,000,000	938,213	1,247,696	12/03/2020	12/20/2025	Credit Default Swap - 137848CM	(91,854)	173,246	00440E-AQ-0	CHUBB INA HOLDINGS INC CORPORATE	1.FFE	916,554	1,225,358

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,593,009	14,209,386			Credit Default Swap - 137848CM	0	0	00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE	1.FFE	10,348,461	13,954,988
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,799,185	3,763,914			Credit Default Swap - 137848CM	0	0	020002-BA-8	ALLSTATE CORP CORP	1.GFE	2,734,564	3,696,527
000000-00-0	Corporate Bond First to Default	2.BZ	0	43,595,999	54,880,414			Credit Default Swap - 137848CM	0	0	02361D-AN-0	AMEREN ILLINOIS CO CORPORATE	1.FFE	42,589,553	53,897,861
000000-00-0	Corporate Bond First to Default	2.BZ	0	935,525	1,301,360			Credit Default Swap - 137848CM	0	0	025816-BF-5	AMERICAN EXPRESS CO CORP	2.AFE	913,928	1,278,061
000000-00-0	Corporate Bond First to Default	2.BZ	0	565,830	719,884			Credit Default Swap - 137848CM	0	0	141781-BF-0	Cargill Inc CORPORATE	1.FFE	552,767	706,995
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,478,948	1,863,453			Credit Default Swap - 137848CM	0	0	171232-AS-0	CHUBB CORPORATION CORPORATE	1.GFE	1,444,806	1,830,091
000000-00-0	Corporate Bond First to Default	2.BZ	0	102,882	115,224			Credit Default Swap - 137848CM	0	0	172967-EP-2	CITIGROUP INC CORPORATE	2.AFE	100,506	113,161
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,297,086	1,599,960			Credit Default Swap - 137848CM	0	0	20030N-BB-6	COMCAST CORP CORPORATE	1.GFE	1,267,141	1,571,315
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,582,678	2,045,368			Credit Default Swap - 137848CM	0	0	20030N-BQ-3	COMCAST CORP CORPORATE	1.GFE	1,546,141	2,008,749
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,067,158	3,789,088			Credit Default Swap - 137848CM	0	0	23338V-AA-4	DTE ELECTRIC CO CORPORATE	1.FFE	2,996,350	3,721,250
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,129,990	4,165,000			Credit Default Swap - 137848CM	0	0	244199-BF-1	DEERE & CO CORPORATE	1.FFE	3,057,732	4,090,431
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,903,461	2,344,458			Credit Default Swap - 137848CM	0	0	263901-AA-8	DUKE ENERGY INDIANA INC CORPORATE	1.FFE	1,859,518	2,302,484
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,708,894	12,253,182			Credit Default Swap - 137848CM	0	0	29135L-AB-6	ABU DHABI (EMIRATE OF) GOVT FOREIGN	1.CFE	9,484,757	12,033,807
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,162,121	3,934,116			Credit Default Swap - 137848CM	0	0	38141G-GM-0	GOLDMAN SACHS GROUP INC CORPORATE	2.AFE	3,089,121	3,863,682
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,146,541	7,986,731			Credit Default Swap - 137848CM	0	0	38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	2.AFE	6,004,644	7,843,740
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,998,844	6,638,421			Credit Default Swap - 137848CM	0	0	437076-BA-9	Home Depot Inc CORPORATE	1.FFE	4,883,442	6,519,570
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,278,816	7,039,893			Credit Default Swap - 137848CM	0	0	452308-AR-0	Illinois Tool Wks Inc CORPORATE	1.FFE	5,156,950	6,913,854
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,687,811	3,410,342			Credit Default Swap - 137848CM	0	0	46625H-JM-3	JP MORGAN CHASE & CO CORPORATE	1.GFE	2,625,761	3,349,284
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,993,933	7,533,296			Credit Default Swap - 137848CM	0	0	491674-BL-0	KENTUCKY UTILITIES COMPANY CORPORAT	1.FFE	5,855,559	7,398,424
000000-00-0	Corporate Bond First to Default	2.BZ	0	230,906	306,235			Credit Default Swap - 137848CM	0	0	594918-AX-2	MICROSOFT CORP CORPORATE	1.AFE	225,575	300,752
000000-00-0	Corporate Bond First to Default	2.BZ	0	21,037,481	26,312,917			Credit Default Swap - 137848CM	0	0	617482-V9-2	MORGAN STANLEY CORPORATE	2.AFE	20,551,815	25,841,823
000000-00-0	Corporate Bond First to Default	2.BZ	0	117,781	132,372			Credit Default Swap - 137848CM	0	0	684065-BH-7	ORANGE & ROCKLAND UTILITIES IN CORP	1.GFE	115,062	130,002
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,178,665	7,075,948			Credit Default Swap - 137848CM	0	0	713448-DD-7	PEPSICO INC CORPORATE	1.EFE	5,059,112	6,949,263
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,232,496	1,561,538			Credit Default Swap - 137848CM	0	0	718172-AW-9	PHILIP MORRIS INTERNATIONAL IN CORP	1.FFE	1,204,043	1,533,581
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,670,542	6,103,824			Credit Default Swap - 137848CM	0	0	740816-AL-7	PRESIDENT & FELLOWS OF HARVARD CORP	1.AFE	4,562,719	5,994,544
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,839,386	7,779,042			Credit Default Swap - 137848CM	0	0	742718-DF-3	PROCTER & GAMBLE CO CORPORATE	1.DFE	5,704,579	7,639,770
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,441,612	3,245,670			Credit Default Swap - 137848CM	0	0	743315-AP-8	PROGRESSIVE CORP OHIO CORPORATE	1.FFE	2,385,246	3,187,561
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,961,681	6,272,946			Credit Default Swap - 137848CM	0	0	744560-AV-8	PUBLIC SVC ELEC & GAS CO CORPORATE	1.EFE	4,847,137	6,160,638
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,084,128	2,698,861			Credit Default Swap - 137848CM	0	0	744560-AZ-9	PUBLIC SVC ELEC & GAS CO CORPORATE	1.EFE	2,036,015	2,650,542
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,202,543	1,458,176			Credit Default Swap - 137848CM	0	0	745332-CA-2	PUGET SOUND ENERGY CORPORATE	1.FFE	1,174,781	1,432,069
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,135,544	2,426,371			Credit Default Swap - 137848CM	0	0	842400-FH-1	SOUTHERN CAL EDISON CORPORATE	2.AFE	2,086,243	2,382,930
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,025,913	1,282,228			Credit Default Swap - 137848CM	0	0	856899-AC-3	STATE GRID OVERSEAS INVESTMENT CORP	1.EFE	1,002,229	1,259,271
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,869,186	10,815,177			Credit Default Swap - 137848CM	0	0	875127-BD-3	Tampa Electric CORPORATE	1.GFE	8,664,434	10,621,547
000000-00-0	Corporate Bond First to Default	2.BZ	0	68,016	77,006			Credit Default Swap - 137848CM	0	0	902133-AG-2	Tyco Electro CORP	2.AFE	66,445	75,627
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,571,117	1,844,880			Credit Default Swap - 137848CM	0	0	927804-FG-4	Virginia Electric Power CORPORATE	2.AFE	1,534,847	1,811,850
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,446,262	4,176,301			Credit Default Swap - 137848CM	0	0	94974B-GE-4	Wells Fargo & Co NT CORPORATE	2.BFE	3,366,703	4,101,531
000000-00-0	Corporate Bond First to Default	2.BZ	0	948,481	1,267,284			Credit Default Swap - 137848CM	0	0	94974B-GK-0	Wells Fargo & Co NT CORPORATE	2.AFE	926,585	1,244,595
9999999999 - Totals				1,582,163,005	2,143,077,442	XXX	XXX	XXX	18,450,477	23,419,491	XXX	XXX	XXX	1,563,712,528	2,119,657,950

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	15	1,050,487,314	24	1,461,367,246	17	1,941,532,513	5	986,010,092	15	1,050,487,314
2. Add: Opened or Acquired Transactions	11	1,394,786,911	3	1,280,790,389	5	1,336,704,607	8	1,708,580,783	27	5,720,862,690
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0
4. Less: Closed or Disposed of Transactions	2	186,150,776	10	458,566,507	17	1,412,910,453	5	849,321,377	34	2,906,949,113
5. Less: Positions Disposed of for Failing Effectiveness Criteria	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	797,756,203	XXX	342,058,615	XXX	879,316,575	XXX	263,106,493	XXX	2,282,237,886
7. Ending Inventory	24	1,461,367,246	17	1,941,532,513	5	986,010,092	8	1,582,163,005	8	1,582,163,005

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	1,712,101,630	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	27,199,900	
3.	Total (Line 1 plus Line 2)		1,739,301,530
4.	Part D, Section 1, Column 5	4,895,944,630	
5.	Part D, Section 1, Column 6	(3,156,643,100)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(1)

		Fair Value Check	
7.	Part A, Section 1, Column 16	2,301,424,800	
8.	Part B, Section 1, Column 13	19,981,143	
9.	Total (Line 7 plus Line 8)		2,321,405,943
10.	Part D, Section 1, Column 8	5,610,719,157	
11.	Part D, Section 1, Column 9	(3,289,313,213)	
12	Total (Line 9 minus Line 10 minus Line 11)		(1)

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	2,353,265,458	
14.	Part B, Section 1, Column 20	234,548,250	
15.	Part D, Section 1, Column 11	2,587,813,707	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	4,571,518,109	3,614,232,238	957,285,870	0
2. Cost of cash equivalents acquired	88,783,001,809	71,650,275,184	17,132,726,625	0
3. Accrual of discount	20,512,708	20,512,708	0	0
4. Unrealized valuation increase (decrease)	162,941	0	162,941	0
5. Total gain (loss) on disposals	253,027	220,155	32,872	0
6. Deduct consideration received on disposals	91,682,055,488	74,308,378,213	17,373,677,275	0
7. Deduct amortization of premium	247,547	247,547	0	0
8. Total foreign exchange change in book/adjusted carrying value	(2,417)	(2,417)	0	0
9. Deduct current year's other than temporary impairment recognized	158,749	158,749	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,692,984,393	976,453,360	716,531,033	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,692,984,393	976,453,360	716,531,033	0

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
NC1, Office		Plymouth	MN	12/01/1976	12/29/2020	78,917,789	0	26,738,443	37,400,000	3,487,745	0	0	(3,487,745)	0	10,324,210	8,235,481
PL1, WS1 Office		Newark	NJ	08/15/1935	12/29/2020	502,902,256	0	157,092,263	155,750,000	14,778,795	0	0	(14,778,795)	0	56,536,354	36,835,174
318001, Parking Facility		Newark	NJ	12/31/2006	12/29/2020	26,458,807	0	18,527,365	36,200,000	733,180	0	0	(733,180)	0	0	1,083,631
Block 143		Newark	NJ	05/09/2018	12/29/2020	10,346,254	0	10,343,493	10,343,493	2,761	0	0	(2,761)	0	0	378,059
RL1, RL3, Office		Roseland	NJ	07/30/1971	12/29/2020	193,299,748	0	48,393,297	108,900,000	4,742,129	0	0	(4,742,129)	0	17,188,264	12,612,855
Office Building		Scranton	PA	02/01/2006	12/29/2020	15,611,057	0	5,514,678	14,600,000	490,391	0	0	(490,391)	0	4,054,541	2,803,494
EH1, Office, Land		Upper Dublin	PA	12/19/1969	12/29/2020	175,485,308	0	43,811,274	52,900,000	5,276,875	0	0	(5,276,875)	0	19,797,436	12,256,292
0299999. Property occupied by the reporting entity - Administrative						1,003,021,219	0	310,420,813	416,093,493	29,511,876	0	0	(29,511,876)	0	107,900,805	74,204,986
0399999. Total Property occupied by the reporting entity						1,003,021,219	0	310,420,813	416,093,493	29,511,876	0	0	(29,511,876)	0	107,900,805	74,204,986
297900, Retail	!	Fort Lauderdale	FL	06/15/2017	06/30/2020	48,891,101	(24,750,001)	21,103,411	23,649,999	952,164	0	0	(952,164)	0	3,396,839	912,470
JK2, Office		Jacksonville	FL	07/30/1953	12/29/2020	132,168,790	0	25,653,156	67,000,000	2,859,888	0	0	(2,859,888)	0	12,198,796	8,173,482
293400, Retail	!	Chicago	IL	12/30/2012	06/30/2020	151,813,469	(72,598,114)	45,720,758	122,401,886	3,788,743	0	0	(3,788,743)	0	12,260,577	6,150,154
Block 52 Retail		Newark	NJ	08/07/2012	12/29/2020	58,055,464	0	47,721,454	54,960,081	1,887,623	0	0	(1,887,623)	0	654,916	495,592
293700, Retail	!	New York	NY	12/18/2013	12/31/2020	47,788,567	(24,700,000)	19,402,434	17,900,000	871,127	0	0	(871,127)	0	2,389,288	1,029,584
0499999. Properties held for the production of income						438,717,391	(122,048,115)	159,601,213	285,911,966	10,359,545	0	0	(10,359,545)	0	30,900,416	16,761,282
0699999 - Totals						1,441,738,610	(122,048,115)	470,022,026	702,005,459	39,871,421	0	0	(39,871,421)	0	138,801,221	90,966,268

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
Description of Property	2 City	3 State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
293600, Retail	Coral Gables	FL	11/13/2013		0	0	0	21,493
297900, Retail	Fort Lauderdale	FL	06/15/2017		0	0	0	23,574
JK2, Office	Jacksonville	FL	07/30/1953		0	0	0	127,555
293900, Residential	Atlanta	GA	04/30/2014		0	0	0	14,335
293400, Retail	Chicago	IL	12/30/2012		0	0	0	1,759,826
NC1, Office	Plymouth	MN	12/01/1976		0	0	0	580,425
PL1, WS1 Office	Newark	NJ	08/15/1935		0	0	0	54,958,086
318001, Parking Facility	Newark	NJ	12/31/2006		0	0	0	379,457
Block 52 Retail	Newark	NJ	08/07/2012		0	0	0	(17,898)
Block 143	Newark	NJ	05/09/2018		0	0	0	65,816
RL1, RL3, Office	Roseland	NJ	07/30/1971		0	0	0	8,051,765
221000, Residential	New York	NY	02/27/2018		0	181,678	0	39,495
293700, Retail	New York	NY	12/18/2013		0	0	0	76,629
Office Building	Scranton	PA	02/01/2006		0	0	0	245,941
EH1, Office, Land	Upper Dublin	PA	12/19/1969		0	0	0	1,519,446
0199999. Acquired by Purchase					0	181,678	0	67,845,945
0399999 - Totals					0	181,678	0	67,845,945

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3				Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
293600, Retail	Coral Gables	FL	05/21/2020	Alpha Z Miami Retail 2 LLC	11,941,839	0	12,221,681	307,456	0	22,000,000	21,692,544	0	33,935,719	44,333,740	0	10,398,021	10,398,021	1,372,407	389,028
293900, Residential	Atlanta	GA	09/25/2020	MFREVF III- WEST PACES, LLC	26,403,255	0	27,586,708	1,200,021	0	36,575,000	35,374,979	0	62,976,021	69,758,458	0	6,782,437	6,782,437	3,767,017	1,866,731
Deeded in prior year					0	0	0	0	0	0	0	0	0	0	0	0	0	0	90,147
0199999. Property Disposed					38,345,094	0	39,808,389	1,507,477	0	58,575,000	57,067,523	0	96,911,740	114,092,198	0	17,180,458	17,180,458	5,139,424	2,345,906
221000, Residential	New York	NY	06/04/2020	Transfer to SCHBA	49,804,695	0	50,280,838	994,877	0	74,461,700	73,466,823	0	123,787,156	123,787,156	0	0	0	4,043,877	2,154,216
0299999. Property Transferred					49,804,695	0	50,280,838	994,877	0	74,461,700	73,466,823	0	123,787,156	123,787,156	0	0	0	4,043,877	2,154,216
0399999 - Totals					88,149,789	0	90,089,227	2,502,354	0	133,036,700	130,534,346	0	220,698,896	237,879,354	0	17,180,458	17,180,458	9,183,301	4,500,122

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717611423		BENTLEYVILLE	AL		04/27/2017	4.200	3,300,000	0	0	0	0	0	13,499,852	12/13/2019
717610473		ALTHEIMER	AR		05/11/2012	4.150	161,340	0	0	0	0	0	1,990,750	09/14/2017
717611211		AUGUSTA	AR		06/07/2016	4.050	766,626	0	0	0	0	0	2,100,001	09/11/2019
717611597		CAMDEN	AR		08/23/2018	4.480	4,108,241	0	0	0	0	0	12,038,164	12/29/2020
717611202		CHERRY VALLEY	AR		04/14/2016	4.250	1,154,509	0	0	0	0	0	2,900,003	09/11/2019
717610639		DES ARC	AR		03/15/2013	3.500	6,766,667	0	0	0	0	0	24,377,206	09/23/2015
717610640		DUMAS	AR		05/14/2013	3.800	230,497	0	0	0	0	0	3,953,601	09/22/2016
717611289		DUMAS	AR		09/15/2016	3.400	1,076,774	0	0	0	0	0	4,343,407	09/11/2019
717611767		DUMAS	AR		12/13/2019	3.500	9,165,126	0	0	0	0	0	25,137,480	12/05/2019
717611394		FISHER	AR		02/06/2017	4.100	401,425	0	0	0	0	0	1,760,000	09/11/2019
717611186		GRIFFITHVILLE	AR		05/25/2016	3.750	1,933,081	0	0	0	0	0	4,690,600	09/11/2019
717611157		HARRISBURG	AR		12/17/2015	3.940	1,121,624	0	0	0	0	0	3,705,614	09/20/2018
717611204		HICKORY RIDGE	AR		08/19/2016	3.820	922,419	0	0	0	0	0	2,050,970	12/17/2019
717611494		JONESBORO	AR		09/29/2017	3.820	1,414,123	0	0	0	0	0	3,881,430	10/29/2020
717611816		JONESBORO	AR		11/19/2019	3.450	1,163,785	0	0	0	0	0	2,411,788	11/08/2019
717611178		LAGRANGE	AR		03/17/2016	3.500	3,204,387	0	0	0	0	0	9,470,542	09/11/2019
717611239		LEACHVILLE	AR		07/01/2016	4.000	754,349	0	0	0	0	0	2,050,001	09/11/2019
717611393		MANILA	AR		03/03/2017	4.450	6,375,257	0	0	0	0	0	12,813,217	12/15/2020
717611723		MANILA	AR		06/26/2019	4.550	998,503	0	0	0	0	0	2,006,827	12/15/2020
717611188		MARION	AR		04/21/2016	3.600	446,458	0	0	0	0	0	3,300,000	09/11/2019
717611874		MARION	AR		05/15/2020	3.250	2,891,457	0	0	0	0	0	5,000,000	04/17/2020
717611336		MORO	AR		12/15/2016	3.270	4,183,199	0	0	0	0	0	8,947,870	09/11/2019
717611784		MORO	AR		11/27/2019	3.170	5,805,725	0	0	0	0	0	10,450,001	11/12/2019
717611133		NEWPORT	AR		02/22/2016	4.400	998,305	0	0	0	0	0	2,110,629	12/19/2019
717611442		NEWPORT	AR		09/08/2017	4.400	371,005	0	0	0	0	0	784,383	12/19/2019
717611511		NEWPORT	AR		11/21/2017	3.680	3,365,947	0	0	0	0	0	7,817,525	09/02/2020
717611587		NEWPORT	AR		05/18/2018	4.720	4,700,000	0	0	0	0	0	8,138,392	05/26/2020
717611656		NEWPORT	AR		06/02/2020	2.900	20,225,000	0	0	0	0	0	35,021,119	05/26/2020
717611524		PARKIN	AR		12/14/2017	3.450	1,980,724	0	0	0	0	0	6,460,580	09/02/2020
717611087		PORTLAND	AR		09/30/2015	4.200	1,620,818	0	0	0	0	0	6,872,475	09/20/2018
717610931		STUTTGART	AR		12/05/2014	3.950	3,044,228	0	0	0	0	0	8,821,450	09/02/2020
717611478		TILLAR	AR		08/01/2017	3.900	3,466,735	0	0	0	0	0	10,428,855	09/02/2020
717611250		TUCKERMAN	AR		06/03/2016	3.650	391,955	0	0	0	0	0	2,575,002	09/11/2019
717611468		WALNUT RIDGE	AR		09/19/2018	4.640	4,376,780	0	0	0	0	0	9,953,022	07/30/2018
717611612		WALNUT RIDGE	AR		09/19/2018	4.640	1,450,866	0	0	0	0	0	3,299,350	07/30/2018
717611895		WILSON	AR		06/25/2020	3.340	20,000,000	0	0	0	0	0	33,537,644	06/19/2020
717611916		WILSON	AR		06/25/2020	3.340	30,000,000	0	0	0	0	0	50,306,467	06/19/2020
717611176		WYNNE	AR		06/13/2016	3.800	8,662,365	0	0	0	0	0	27,215,164	07/02/2018
717610827		SOMERTON	AZ		05/01/2018	3.800	750,000	0	0	0	0	0	2,376,000	03/26/2019
717611510		WELLTON	AZ		10/17/2017	3.730	1,872,566	0	0	0	0	0	4,084,801	09/02/2020
717611042		WILCOX	AZ		11/05/2015	3.950	5,283,958	0	0	0	0	0	9,389,501	07/27/2020
717611389		WILCOX	AZ		06/26/2017	3.993	16,380,124	0	0	0	0	0	29,107,104	07/27/2020
717611441		WILCOX	AZ		01/08/2018	3.880	6,998,055	0	0	0	0	0	12,435,360	07/27/2020
717611917		WILCOX	AZ		08/12/2020	3.140	8,962,500	0	0	0	0	0	15,926,143	07/27/2020
717611078		YUMA	AZ		11/23/2015	3.850	3,600,000	0	0	0	0	0	10,058,000	12/09/2020
717611253		ACAMPO	CA		08/04/2016	3.650	900,000	0	0	0	0	0	8,861,340	09/16/2019
717610358		AVENAL	CA		06/02/2011	5.250	6,800,000	0	0	0	0	0	25,003,486	12/29/2020
717610788		AVENAL	CA		12/12/2013	4.200	4,525,000	0	0	0	0	0	16,638,314	12/29/2020
717610368		BAKERSFIELD	CA		12/28/2011	5.050	625,000	0	0	0	0	0	9,089,460	09/02/2020
717610878		BAKERSFIELD	CA		10/09/2014	3.400	734,000	0	0	0	0	0	25,866,300	09/02/2020
717611106		BAKERSFIELD	CA		12/11/2015	3.880	4,400,000	0	0	0	0	0	17,142,837	09/02/2020
717611567		BAKERSFIELD	CA		04/02/2018	4.350	1,200,000	0	0	0	0	0	5,080,000	02/15/2018
717610845		BAKERSFILED	CA		07/31/2014	4.180	10,712,075	0	0	0	0	0	19,122,436	04/10/2020
717611872		BAKERSFILED	CA		04/28/2020	3.500	6,878,235	0	0	0	0	0	12,278,511	04/10/2020
717611553		BIGGS	CA		05/17/2018	4.850	6,861,934	0	0	0	0	0	13,780,000	08/27/2020
717611287		BRADLEY	CA		08/10/2016	3.450	780,000	0	0	0	0	0	4,411,425	09/25/2019
717610703		BRAWLEY	CA		06/06/2013	3.930	712,915	0	0	0	0	0	3,880,385	09/16/2019
717611260		BRAWLEY	CA		08/10/2016	2.950	5,164,918	0	0	0	0	0	21,996,310	09/11/2018
717611928		CALISTOGA	CA		08/11/2020	4.580	22,000,000	0	0	0	0	0	38,100,000	07/27/2020
717610469		CHICO	CA		04/26/2012	4.400	2,048,000	0	0	0	0	0	3,867,629	06/05/2020
717610986		CHICO	CA		05/18/2015	3.500	18,525,600	0	0	0	0	0	50,951,310	06/30/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717611454		CHICO	CA		07/06/2017	4.250	2,350,000	0	0	0	0	0	7,469,422	12/27/2018
717611591		CHICO	CA		11/30/2018	3.880	19,274,899	0	0	0	0	0	53,012,198	06/30/2020
717611508		CHOWCHILLA	CA		12/27/2017	3.550	1,760,000	0	0	0	0	0	14,513,358	09/02/2020
717611275		CLEMENTS	CA		08/19/2016	4.400	2,260,500	0	0	0	0	0	3,998,500	04/11/2018
717611736		COURTLAND	CA		08/26/2019	4.060	1,550,000	0	0	0	0	0	3,434,622	11/04/2020
717610250		DELANO	CA		04/06/2011	6.260	832,960	0	0	0	0	0	4,437,199	06/19/2020
717610798		DELANO	CA		03/20/2014	5.250	1,519,100	0	0	0	0	0	14,201,742	09/02/2020
717610890		EDNA VALLEY	CA		09/30/2014	4.100	203,252	0	0	0	0	0	674,875	09/02/2020
717611259		EL CENTRO	CA		07/20/2016	3.300	1,494,531	0	0	0	0	0	1,900,765	09/16/2019
717611800		EL CENTRO	CA		10/31/2019	3.650	2,733,904	0	0	0	0	0	4,710,000	10/17/2019
717611447		ELK GROVE	CA		05/04/2017	3.920	2,000,000	0	0	0	0	0	4,623,000	09/16/2019
717611551		ELK GROVE	CA		05/31/2018	4.160	720,000	0	0	0	0	0	2,214,691	07/02/2020
717611777		ELK GROVE	CA		10/01/2019	3.370	486,000	0	0	0	0	0	1,494,917	07/02/2020
717611912		ELK GROVE	CA		07/20/2020	3.200	10,545,000	0	0	0	0	0	32,435,906	07/02/2020
717610356		EXETER	CA		07/14/2011	5.150	4,186,167	0	0	0	0	0	54,208,865	12/12/2019
717610512		EXETER	CA		10/11/2012	3.810	17,966,670	0	0	0	0	0	92,564,265	12/31/2016
717610722		EXETER	CA		09/12/2013	3.480	886,664	0	0	0	0	0	4,568,093	12/31/2016
717610780		EXETER	CA		12/26/2013	4.100	4,172,203	0	0	0	0	0	21,495,175	12/31/2016
717611113		EXETER	CA		12/15/2015	3.580	3,777,370	0	0	0	0	0	20,392,430	10/17/2019
717611756		EXETER	CA		11/20/2019	3.270	6,631,748	0	0	0	0	0	35,802,051	10/17/2019
717610602		FOWLER	CA		02/22/2013	3.150	2,460,000	0	0	0	0	0	6,095,236	03/27/2020
717611578		FOWLER	CA		03/27/2018	4.290	9,000,000	0	0	0	0	0	22,299,604	03/27/2020
717611001		FRESNO	CA		06/03/2015	3.700	1,600,000	0	0	0	0	0	5,835,234	09/12/2018
717611327		GEYSERVILLE	CA		03/07/2017	3.440	3,212,000	0	0	0	0	0	7,783,501	09/16/2019
717610254		GONZALES	CA		12/28/2011	4.450	2,348,559	0	0	0	0	0	7,891,932	12/21/2020
717611604		GREENFIELD	CA		07/30/2018	4.710	30,012,000	0	0	0	0	0	64,061,917	09/29/2020
717611677		GREENFIELD	CA		01/04/2019	4.890	1,840,000	0	0	0	0	0	3,927,560	09/29/2020
717610611		GRIDLEY	CA		12/28/2012	4.070	3,960,000	0	0	0	0	0	20,401,918	12/31/2016
717610261		HEALDSBURG	CA		03/14/2011	5.670	777,332	0	0	0	0	0	2,874,914	09/16/2019
717610262		HEALDSBURG	CA		03/14/2011	5.670	360,000	0	0	0	0	0	1,263,358	09/16/2019
717610795		HEALDSBURG	CA		12/27/2013	4.900	216,000	0	0	0	0	0	758,015	09/16/2019
717610796		HEALDSBURG	CA		12/27/2013	4.900	584,000	0	0	0	0	0	2,159,891	09/16/2019
717611304		HEALDSBURG	CA		09/02/2016	3.780	3,520,000	0	0	0	0	0	7,559,547	12/07/2018
717611554		HEALDSBURG	CA		02/22/2018	4.110	22,830,000	0	0	0	0	0	36,365,495	02/06/2018
717611653		HEBER	CA		11/20/2018	4.150	670,080	0	0	0	0	0	3,720,250	11/05/2018
717611131		HOLLISTER	CA		11/09/2015	3.800	675,000	0	0	0	0	0	2,879,959	10/21/2020
717611976		HOLLISTER	CA		11/10/2020	2.850	2,500,000	0	0	0	0	0	10,666,541	10/21/2020
717610315		HOLT	CA		03/16/2011	4.930	99,370	0	0	0	0	0	249,325	11/09/2020
717610957		HOLT	CA		07/29/2019	3.350	339,500	0	0	0	0	0	851,830	11/09/2020
717611427		HOLT	CA		07/06/2017	4.250	164,842	0	0	0	0	0	413,596	11/09/2020
717609764		HOLTVILLE	CA		05/31/2007	6.250	249,325	0	0	0	0	0	2,326,195	09/22/2016
717611715		HOLTVILLE	CA		07/03/2019	4.150	851,075	0	0	0	0	0	2,716,354	08/06/2019
717611761		HOLTVILLE	CA		09/10/2019	3.850	303,652	0	0	0	0	0	969,159	08/06/2019
717611552		KELSEYVILLE	CA		02/06/2018	4.250	1,320,200	0	0	0	0	0	2,392,108	01/31/2018
717611558		KELSEYVILLE	CA		02/06/2018	4.250	677,120	0	0	0	0	0	1,226,892	01/31/2018
717611197		LINDEN	CA		04/18/2016	4.125	5,237,760	0	0	0	0	0	14,943,502	01/16/2019
717611550		LINDEN	CA		02/12/2018	4.300	595,200	0	0	0	0	0	1,698,135	01/16/2019
717611660		LINDEN	CA		01/22/2019	4.370	1,011,840	0	0	0	0	0	2,886,813	01/16/2019
717610790		LOST HILLS	CA		09/14/2015	3.600	29,039,250	0	0	0	0	0	59,441,289	12/10/2020
717610863		LOST HILLS	CA		09/25/2014	4.150	40,092,500	0	0	0	0	0	121,278,515	12/18/2019
717611665		LOST HILLS	CA		12/28/2018	4.680	14,100,000	0	0	0	0	0	28,861,762	12/10/2020
717610290		MADERA	CA		03/23/2011	5.820	56,082,000	0	0	0	0	0	107,493,187	10/05/2018
717610372		MADERA	CA		09/15/2011	5.950	227,267	0	0	0	0	0	1,438,660	09/16/2019
717610567		MADERA	CA		10/12/2012	4.620	936,000	0	0	0	0	0	3,250,828	05/07/2018
717610694		MADERA	CA		07/15/2013	3.050	345,000	0	0	0	0	0	5,278,058	09/16/2019
717610805		MADERA	CA		08/01/2014	4.650	984,000	0	0	0	0	0	3,417,536	05/07/2018
717610965		MADERA	CA		06/01/2015	3.950	4,037,250	0	0	0	0	0	9,931,635	09/13/2019
717611398		MADERA	CA		05/31/2017	3.500	33,652,246	0	0	0	0	0	64,501,788	10/05/2018
717611585		MADERA	CA		06/13/2018	4.950	460,000	0	0	0	0	0	1,597,628	05/07/2018
717611052		MARICOPA	CA		12/15/2015	3.560	8,987,260	0	0	0	0	0	29,046,983	09/17/2019
717610952		MAXWELL	CA		01/30/2015	3.900	3,100,088	0	0	0	0	0	6,525,449	06/08/2020

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717611203		MAXWELL	CA		06/08/2016	4.180	1,781,649	0	0	0	0	0	3,750,241	06/08/2020
717611431		MAXWELL	CA		04/17/2017	4.200	1,974,700	0	0	0	0	0	4,144,632	10/17/2019
717611619		MECCA	CA		08/23/2018	3.990	1,902,410	0	0	0	0	0	5,734,580	07/30/2018
717610681		MONTEREY	CA		06/28/2013	3.650	2,604,600	0	0	0	0	0	10,335,378	09/25/2019
717611455		MONTEREY	CA		06/26/2017	4.150	1,000,000	0	0	0	0	0	3,968,119	09/25/2019
717610610		NAPA	CA		02/19/2013	3.850	4,680,000	0	0	0	0	0	14,015,800	12/18/2015
717610945		NAPA	CA		12/18/2014	4.600	10,800,000	0	0	0	0	0	32,843,109	03/26/2020
717611019		NAPA	CA		06/24/2015	3.990	1,602,000	0	0	0	0	0	3,191,572	10/13/2020
717611225		NAPA	CA		06/17/2016	3.750	2,760,000	0	0	0	0	0	9,772,188	09/16/2019
717611263		NAPA	CA		08/04/2016	3.900	1,612,744	0	0	0	0	0	3,192,965	10/13/2020
717611415		NAPA	CA		04/20/2017	4.600	16,498,232	0	0	0	0	0	29,804,569	12/24/2020
717611479		NAPA	CA		07/26/2017	4.210	712,764	0	0	0	0	0	1,420,001	10/13/2020
717611480		NAPA	CA		06/30/2017	4.220	2,576,000	0	0	0	0	0	6,380,500	09/16/2019
717611602		NAPA	CA		06/29/2018	5.400	223,931	0	0	0	0	0	446,128	10/13/2020
717611733		NAPA	CA		06/05/2019	4.300	20,622,700	0	0	0	0	0	40,550,281	05/30/2019
717611900		NAPA	CA		05/14/2020	4.000	9,372,000	0	0	0	0	0	28,500,548	03/26/2020
717611956		NAPA	CA		11/09/2020	3.590	12,500,000	0	0	0	0	0	60,000,001	10/24/2020
717611306		OAKVILLE	CA		11/08/2016	3.500	7,392,000	0	0	0	0	0	57,846,403	05/26/2020
717611901		OAKVILLE	CA		06/16/2020	3.500	4,000,000	0	0	0	0	0	31,302,222	05/26/2020
717610576		ORANGE COVE	CA		10/01/2012	4.450	400,000	0	0	0	0	0	1,432,971	09/12/2018
717611798		ORANGE COVE	CA		11/13/2019	3.250	1,680,000	0	0	0	0	0	2,884,000	10/24/2019
717611380		ORLAND	CA		06/22/2017	4.550	2,565,000	0	0	0	0	0	4,098,470	07/14/2020
717611633		ORLAND	CA		09/07/2018	5.100	1,710,000	0	0	0	0	0	2,732,310	07/14/2020
717611757		OXNARD	CA		10/15/2019	3.800	2,902,458	0	0	0	0	0	4,293,616	08/02/2019
717610757		PASKENTA	CA		11/25/2013	5.390	3,980,000	0	0	0	0	0	8,346,054	02/03/2020
717611860		PASKENTA	CA		06/16/2020	3.020	1,084,000	0	0	0	0	0	2,273,146	02/03/2020
717611569		PLYMOUTH	CA		03/19/2018	4.890	1,057,000	0	0	0	0	0	1,576,320	09/14/2020
717611360		PORTERVILLE	CA		03/02/2017	4.450	890,000	0	0	0	0	0	2,341,080	09/16/2019
717611547		RICHVALE	CA		01/16/2018	3.860	2,430,400	0	0	0	0	0	4,688,894	09/16/2019
717611785		RICHVALE	CA		10/07/2019	3.460	1,387,500	0	0	0	0	0	2,676,867	09/16/2019
717611054		RUTHERFORD	CA		07/17/2015	4.650	33,404,020	0	0	0	0	0	86,391,498	12/30/2020
717611091		RUTHERFORD	CA		10/01/2015	3.980	9,775,000	0	0	0	0	0	34,117,386	09/20/2018
717611252		RUTHERFORD	CA		08/22/2016	3.250	1,500,000	0	0	0	0	0	25,322,436	09/17/2020
717610349		SALINAS	CA		07/01/2011	5.550	1,082,734	0	0	0	0	0	11,994,825	09/02/2020
717611386		SAN ARDO	CA		01/01/2017	3.770	6,048,000	0	0	0	0	0	21,840,000	11/10/2020
717610678		SOLEDAD	CA		07/31/2013	3.650	2,535,000	0	0	0	0	0	8,884,164	09/02/2020
717610679		SOLEDAD	CA		09/10/2013	4.650	987,000	0	0	0	0	0	3,392,397	09/25/2019
717610682		SOLEDAD	CA		12/26/2013	3.910	2,413,540	0	0	0	0	0	4,534,799	12/09/2019
717611209		SOLEDAD	CA		04/20/2016	3.800	5,980,000	0	0	0	0	0	13,453,000	09/04/2019
717611813		SOLEDAD	CA		01/08/2020	3.300	31,238,287	0	0	0	0	0	58,693,531	12/09/2019
717610515		SONOMA	CA		06/25/2012	3.950	1,584,000	0	0	0	0	0	4,816,465	03/29/2019
717610946		SONOMA	CA		12/31/2014	4.050	500,000	0	0	0	0	0	1,520,348	03/29/2019
717610950		SONOMA	CA		03/23/2015	3.800	3,712,000	0	0	0	0	0	16,691,925	09/26/2018
717610951		SONOMA	CA		03/23/2015	3.800	1,672,000	0	0	0	0	0	10,600,198	09/26/2018
717611505		SONOMA	CA		10/02/2017	3.580	2,754,000	0	0	0	0	0	7,160,103	09/12/2019
717611692		SONOMA	CA		04/08/2019	4.350	1,440,000	0	0	0	0	0	4,378,605	03/29/2019
717610652		UKIAH	CA		03/07/2013	3.950	1,545,000	0	0	0	0	0	3,811,521	09/16/2019
717611232		UKIAH	CA		05/25/2016	3.950	644,000	0	0	0	0	0	1,588,749	09/16/2019
717611726		UKIAH	CA		07/01/2019	3.980	94,287,000	0	0	0	0	0	331,879,289	12/10/2020
717611626		VINA	CA		07/31/2018	4.550	2,000,000	0	0	0	0	0	17,439,580	07/25/2018
717611009		WASCO	CA		07/01/2015	3.750	6,485,063	0	0	0	0	0	17,398,395	09/13/2019
717611848		WASCO	CA		01/22/2020	3.800	60,629,603	0	0	0	0	0	101,713,761	12/08/2020
717611852		WASCO	CA		02/20/2020	3.800	12,732,217	0	0	0	0	0	21,359,933	12/08/2020
717612020		WASCO	CA		12/31/2020	3.250	3,188,000	0	0	0	0	0	5,348,269	12/08/2020
717611475		WATERFORD	CA		08/24/2017	3.950	2,720,000	0	0	0	0	0	8,115,744	09/02/2020
717610828		WESTMORLAND	CA		05/19/2014	4.070	3,551,250	0	0	0	0	0	10,402,795	12/15/2020
717611077		WESTMORLAND	CA		10/19/2015	4.550	622,564	0	0	0	0	0	1,872,000	01/06/2020
717611210		WESTMORLAND	CA		05/11/2016	3.950	6,512,000	0	0	0	0	0	13,194,000	12/15/2020
717610320		WHEATLAND	CA		11/03/2011	5.750	3,337,500	0	0	0	0	0	9,418,051	12/28/2016
717610542		WHEATLAND	CA		07/12/2012	4.750	637,500	0	0	0	0	0	1,798,949	12/28/2016
717611862		WILLIAMS	CA		06/16/2020	3.020	1,415,000	0	0	0	0	0	2,965,000	02/03/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717610802		WOODLAND	CA		03/27/2014	4.450	2,500,000	0	0	0	0	0	21,567,501	09/02/2020
717611721		AMHERST	CO		07/26/2019	5.150	2,530,268	0	0	0	0	0	4,666,431	07/12/2019
717611353		HUGO	CO		12/07/2016	4.550	3,434,702	0	0	0	0	0	7,549,374	09/11/2019
717611625		PUEBLO	CO		01/11/2019	4.650	4,846,188	0	0	0	0	0	13,293,426	12/14/2018
717611667		PUEBLO	CO		01/11/2019	1.830	1,500,000	0	0	0	0	0	4,114,595	12/14/2018
717610675		RIFLE	CO		04/05/2013	4.400	1,228,609	0	0	0	0	0	2,853,980	09/11/2019
717611200		ROGGEN	CO		06/02/2016	4.450	464,653	0	0	0	0	0	1,500,000	09/11/2019
717611169		SHERIDAN LAKE	CO		06/03/2016	4.400	3,293,361	0	0	0	0	0	11,454,974	09/11/2019
717611128		SPRINGFIELD	CO		12/18/2015	3.800	903,257	0	0	0	0	0	2,954,914	09/11/2019
717611085		STEAMBOAT SPRINGS	CO		09/08/2015	3.550	826,686	0	0	0	0	0	13,160,202	09/20/2018
717611088		WALSH	CO		08/21/2015	4.400	937,500	0	0	0	0	0	2,571,196	09/20/2018
717611608		ARCADIA	FL		09/21/2018	4.540	8,000,000	0	0	0	0	0	13,699,990	08/17/2020
717611322		CLEWISTON	FL		03/02/2017	4.400	12,320,000	0	0	0	0	0	23,967,099	12/14/2018
717611613		FORT PIERCE	FL		02/07/2019	5.650	4,881,976	0	0	0	0	0	9,600,002	12/20/2018
717610613		FROSTPROOF	FL		12/31/2012	5.350	4,802,411	0	0	0	0	0	13,527,083	10/01/2019
717610897		FROSTPROOF	FL		09/04/2014	3.850	4,180,000	0	0	0	0	0	11,773,931	10/01/2019
717611708		IMMOKALEE	FL		06/14/2019	4.050	20,815,028	0	0	0	0	0	30,851,522	06/12/2019
717610902		INDIANTOWN	FL		11/24/2014	4.600	20,888,600	0	0	0	0	0	42,284,059	10/16/2014
717611724		INDIANTOWN	FL		05/22/2019	4.500	11,454,240	0	0	0	0	0	19,686,975	12/03/2019
717611434		LAKE WALES	FL		06/29/2017	4.200	2,784,600	0	0	0	0	0	6,172,593	12/30/2020
717610449		PALM BEACH	FL		03/30/2012	4.750	26,718,044	0	(4,731)	0	0	0	75,033,806	02/08/2019
717610468		PALM BEACH	FL		03/30/2012	4.350	26,699,138	0	(5,840)	0	0	0	75,033,806	02/08/2019
717610874		PALM BEACH	FL		09/15/2014	3.950	7,155,400	0	0	0	0	0	20,114,558	02/08/2019
717610978		PALM BEACH	FL		06/03/2015	3.900	13,257,200	0	0	0	0	0	31,822,722	06/03/2015
717611220		SEBRING	FL		07/28/2016	3.790	9,360,000	0	0	0	0	0	18,375,106	11/28/2018
717611562		ST. CLOUD	FL		08/27/2018	4.950	5,777,805	0	0	0	0	0	12,300,010	05/15/2018
717610346		WEST PALM BEACH	FL		05/03/2011	6.600	1,193,500	0	0	0	0	0	4,574,342	08/03/2018
717611295		WEST PALM BEACH	FL		11/03/2016	4.750	2,511,000	0	0	0	0	0	9,623,929	08/03/2018
717611337		BAINBRIDGE	GA		12/28/2016	4.090	4,500,000	0	0	0	0	0	22,491,958	03/24/2020
717611718		BRITT	IA		03/27/2020	4.190	18,000,000	0	0	0	0	0	29,607,708	03/12/2020
717611806		BRITT	IA		03/27/2020	4.300	5,871,888	0	0	0	0	0	9,658,507	03/12/2020
717611014		CORYDON	IA		05/27/2015	3.710	6,568,128	0	0	0	0	0	13,465,005	05/19/2015
717610849		FARMINGTON	IA		08/06/2014	4.000	823,846	0	0	0	0	0	1,524,626	09/11/2019
717610389		LUCAS	IA		09/29/2011	4.950	1,990,558	0	0	0	0	0	8,525,398	04/10/2020
717610940		LUCAS	IA		01/28/2015	4.250	1,419,332	0	0	0	0	0	6,078,888	04/10/2020
717610988		MASON CITY	IA		05/27/2015	3.710	5,128,538	0	0	0	0	0	11,491,082	05/19/2015
717611015		MOUNT AYR	IA		05/27/2015	3.710	14,259,225	0	0	0	0	0	32,456,549	12/21/2020
717611642		MOUNT AYR	IA		11/02/2018	4.650	483,795	0	0	0	0	0	1,101,197	12/21/2020
717611484		PARKERSBURG	IA		10/10/2017	3.400	5,000,000	0	0	0	0	0	10,524,472	09/30/2020
717611416		PAULLINA	IA		06/02/2017	3.740	1,255,973	0	0	0	0	0	4,916,908	09/11/2019
717610288		SHELDON	IA		12/07/2010	4.200	175,225	0	0	0	0	0	3,530,208	09/11/2019
717611206		SIBLEY	IA		06/28/2016	3.200	4,080,000	0	0	0	0	0	9,307,584	06/02/2020
717611207		SIBLEY	IA		06/28/2016	3.850	5,440,000	0	0	0	0	0	12,410,105	06/02/2020
717611224		SIBLEY	IA		06/28/2016	6.000	520,000	0	0	0	0	0	1,186,263	06/02/2020
717610917		GLADSTONE	IL		12/23/2014	4.250	2,245,133	0	0	0	0	0	6,244,422	09/02/2020
717610918		GLADSTONE	IL		12/23/2014	4.150	1,100,115	0	0	0	0	0	3,059,766	09/02/2020
717610517		JOY	IL		06/22/2012	4.900	589,783	0	0	0	0	0	12,868,499	09/24/2018
717611658		LIVINGSTON	IL		02/13/2019	4.350	1,408,113	0	0	0	0	0	3,408,993	01/15/2019
717610509		MEDORA	IL		05/21/2012	4.400	673,266	0	0	0	0	0	1,849,465	09/11/2019
717611146		MELVIN	IL		12/15/2015	3.550	578,351	0	0	0	0	0	2,596,000	12/07/2015
717611980		MONMOUTH	IL		11/13/2020	2.770	2,925,000	0	0	0	0	0	4,500,000	11/03/2020
717610867		RALEIGH	IL		07/31/2014	4.400	1,156,680	0	0	0	0	0	3,044,451	09/02/2020
717610527		ROCKPORT	IL		09/13/2012	4.750	2,643,496	0	0	0	0	0	8,038,509	02/18/2020
717610771		ST. ANNE	IL		11/04/2013	4.450	813,880	0	0	0	0	0	2,423,316	09/30/2016
717610773		ST. ANNE	IL		11/04/2013	4.450	674,838	0	0	0	0	0	5,180,952	09/11/2019
717610596		WEST SALEM	IL		11/28/2012	5.850	1,435,797	0	0	0	0	0	5,808,492	09/20/2018
717610751		YORKVILLE	IL		11/12/2013	4.840	3,456,000	0	0	0	0	0	12,066,478	04/24/2019
717610355		AVON	IN		06/08/2011	5.700	885,742	0	0	0	0	0	2,525,304	09/02/2020
717611040		OAKTOWN	IN		05/06/2015	3.310	942,367	0	0	0	0	0	1,955,346	09/26/2018
717611853		OAKTOWN	IN		02/28/2020	3.730	1,903,399	0	0	0	0	0	5,730,004	02/14/2020
717610774		RENSSELAER	IN		11/04/2013	4.450	325,615	0	0	0	0	0	2,060,435	12/17/2019

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717610498		DOUGLASS	KS		06/12/2012	4.050	220,184	0	0	0	0	0	5,465,142	09/20/2018
717610862		TRIBUNE	KS		08/20/2014	4.400	3,885,991	0	0	0	0	0	13,747,507	06/29/2017
717610960		TRIBUNE	KS		03/25/2015	4.600	873,494	0	0	0	0	0	3,066,403	06/29/2017
717611283		PEMBROKE	KY		08/09/2016	3.600	3,290,641	0	0	0	0	0	9,998,587	09/11/2019
717611284		PEMBROKE	KY		08/09/2016	3.550	189,608	0	0	0	0	0	1,957,000	04/11/2017
717610857		STURGIS	KY		06/27/2014	3.950	178,962	0	0	0	0	0	1,445,605	09/11/2019
717610568		DONALDSONVILLE	LA		09/17/2012	5.200	2,377,160	0	0	0	0	0	4,870,007	09/27/2018
717611291		FOLSOM	LA		10/26/2016	4.400	1,100,000	0	0	0	0	0	2,402,993	01/27/2020
717610541		RACELAND	LA		09/11/2012	4.000	1,500,000	0	0	0	0	0	21,457,783	09/20/2018
717611698		CARO	MI		04/03/2019	5.700	5,920,006	0	0	0	0	0	10,829,882	03/19/2019
717611703		CARO	MI		04/03/2019	5.150	4,433,994	0	0	0	0	0	8,111,425	03/19/2019
717611573		EDWARDSBURG	MI		12/10/2018	5.250	14,088,228	0	0	0	0	0	32,526,399	06/17/2020
717611592		EDWARDSBURG	MI		12/10/2018	4.750	3,086,534	0	0	0	0	0	7,126,063	06/17/2020
717610851		LITCHFIELD	MI		09/19/2014	4.200	1,161,802	0	0	0	0	0	2,861,921	09/02/2020
717610980		UNION CITY	MI		02/13/2015	3.700	2,633,382	0	0	0	0	0	8,608,237	09/20/2018
717609325		ALBERT LEA	MN		09/30/2004	6.650	196,189	0	0	0	0	0	3,237,396	09/20/2018
717611364		EVANSVILLE	MN		02/09/2017	4.650	6,051,756	0	0	0	0	0	12,832,331	03/20/2020
717611670		GALESBURG	MN		03/06/2019	4.950	1,370,464	0	0	0	0	0	3,086,000	02/28/2019
717610713		LAMBERTON	MN		06/27/2013	3.650	924,608	0	0	0	0	0	2,737,174	09/11/2019
717611523		LISMORE	MN		11/06/2017	4.050	659,388	0	0	0	0	0	3,199,042	09/02/2020
717611686		MOUNTAINLAKE	MN		03/21/2019	4.350	808,549	0	0	0	0	0	1,475,336	09/02/2020
717611047		WESTBROOK	MN		06/09/2015	3.750	734,708	0	0	0	0	0	3,015,000	01/08/2019
717611312		ZUMBROTA	MN		10/12/2016	3.950	276,489	0	0	0	0	0	681,781	09/11/2019
717611315		ZUMBROTA	MN		10/12/2016	4.450	136,334	0	0	0	0	0	336,181	09/11/2019
717610999		BELL CITY	MO		09/02/2015	3.850	2,243,490	0	0	0	0	0	7,684,164	09/02/2020
717610546		CHILLICOTHE	MO		07/13/2012	4.400	803,917	0	0	0	0	0	4,016,766	09/20/2018
717611672		DUDLEY	MO		01/10/2019	4.600	3,476,672	0	0	0	0	0	14,969,985	01/04/2019
717610303		EAST PRAIRIE	MO		12/29/2010	4.550	584,431	0	0	0	0	0	5,182,271	09/11/2019
717609784		HOPKINS	MO		05/01/2007	6.150	102,301	0	0	0	0	0	4,099,873	09/14/2017
717611148		PERRYVILLE	MO		03/24/2016	4.050	1,930,565	0	0	0	0	0	4,646,591	09/11/2019
717610658		POPLAR BLUFF	MO		04/18/2013	3.700	543,399	0	0	0	0	0	2,050,631	09/11/2019
717611760		ANGUILLA	MS		08/30/2019	4.450	834,941	0	0	0	0	0	1,391,815	08/14/2019
717611775		ANGUILLA	MS		10/01/2019	3.750	258,198	0	0	0	0	0	1,152,000	09/04/2019
717611083		BATESVILLE	MS		09/15/2015	4.200	3,450,510	0	0	0	0	0	8,998,153	09/20/2018
717611127		BATESVILLE	MS		09/21/2016	3.750	727,461	0	0	0	0	0	2,756,551	09/17/2019
717611255		CLARKSDALE	MS		06/22/2016	3.650	968,129	0	0	0	0	0	3,300,000	09/17/2019
717611314		CLARKSDALE	MS		10/06/2016	3.350	489,161	0	0	0	0	0	2,333,068	09/11/2019
717611280		CLEVELAND	MS		08/10/2016	3.850	647,808	0	0	0	0	0	4,852,136	01/14/2020
717610587		GLEN ALLAN	MS		10/02/2012	3.500	25,303	0	0	0	0	0	349,757	09/20/2018
717610994		GREENVILLE	MS		05/29/2015	3.650	708,100	0	0	0	0	0	12,462,393	09/20/2018
717611870		GREENVILLE	MS		05/06/2020	3.300	6,750,000	0	0	0	0	0	17,124,270	04/16/2020
717611096		INDIANOLA	MS		11/12/2015	3.750	2,166,772	0	0	0	0	0	7,503,926	09/20/2018
717611281		LAKE CORMORANT	MS		08/18/2016	3.200	567,614	0	0	0	0	0	2,450,001	09/17/2019
717610662		MAYERSVILLE	MS		06/17/2013	3.300	2,599,737	0	0	0	0	0	25,272,018	12/14/2017
717611451		MIDNIGHT	MS		06/09/2017	3.870	6,382,301	0	0	0	0	0	14,503,139	06/06/2017
717611464		MIDNIGHT	MS		06/09/2017	1.740	2,940,000	0	0	0	0	0	6,680,862	06/06/2017
717611026		ROBINSONVILLE	MS		05/15/2015	4.550	195,618	0	0	0	0	0	647,004	09/20/2018
717611391		SHELBY	MS		01/27/2017	3.900	3,805,569	0	0	0	0	0	8,854,614	09/17/2019
717610595		TUNICA	MS		12/11/2012	3.950	423,278	0	0	0	0	0	1,803,595	09/20/2018
717611424		TUNICA	MS		10/04/2017	3.980	2,636,898	0	0	0	0	0	7,227,356	09/24/2019
717611804		TUNICA	MS		02/03/2020	3.410	3,965,000	0	0	0	0	0	8,103,977	01/22/2020
717609584		BILLINGS	MT		05/25/2006	7.500	138,801	0	0	0	0	0	1,131,178	09/02/2020
717610887		CIRCLE	MT		09/24/2014	4.850	1,087,069	0	0	0	0	0	4,729,817	09/02/2020
717610162		DILLON	MT		03/02/2010	7.100	134,965	0	0	0	0	0	2,199,762	09/22/2016
717610991		MEAGHER	MT		04/23/2015	4.700	744,315	0	0	0	0	0	6,822,420	09/20/2018
717611666		GUN NECK	NC		12/20/2018	1.460	3,000,000	0	0	0	0	0	19,001,329	12/11/2018
717609581		HORACE	ND		02/02/2006	6.200	312,466	0	0	0	0	0	2,424,965	09/02/2020
717611426		IMPERIAL	NE		06/09/2017	4.250	1,581,259	0	0	0	0	0	4,936,547	09/11/2019
717610913		JACKSON	NE		12/30/2014	4.600	2,813,768	0	0	0	0	0	8,682,677	09/11/2019
717611168		JACKSON	NE		02/01/2016	4.750	747,068	0	0	0	0	0	2,305,285	09/11/2019
717610624		OSMOND	NE		02/20/2013	4.250	431,304	0	0	0	0	0	1,829,466	09/11/2019

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717610732		YERINGTON	NV		08/23/2013	4.790	892,328	0	0	0	0	0	2,611,448	11/24/2020
717611278		YERINGTON	NV		09/22/2016	3.440	3,873,418	0	0	0	0	0	9,322,106	11/17/2020
717611303		YERINGTON	NV		09/22/2016	3.280	390,600	0	0	0	0	0	940,048	11/17/2020
717611668		YERINGTON	NV		12/17/2018	5.020	743,591	0	0	0	0	0	2,176,165	11/24/2020
717610429		CLYDE	OH		12/05/2011	5.900	313,876	0	0	0	0	0	940,404	09/14/2017
717611245		COLUMBUS	OH		08/12/2016	3.780	5,868,161	0	0	0	0	0	14,650,001	12/21/2020
717611621		CRESTLINE	OH		10/04/2018	4.750	3,536,940	0	0	0	0	0	9,898,569	09/14/2020
717611449		NEW BLOOMINGTON	OH		07/20/2017	3.380	447,553	0	0	0	0	0	1,674,401	09/11/2019
717609640		NEWCOMERSTOWN	OH		07/13/2006	6.750	634,419	0	0	0	0	0	4,468,700	09/11/2019
717610556		WEST MANSFIELD	OH		11/01/2012	4.850	678,337	0	0	0	0	0	3,248,809	09/20/2018
717611292		ANTLERS	OK		09/19/2016	3.610	3,500,000	0	0	0	0	0	4,545,375	12/16/2019
717611681		ANTLERS	OK		03/14/2019	4.640	3,473,350	0	0	0	0	0	4,510,775	12/16/2019
717611746		ANTLERS	OK		02/12/2020	3.930	5,500,000	0	0	0	0	0	21,349,224	07/10/2020
717611866		BAKER CITY	OR		05/13/2020	3.020	6,860,000	0	0	0	0	0	17,446,220	05/11/2020
717611135		BOARDMAN	OR		11/20/2015	3.910	10,621,800	0	0	0	0	0	34,360,575	07/29/2020
717611140		BOARDMAN	OR		11/20/2015	3.910	9,273,000	0	0	0	0	0	29,997,180	07/29/2020
717611700		BOARDMAN	OR		03/01/2019	4.260	3,151,000	0	0	0	0	0	7,293,252	01/03/2020
717611858		BOARDMAN	OR		03/30/2020	3.220	4,640,770	0	0	0	0	0	11,685,958	02/13/2020
717611902		BOARDMAN	OR		09/17/2020	2.300	3,421,200	0	0	0	0	0	11,067,256	07/29/2020
717611053		CARLTON	OR		11/18/2015	4.490	1,789,048	0	0	0	0	0	5,016,929	07/15/2019
717611242		CARLTON	OR		05/31/2016	4.200	107,343	0	0	0	0	0	301,019	07/15/2019
717611412		CARLTON	OR		06/09/2017	4.500	180,362	0	0	0	0	0	505,782	07/15/2019
717611754		CARLTON	OR		07/25/2019	4.200	313,016	0	0	0	0	0	877,777	07/15/2019
717610421		CORVALLIS	OR		11/03/2011	5.270	254,200	0	0	0	0	0	996,493	09/02/2020
717610810		CORVALLIS	OR		04/25/2014	4.180	2,460,000	0	0	0	0	0	28,654,760	09/02/2020
717611516		DILLARD	OR		11/08/2017	3.985	3,501,034	0	0	0	0	0	9,527,018	12/11/2020
717611517		DILLARD	OR		07/02/2018	4.095	4,245,486	0	0	0	0	0	11,552,835	12/11/2020
717611518		DILLARD	OR		08/01/2018	3.870	18,169,619	0	0	0	0	0	49,443,278	12/11/2020
717611519		DILLARD	OR		08/01/2018	4.125	10,635,874	0	0	0	0	0	28,942,414	12/11/2020
717611370		ELSIE	OR		12/15/2016	3.520	19,800,000	0	0	0	0	0	85,656,432	12/09/2020
717612008		ELSIE	OR		12/31/2020	2.530	5,592,000	0	0	0	0	0	24,191,418	12/09/2020
717611445		EUGENE	OR		06/30/2017	3.490	4,560,000	0	0	0	0	0	238,028,625	05/21/2019
717610563		HOOD RIVER	OR		09/18/2012	4.700	1,564,000	0	0	0	0	0	4,510,582	09/02/2020
717611790		LEBANON	OR		10/09/2019	3.950	4,118,080	0	0	0	0	0	10,531,639	09/26/2019
717610974		SAINT PAUL	OR		03/16/2015	4.080	1,250,000	0	0	0	0	0	4,338,903	09/26/2018
717610710		SALEM	OR		08/12/2013	4.750	772,000	0	0	0	0	0	2,043,751	09/16/2019
717610830		SALEM	OR		05/23/2014	5.520	3,350,000	0	0	0	0	0	8,881,606	01/17/2019
717611005		SALEM	OR		05/26/2015	4.380	635,000	0	0	0	0	0	1,683,534	01/17/2019
717611581		SILVERTON	OR		05/07/2018	4.580	1,825,280	0	0	0	0	0	3,198,433	04/18/2019
717611706		SILVERTON	OR		04/25/2019	5.900	415,400	0	0	0	0	0	727,903	04/18/2019
717610486		THE DALLES	OR		07/30/2012	4.350	2,600,000	0	0	0	0	0	5,119,545	05/06/2019
717611095		THE DALLES	OR		11/16/2015	3.950	5,136,000	0	0	0	0	0	10,113,058	05/06/2019
717611377		THE DALLES	OR		01/30/2017	3.950	1,058,442	0	0	0	0	0	2,084,134	05/06/2019
717611579		WOODBURN	OR		10/26/2018	4.550	2,400,000	0	0	0	0	0	4,611,000	10/15/2018
717610504		BENEZETT	PA		08/31/2012	4.400	4,080,000	0	0	0	0	0	20,398,494	03/26/2020
717610505		BENEZETT	PA		08/31/2012	4.800	5,263,200	0	0	0	0	0	26,313,924	03/26/2020
717611129		BENEZETT	PA		11/24/2015	3.990	10,273,633	0	0	0	0	0	51,364,300	03/26/2020
717610963		AMHERST	SD		03/25/2015	4.000	1,741,078	0	0	0	0	0	7,764,299	09/20/2018
717611004		FAITH	SD		05/19/2015	3.750	736,703	0	0	0	0	0	3,227,887	09/20/2018
717610689		HAYES	SD		06/20/2013	3.800	1,977,355	0	0	0	0	0	7,472,075	09/11/2019
717611684		HIGHMORE	SD		03/11/2019	5.650	882,962	0	0	0	0	0	3,240,001	03/06/2019
717611097		MILESVILLE	SD		11/24/2015	4.000	906,786	0	0	0	0	0	3,783,327	09/20/2018
717610581		PLANKINTON	SD		08/27/2012	4.550	791,669	0	0	0	0	0	5,437,834	09/20/2018
717611465		TRIPP	SD		08/23/2017	4.150	1,297,567	0	0	0	0	0	3,722,168	09/02/2020
717611379		WHITE RIVER	SD		01/09/2017	4.550	744,042	0	0	0	0	0	3,302,101	09/11/2019
717611741		SOUTH FULTON	TN		09/04/2019	4.400	2,087,500	0	0	0	0	0	4,315,688	08/14/2019
717611057		CLARKSVILLE	TX		08/14/2015	4.080	1,113,295	0	0	0	0	0	3,150,911	09/27/2018
717610524		TULIA	TX		05/31/2012	4.250	287,608	0	0	0	0	0	1,303,367	09/02/2020
717610724		PHENIX	VA		08/22/2013	5.470	16,560,000	0	0	0	0	0	53,529,047	12/12/2019
717611825		BREWSTER	WA		06/04/2020	4.500	116,854,650	0	0	0	0	0	220,159,069	05/18/2020
717611826		BREWSTER	WA		06/04/2020	3.250	16,000,000	0	0	0	0	0	30,144,794	05/18/2020

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717611046		GRANDVIEW	WA		08/10/2015	4.800	825,000	0	0	0	0	0	2,901,000	09/19/2018
717611839		KENNEWICK	WA		02/18/2020	3.300	9,617,808	0	0	0	0	0	17,789,679	02/12/2020
717611840		KENNEWICK	WA		02/18/2020	3.300	14,426,712	0	0	0	0	0	26,684,519	02/12/2020
717611964		KING COUNTRY	WA		11/12/2020	3.100	12,000,000	0	0	0	0	0	22,020,001	10/19/2020
717611966		KING COUNTRY	WA		11/12/2020	3.100	1,600,000	0	0	0	0	0	2,935,999	10/19/2020
717611428		KLICKITAT	WA		06/15/2017	3.700	2,498,000	0	0	0	0	0	6,745,457	09/16/2019
717610600		PASCO	WA		12/31/2012	4.400	1,136,000	0	0	0	0	0	3,538,130	02/19/2020
717611124		PASCO	WA		11/23/2015	4.950	424,000	0	0	0	0	0	1,320,570	02/19/2020
717610481		PATEROS	WA		08/28/2012	4.630	1,768,000	0	0	0	0	0	8,791,935	09/19/2018
717611967		ROYAL CITY	WA		12/30/2020	4.480	45,600,000	0	0	0	0	0	129,098,514	12/17/2020
717610738		WENATCHEE	WA		09/26/2013	4.700	2,160,000	0	0	0	0	0	8,671,507	09/16/2019
717610912		YAKIMA	WA		12/30/2014	4.350	5,700,000	0	0	0	0	0	11,438,559	07/15/2019
717611406		DARLINGTON	WI		05/16/2017	3.950	4,466,608	0	0	0	0	0	13,765,000	03/16/2017
717611246		LAONA	WI		08/04/2016	4.250	5,351,877	0	0	0	0	0	16,652,368	09/10/2019
717611779		LAONA	WI		10/11/2019	3.500	1,500,000	0	0	0	0	0	4,667,248	09/10/2019
0199999. Mortgages in good standing - Farm Mortgages							1,983,237,715	0	(10,571)	0	0	0	5,664,438,564	XXX
752200007		BRISBANE	AUS		10/16/2019	5.500	18,615,454	0	0	0	1,739,131	2,031,366	58,843,078	10/16/2019
752000217		MELBOURNE	AUS		01/24/2018	4.700	65,976,075	0	0	0	0	5,873,850	115,518,512	12/31/2020
752200001		MELBOURNE	AUS		04/08/2019	1.820	20,184,373	0	0	0	968,536	1,603,560	74,626,531	04/10/2019
752000284		MORISSET	AUS		10/25/2019	3.340	12,346,400	0	0	0	0	1,099,200	16,742,763	12/30/2020
752000086		PARRAMATTA	AUS		03/30/2015	4.670	32,131,504	0	0	0	0	2,860,668	472,934,782	12/29/2020
752000144		SYDNEY	AUS		07/08/2016	4.350	8,131,411	0	0	0	0	723,940	14,279,048	12/08/2020
752000329		SYDNEY	AUS		12/23/2019	3.400	53,475,345	0	0	0	0	4,760,910	300,391,212	12/30/2020
752200003		SYDNEY	AUS		07/26/2019	4.750	47,484,827	0	0	0	2,950,118	4,322,886	105,631,169	06/14/2019
752200006		SYDNEY	AUS		10/04/2019	6.000	20,481,318	0	0	0	1,635,885	2,158,184	35,166,305	10/04/2019
706110993		CAVE CREEK	AZ		12/31/2019	4.700	6,938,724	0	0	0	0	0	20,475,702	12/30/2020
706109100		CHANDLER	AZ		05/01/2013	3.550	8,256,368	0	(2,669)	0	0	0	21,988,292	12/23/2020
706109549		CHANDLER	AZ		07/31/2014	3.550	1,803,927	0	0	0	0	0	4,194,856	08/12/2020
706110294		CHANDLER	AZ		04/06/2017	4.160	8,851,638	0	(2,354)	0	0	0	13,040,429	09/10/2020
706111038		CHANDLER	AZ		01/29/2020	3.360	4,656,220	0	0	0	0	0	6,655,421	01/29/2020
706110982		GILBERT	AZ		12/31/2019	4.700	2,335,449	0	0	0	0	0	3,903,543	12/30/2020
706110860		GLENDALE	AZ		08/29/2019	2.649	7,352,718	0	0	0	0	0	11,022,630	12/01/2020
706110972		GLENDALE	AZ		12/31/2019	4.700	4,231,838	0	0	0	0	0	2,937,377	12/30/2020
706110996		GLENDALE	AZ		12/31/2019	4.700	2,650,044	0	0	0	0	0	4,770,625	12/30/2020
706110991		MESA	AZ		12/31/2019	4.700	2,314,868	0	0	0	0	0	3,839,175	12/30/2020
706109768		PEORIA	AZ		03/13/2015	3.450	4,477,778	0	0	0	0	0	2,207,727	08/20/2020
706109121		PHOENIX	AZ		05/01/2019	3.590	1,210,109	0	736	0	0	0	2,197,819	11/10/2020
706109745		PHOENIX	AZ		07/29/2019	3.510	6,332,110	0	0	0	0	0	17,277,746	10/26/2020
706109991		PHOENIX	AZ		05/01/2019	4.560	160,788	0	(1,802)	0	0	0	286,327	11/10/2020
706110146		PHOENIX	AZ		07/20/2016	3.490	5,450,087	0	0	0	0	0	10,872,329	12/19/2020
706110147		PHOENIX	AZ		07/20/2016	3.490	2,362,637	0	0	0	0	0	3,474,981	12/19/2020
706110987		PHOENIX	AZ		12/31/2019	4.700	6,660,391	0	0	0	0	0	10,779,096	12/30/2020
706110990		PHOENIX	AZ		12/31/2019	4.700	4,575,834	0	0	0	0	0	11,010,006	12/30/2020
706108689		SCOTTSDALE	AZ		02/10/2012	4.200	5,962,052	0	0	0	0	0	19,542,137	10/26/2020
706110410		SCOTTSDALE	AZ		06/23/2017	3.770	57,856,900	0	0	0	0	0	105,223,980	12/24/2020
706110971		SCOTTSDALE	AZ		12/31/2019	4.700	10,854,007	0	0	0	0	0	18,817,987	12/30/2020
706110978		SCOTTSDALE	AZ		12/31/2019	4.700	4,038,769	0	0	0	0	0	7,415,636	12/30/2020
706111054		SCOTTSDALE	AZ		03/30/2020	3.000	15,438,700	0	0	0	0	0	28,295,287	03/30/2020
706110417		SUN CITY WEST	AZ		11/08/2017	3.970	5,146,000	0	0	0	0	0	8,446,641	12/24/2020
706110665		TUCSON	AZ		12/20/2018	1.583	25,891,000	0	0	0	0	0	34,331,562	11/30/2020
706109671		ALAMEDA	CA		11/23/2015	4.540	19,035,069	0	0	0	0	0	33,362,526	12/24/2020
706109994		ALAMO	CA		12/21/2015	3.790	26,502,500	0	0	0	0	0	46,876,960	12/27/2020
706110369		ALISO VIEJO	CA		08/10/2017	3.880	7,021,803	0	0	0	0	0	11,806,832	12/21/2020
706109369		ANAHEIM	CA		11/06/2013	4.430	3,872,858	0	0	0	0	0	11,704,849	11/10/2020
706109799		ANAHEIM	CA		05/01/2015	3.320	13,987,657	0	0	0	0	0	38,026,560	12/27/2020
706110084		ANAHEIM	CA		05/31/2016	3.660	3,962,311	0	0	0	0	0	7,641,550	11/10/2020
706106798		BAKERSFIELD	CA		11/07/2006	6.200	3,283,414	0	0	0	0	0	12,571,796	12/30/2020
706108604		BENICIA	CA		11/04/2011	4.610	6,305,536	0	0	0	0	0	26,293,091	12/27/2020
706109617		BERKELEY	CA		10/01/2014	3.890	5,856,143	0	0	0	0	0	15,911,392	09/10/2020
706109623		BERKELEY	CA		01/30/2015	3.610	9,195,140	0	0	0	0	0	14,492,198	12/27/2020
706110518		BERKELEY	CA		06/05/2018	4.400	37,502,555	0	(19,841)	0	0	0	81,230,327	12/19/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706108630		BREA	CA		11/14/2011	4.490	18,146,224	0	0	0	0	0	45,988,810	12/27/2020
706110101		BUENA PARK	CA		09/01/2019	3.210	1,984,500	0	214	0	0	0	4,593,194	12/16/2020
706110102		BUENA PARK	CA		05/01/2018	3.210	7,463,394	0	42,004	0	0	0	19,406,233	11/10/2020
706110154		BUENA PARK	CA		07/28/2016	3.210	31,883,000	0	0	0	0	0	83,201,771	08/12/2020
706110749		BURBANK	CA		06/21/2019	3.720	64,517,000	0	0	0	0	0	107,439,952	12/16/2020
706108751		CALABASAS	CA		07/11/2012	3.600	4,872,732	0	0	0	0	0	16,148,149	12/27/2020
706109210		CALABASAS	CA		09/03/2013	3.880	18,000,000	0	0	0	0	0	40,455,602	10/26/2020
706111129		CARMEL VALLEY	CA		11/12/2020	3.350	1,675,000	0	0	0	0	0	2,077,881	11/12/2020
706108425		CARSON	CA		12/28/2010	5.030	2,062,471	0	0	0	0	0	8,385,871	11/10/2020
706108510		CARSON	CA		08/01/2011	5.730	7,945,622	0	0	0	0	0	35,270,918	11/10/2020
706108838		CARSON	CA		07/19/2012	3.790	11,174,493	0	0	0	0	0	41,823,647	11/10/2020
706110223		CARSON	CA		01/19/2017	3.430	5,212,820	0	(1,937)	0	0	0	9,962,268	11/10/2020
706110419		CARSON	CA		03/20/2018	3.650	7,092,046	0	0	0	0	0	12,993,383	12/19/2020
706110844		CARSON	CA		02/20/2020	3.710	18,323,535	0	0	0	0	0	27,751,477	02/20/2020
706110946		CARSON	CA		12/16/2019	3.280	21,284,100	0	0	0	0	0	48,866,896	12/19/2020
706108749		CASTRO VALLEY	CA		10/16/2012	4.530	11,549,980	0	(17,465)	0	0	0	43,041,971	12/27/2020
706109970		CASTRO VALLEY	CA		02/22/2016	4.190	3,215,787	0	(3,259)	0	0	0	12,027,785	12/27/2020
706108288		CHINO	CA		05/26/2010	6.110	24,450,431	0	0	0	0	0	119,747,472	11/10/2020
706109225		CHINO	CA		10/15/2013	5.190	9,674,224	0	0	0	0	0	30,709,508	11/10/2020
706109268		CHINO	CA		10/15/2013	4.220	9,650,292	0	0	0	0	0	35,772,412	11/10/2020
706109496		CHINO	CA		12/03/2014	4.750	5,799,176	0	0	0	0	0	8,080,859	10/26/2020
706109529		CHINO	CA		11/18/2014	4.010	20,072,412	0	0	0	0	0	39,674,952	11/10/2020
706109530		CHINO	CA		04/01/2015	4.180	9,972,098	0	0	0	0	0	19,587,911	11/10/2020
706109531		CHINO	CA		08/03/2015	4.390	2,735,397	0	0	0	0	0	5,057,271	11/10/2020
706109585		CHINO	CA		07/30/2015	5.040	1,488,928	0	0	0	0	0	2,128,590	11/10/2020
706110006		CHINO	CA		04/01/2016	4.040	8,803,105	0	0	0	0	0	19,216,106	12/29/2020
706110007		CHINO	CA		04/01/2016	4.040	5,734,132	0	0	0	0	0	12,705,261	12/29/2020
706110027		CHINO	CA		10/13/2016	4.210	14,801,875	0	0	0	0	0	20,625,658	10/26/2020
706110221		CHINO	CA		05/31/2017	3.620	15,399,243	0	0	0	0	0	21,458,056	10/26/2020
706110226		CHINO	CA		06/01/2017	3.670	2,727,476	0	0	0	0	0	4,723,967	07/30/2020
706110227		CHINO	CA		06/01/2017	3.670	2,628,808	0	0	0	0	0	5,778,975	11/10/2020
706110229		CHINO	CA		06/01/2017	3.670	8,231,763	0	0	0	0	0	14,035,565	12/29/2020
706110231		CHINO	CA		06/01/2017	3.550	1,723,986	0	0	0	0	0	3,307,836	11/10/2020
706110422		CHINO	CA		10/31/2017	3.700	11,706,363	0	0	0	0	0	17,488,653	11/10/2020
706110427		CHINO	CA		10/31/2017	3.700	11,428,506	0	0	0	0	0	18,545,195	11/10/2020
706110467		CHINO	CA		02/08/2018	3.800	4,450,059	0	0	0	0	0	5,995,231	11/10/2020
706110478		CHINO	CA		10/18/2018	4.130	36,080,416	0	0	0	0	0	52,304,616	11/10/2020
706111136		CHINO	CA		12/10/2020	3.140	25,661,000	0	0	0	0	0	38,423,477	12/10/2020
706111138		CHINO	CA		12/10/2020	3.180	21,620,000	0	0	0	0	0	32,173,042	12/10/2020
706111139		CHINO	CA		12/10/2020	3.140	28,220,000	0	0	0	0	0	42,257,583	12/10/2020
706110307		CHINO HILLS	CA		04/28/2017	3.840	26,443,851	0	0	0	0	0	43,056,494	10/26/2020
706110622		CHINO HILLS	CA		03/04/2019	4.180	42,703,520	0	0	0	0	0	61,874,358	10/26/2020
706105099		CITRUS HEIGHTS	CA		09/02/2003	4.930	2,002,149	0	0	0	0	0	5,881,907	12/27/2020
706107461		CITY OF INDUSTRY	CA		10/04/2007	6.030	19,054,845	0	0	0	0	0	81,048,403	11/10/2020
706108914		CITY OF INDUSTRY	CA		10/10/2012	4.150	4,347,599	0	0	0	0	0	13,767,374	11/10/2020
706110089		CITY OF INDUSTRY	CA		07/01/2016	3.790	6,904,674	0	0	0	0	0	11,671,120	11/10/2020
706110116		CITY OF INDUSTRY	CA		09/15/2016	3.700	6,393,802	0	0	0	0	0	10,576,344	11/10/2020
706110117		CITY OF INDUSTRY	CA		09/15/2016	3.700	2,807,945	0	0	0	0	0	5,713,678	12/28/2020
706110118		CITY OF INDUSTRY	CA		09/15/2016	3.700	2,842,165	0	0	0	0	0	6,902,619	12/29/2020
706110120		CITY OF INDUSTRY	CA		09/15/2016	3.700	2,347,058	0	0	0	0	0	3,856,527	12/28/2020
706110121		CITY OF INDUSTRY	CA		09/15/2016	3.700	2,197,869	0	0	0	0	0	5,402,073	11/10/2020
706110465		CITY OF INDUSTRY	CA		02/08/2018	3.800	5,198,233	0	0	0	0	0	7,594,698	11/10/2020
706110833		CITY OF INDUSTRY	CA		09/17/2019	3.860	3,726,184	0	0	0	0	0	4,931,455	12/28/2020
706110834		CITY OF INDUSTRY	CA		09/17/2019	3.860	3,493,966	0	0	0	0	0	4,737,352	11/10/2020
706110835		CITY OF INDUSTRY	CA		09/17/2019	3.860	4,040,991	0	0	0	0	0	5,535,939	12/29/2020
706110836		CITY OF INDUSTRY	CA		09/16/2019	3.860	1,105,224	0	0	0	0	0	1,599,693	11/10/2020
706110837		CITY OF INDUSTRY	CA		09/16/2019	3.860	1,810,041	0	0	0	0	0	2,495,310	11/10/2020
706110838		CITY OF INDUSTRY	CA		09/16/2019	3.860	2,627,276	0	0	0	0	0	3,388,627	12/28/2020
706110839		CITY OF INDUSTRY	CA		09/16/2019	3.860	4,191,010	0	0	0	0	0	5,760,724	11/10/2020
706110840		CITY OF INDUSTRY	CA		09/16/2019	3.860	2,229,395	0	0	0	0	0	2,970,968	12/16/2020
706102048		COMPTON	CA		05/01/2018	7.420	836,717	0	(31,734)	0	0	0	16,784,488	12/19/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706102103		COMPTON	CA		05/01/2018	7.350	432,903	0	(18,614)	0	0	0	15,555,544	12/19/2020
706103223		COMPTON	CA		10/22/1998	7.750	82,578	0	0	0	0	0	1,744,464	12/19/2020
706103639		COMPTON	CA		09/28/1999	7.820	585,593	0	0	0	0	0	9,929,321	12/19/2020
706108253		COMPTON	CA		02/10/2010	6.300	4,143,387	0	0	0	0	0	22,684,176	11/10/2020
706108509		COMPTON	CA		05/05/2011	5.560	2,173,876	0	0	0	0	0	7,469,747	12/29/2020
706109274		CONCORD	CA		10/16/2013	4.540	11,992,426	0	(35,546)	0	0	0	37,285,112	11/17/2020
706110537		CONCORD	CA		05/23/2018	3.960	13,260,000	0	0	0	0	0	22,556,321	10/26/2020
706109290		CORONA	CA		11/06/2013	4.430	7,924,464	0	0	0	0	0	30,025,903	11/10/2020
706109477		CORONA	CA		06/02/2014	4.540	13,224,692	0	0	0	0	0	28,668,410	10/26/2020
706109557		CORONA	CA		08/18/2014	4.780	42,682,891	0	0	0	0	0	88,759,175	12/21/2020
706110082		CORONA	CA		01/12/2017	3.970	3,178,059	0	0	0	0	0	7,212,403	11/10/2020
706110160		CORONA	CA		12/16/2016	4.200	21,870,299	0	0	0	0	0	32,631,936	12/21/2020
706108643		CORTE MADERA	CA		11/22/2011	4.600	26,514,542	0	0	0	0	0	75,464,935	10/26/2020
706109863		CORTE MADERA	CA		07/31/2015	2.733	18,109,758	0	0	0	0	0	33,384,494	09/10/2020
706110488		CORTE MADERA	CA		03/06/2018	3.560	57,021,000	0	0	0	0	0	103,049,757	12/27/2020
706108523		COSTA MESA	CA		05/12/2011	4.680	81,810,633	0	(86,704)	0	0	0	423,594,398	11/17/2020
706108714		COSTA MESA	CA		06/21/2012	4.090	3,455,986	0	0	0	0	0	11,605,670	12/27/2020
706109467		COSTA MESA	CA		01/07/2015	4.570	7,404,900	0	0	0	0	0	15,754,606	12/27/2020
706109783		COSTA MESA	CA		04/29/2015	3.750	44,640,000	0	0	0	0	0	114,821,807	11/17/2020
706110202		COSTA MESA	CA		01/26/2018	3.800	23,327,071	0	0	0	0	0	64,813,967	12/21/2020
706110238		COSTA MESA	CA		12/28/2016	3.190	44,095,437	0	(17,514)	0	0	0	95,963,350	08/12/2020
706110310		COSTA MESA	CA		06/30/2017	3.470	75,456,798	0	47,297	0	0	0	390,972,198	11/17/2020
706109586		CUPERTINO	CA		07/31/2014	3.490	8,574,654	0	0	0	0	0	19,460,618	10/26/2020
706109927		CUPERTINO	CA		09/08/2015	3.110	10,964,183	0	0	0	0	0	41,682,462	11/17/2020
706109445		CYPRESS	CA		03/27/2014	4.700	17,974,695	0	0	0	0	0	58,850,444	11/10/2020
706109676		CYPRESS	CA		11/25/2014	4.080	3,712,381	0	0	0	0	0	7,811,607	11/10/2020
706109805		CYPRESS	CA		05/01/2015	3.900	1,372,615	0	0	0	0	0	2,997,237	11/10/2020
706110435		DANA POINT	CA		11/01/2017	3.390	30,550,909	0	0	0	0	0	66,223,440	08/12/2020
706110037		DANVILLE	CA		03/31/2016	3.500	58,647,735	0	(6,821)	0	0	0	83,045,863	10/26/2020
706110203		DANVILLE	CA		05/22/2017	4.280	5,709,982	0	(12,492)	0	0	0	9,466,924	12/24/2020
706110898		DANVILLE	CA		11/05/2019	3.870	10,550,000	0	0	0	0	0	24,335,798	10/26/2020
706110293		EL SEGUNDO	CA		06/05/2017	3.830	36,613,000	0	0	0	0	0	60,701,584	12/27/2020
706106400		FOLSOM	CA		02/27/2006	5.400	3,361,831	0	0	0	0	0	8,397,073	12/27/2020
706109392		FONTANA	CA		02/07/2014	4.600	2,670,839	0	0	0	0	0	6,983,946	11/10/2020
706110487		FONTANA	CA		03/27/2018	3.750	27,450,000	0	0	0	0	0	61,458,568	12/28/2020
706111153		FONTANA	CA		12/16/2020	2.610	40,101,001	0	0	0	0	0	54,225,282	12/16/2020
706110200		FREMONT	CA		09/01/2016	1.953	9,840,000	0	0	0	0	0	17,797,804	10/26/2020
706110425		FREMONT	CA		09/29/2017	3.420	23,387,105	0	0	0	0	0	81,737,284	08/12/2020
706110544		FREMONT	CA		06/26/2018	3.940	15,835,500	0	0	0	0	0	24,932,761	12/28/2020
706110904		GARDEN GROVE	CA		12/10/2019	3.150	26,098,307	0	0	0	0	0	49,332,834	12/29/2020
706109525		GLENDALE	CA		09/05/2014	4.060	56,655,349	0	0	0	0	0	157,099,332	11/17/2020
706109672		GLENDALE	CA		05/01/2015	3.950	55,678,809	0	0	0	0	0	93,159,429	10/26/2020
706102237		GOLETA	CA		07/02/1998	7.000	48,166	0	0	0	0	0	1,201,680	11/10/2020
706109517		GOLETA	CA		07/24/2014	4.400	18,301,167	0	0	0	0	0	33,845,715	10/26/2020
706110737		GOLETA	CA		07/11/2019	3.570	16,588,494	0	0	0	0	0	87,535,487	10/26/2020
706110817		HUNTINGTON BEACH	CA		07/17/2019	3.410	50,416,000	0	0	0	0	0	85,718,912	12/16/2020
706108997		IRVINE	CA		01/10/2013	3.900	18,709,108	0	(25,544)	0	0	0	62,606,716	12/21/2020
706109762		IRVINE	CA		03/13/2015	3.650	97,776,701	0	(10,218)	0	0	0	158,878,696	12/30/2020
706109780		IRVINE	CA		03/31/2015	3.600	52,196,423	0	0	0	0	0	109,602,662	12/21/2020
706110251		IRVINE	CA		03/01/2017	4.020	29,233,029	0	0	0	0	0	62,620,933	12/21/2020
706110320		IRVINE	CA		05/24/2017	3.790	10,128,080	0	0	0	0	0	16,760,261	12/21/2020
706110376		IRVINE	CA		08/15/2017	3.520	21,431,536	0	(8,985)	0	0	0	37,067,250	12/27/2020
706110523		IRVINE	CA		01/30/2019	4.250	35,282,938	0	0	0	0	0	51,553,530	12/15/2020
706110586		IRVINE	CA		11/01/2018	4.110	49,666,000	0	0	0	0	0	79,253,319	12/27/2020
706109285		IRWINDALE	CA		10/30/2013	4.550	2,952,186	0	0	0	0	0	12,330,586	11/10/2020
706110312		LA MIRADA	CA		03/31/2017	3.450	92,261,352	0	0	0	0	0	157,926,308	12/28/2020
706109709		LA PUENTE	CA		12/10/2014	4.110	10,313,791	0	0	0	0	0	21,934,106	12/21/2020
706109710		LA PUENTE	CA		12/10/2014	4.110	2,889,593	0	0	0	0	0	4,243,156	12/21/2020
706110050		LAGUNA NIGUEL	CA		05/11/2016	3.490	4,664,658	0	0	0	0	0	8,216,086	12/27/2020
706108842		LAKE FOREST	CA		07/03/2012	4.040	2,094,004	0	0	0	0	0	9,512,301	11/10/2020
706110797		LATHROP	CA		01/06/2020	3.600	10,871,530	0	0	0	0	0	18,205,198	01/06/2020

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706110606		LIVERMORE	CA		10/01/2018	4.260	5,920,553	0	0	0	0	0	11,841,385	12/24/2020
706109500		LONG BEACH	CA		06/18/2014	3.990	17,224,732	0	0	0	0	0	50,219,754	08/12/2020
706109761		LONG BEACH	CA		10/01/2017	3.910	17,371,140	0	0	0	0	0	43,322,664	11/10/2020
706110563		LONG BEACH	CA		07/17/2018	4.360	13,901,792	0	0	0	0	0	21,992,377	12/19/2020
706108764		LOS ANGELES	CA		07/09/2012	3.950	3,903,972	0	0	0	0	0	83,478,033	05/12/2020
706110129		LOS ANGELES	CA		10/05/2016	3.600	18,602,237	0	0	0	0	0	40,191,460	12/19/2020
706110205		LOS ANGELES	CA		10/04/2016	3.380	13,696,200	0	0	0	0	0	34,390,444	11/10/2020
706110206		LOS ANGELES	CA		10/04/2016	3.380	35,218,800	0	0	0	0	0	77,068,090	08/12/2020
706110437		LOS ANGELES	CA		01/02/2018	3.420	58,568,218	0	0	0	0	0	81,951,449	12/15/2020
706110581		LOS ANGELES	CA		08/13/2018	4.170	19,594,353	0	0	0	0	0	29,925,675	10/26/2020
706110822		LOS ANGELES	CA		08/12/2019	3.470	63,050,612	0	0	0	0	0	95,083,894	10/26/2020
706110853		LOS ANGELES	CA		10/03/2019	3.520	29,557,044	0	0	0	0	0	41,464,014	12/16/2020
706111052		LOS ANGELES	CA		08/10/2020	3.000	5,294,533	0	0	0	0	0	9,057,928	08/10/2020
706111093		MIRA LOMA	CA		08/31/2020	3.100	10,181,837	0	0	0	0	0	17,972,634	08/31/2020
706111128		MONTEREY	CA		11/12/2020	3.350	3,350,000	0	0	0	0	0	3,767,526	11/12/2020
706110380		MOUNTAIN VIEW	CA		09/19/2017	3.720	20,377,090	0	0	0	0	0	30,825,040	02/25/2020
706111126		NEWPORT BEACH	CA		11/18/2020	2.750	31,275,000	0	0	0	0	0	51,654,853	11/18/2020
706109112		NORTH HOLLYWOOD	CA		06/24/2013	3.300	3,957,834	0	0	0	0	0	7,348,110	12/21/2020
706108569		NOVATO	CA		08/11/2011	4.910	22,280,688	0	0	0	0	0	48,921,221	12/27/2020
706108536		ONTARIO	CA		06/03/2011	4.780	49,464,449	0	(17,692)	0	0	0	182,659,900	11/10/2020
706108726		ONTARIO	CA		03/01/2012	4.250	49,195,204	0	0	0	0	0	335,959,094	11/17/2020
706109289		ONTARIO	CA		11/13/2013	4.550	1,783,688	0	0	0	0	0	4,797,426	11/10/2020
706109573		ONTARIO	CA		12/17/2014	4.010	6,057,060	0	0	0	0	0	14,265,583	11/10/2020
706109897		ONTARIO	CA		07/17/2019	3.900	5,753,015	0	(35,522)	0	0	0	3,499,069	12/28/2020
706110947		PACIFICA	CA		12/03/2019	3.150	9,022,500	0	0	0	0	0	13,678,707	12/27/2020
706110958		PALO ALTO	CA		12/06/2019	3.300	45,000,000	0	0	0	0	0	92,414,675	11/17/2020
706108572		PICO RIVERA	CA		05/01/2019	4.800	2,907,006	0	(37,525)	0	0	0	11,148,894	11/10/2020
706109264		PICO RIVERA	CA		08/28/2013	4.450	4,741,129	0	0	0	0	0	19,051,612	11/10/2020
706109563		PINOLE	CA		08/07/2014	4.190	10,862,366	0	0	0	0	0	20,756,037	12/27/2020
706110081		PLEASANTON	CA		04/29/2016	3.790	25,400,486	0	(18,734)	0	0	0	42,546,723	12/21/2020
706110163		PLEASANTON	CA		08/15/2016	3.500	34,477,720	0	0	0	0	0	86,906,965	11/17/2020
706111010		PLEASANTON	CA		12/31/2019	4.700	8,398,140	0	0	0	0	0	8,289,920	12/30/2020
706110158		POMONA	CA		06/30/2016	3.180	7,469,172	0	(3,821)	0	0	0	20,051,217	11/10/2020
706110742		RANCHO CORDOVA	CA		12/13/2019	3.350	3,493,669	0	0	0	0	0	6,000,333	11/12/2020
706110746		RANCHO CORDOVA	CA		12/13/2019	3.350	4,226,842	0	0	0	0	0	6,960,985	11/12/2020
706108847		RANCHO CUCAMONGA	CA		12/06/2012	4.410	9,000,604	0	0	0	0	0	18,162,953	10/26/2020
706109063		RANCHO CUCAMONGA	CA		06/28/2013	3.670	33,929,652	0	0	0	0	0	95,624,654	10/26/2020
706110208		RANCHO CUCAMONGA	CA		08/01/2017	3.590	16,205,310	0	0	0	0	0	29,343,665	10/26/2020
706111057		RANCHO CUCAMONGA	CA		04/28/2020	3.200	75,114,932	0	0	0	0	0	113,400,005	04/28/2020
706109240		RANCHO MIRAGE	CA		09/27/2013	4.110	9,938,414	0	(9,661)	0	0	0	29,625,027	05/12/2020
706108188		REDLANDS	CA		06/05/2009	7.550	4,461,952	0	0	0	0	0	22,116,833	12/16/2020
706109953		REDONDO BEACH	CA		12/02/2015	3.440	4,833,311	0	0	0	0	0	11,421,579	12/16/2020
706109797		REDWOOD CITY	CA		05/13/2015	3.680	7,332,426	0	(23,567)	0	0	0	12,981,018	12/27/2020
706110843		REDWOOD CITY	CA		07/25/2019	3.300	46,221,480	0	0	0	0	0	77,323,254	12/26/2020
706111094		RIALTO	CA		08/31/2020	3.000	8,342,967	0	0	0	0	0	14,854,826	08/31/2020
706110137		RIVERSIDE	CA		08/01/2016	3.860	3,018,813	0	0	0	0	0	5,377,571	12/19/2020
706110268		ROCKLIN	CA		03/09/2017	3.980	6,681,086	0	0	0	0	0	6,202,611	12/27/2020
706109269		ROWLAND HEIGHTS	CA		09/20/2013	4.220	7,430,575	0	0	0	0	0	28,990,984	11/10/2020
706109286		ROWLAND HEIGHTS	CA		10/30/2013	4.550	2,257,554	0	0	0	0	0	8,094,580	11/10/2020
706108600		SACRAMENTO	CA		08/11/2011	4.990	9,160,665	0	0	0	0	0	36,519,391	11/17/2020
706110819		SAN BERNARDINO	CA		08/09/2019	3.380	98,880,000	0	0	0	0	0	141,782,565	12/19/2020
706108924		SAN DIEGO	CA		10/26/2012	3.900	24,992,051	0	0	0	0	0	89,289,463	12/19/2020
706108930		SAN DIEGO	CA		12/20/2012	3.940	9,422,047	0	(21,244)	0	0	0	19,377,832	12/21/2020
706108931		SAN DIEGO	CA		11/28/2012	3.910	43,784,678	0	(22,752)	0	0	0	92,556,067	12/21/2020
706108984		SAN DIEGO	CA		02/07/2013	4.020	6,921,314	0	(11,489)	0	0	0	13,026,362	12/15/2020
706110103		SAN DIEGO	CA		10/11/2016	3.580	19,363,592	0	0	0	0	0	28,943,103	12/16/2020
706110104		SAN DIEGO	CA		10/11/2016	3.580	22,233,339	0	0	0	0	0	33,380,212	10/26/2020
706110324		SAN DIEGO	CA		05/30/2017	3.500	9,112,491	0	0	0	0	0	13,600,338	12/27/2020
706110515		SAN DIEGO	CA		04/30/2018	4.100	7,335,000	0	0	0	0	0	10,849,881	10/26/2020
706110670		SAN DIEGO	CA		01/22/2019	1.853	49,455,311	0	0	0	558,901	0	101,467,998	05/12/2020
706110764		SAN DIEGO	CA		07/10/2019	3.660	103,429,500	0	0	0	0	0	201,558,602	12/29/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706108466		SAN FRANCISCO	CA		04/01/2011	5.780	11,888,486	0	(65,393)	0	0	0	32,460,933	12/16/2020
706108848		SAN FRANCISCO	CA		08/02/2012	3.650	19,650,000	0	0	0	0	0	38,461,929	10/26/2020
706109011		SAN FRANCISCO	CA		02/22/2013	4.980	77,039,075	0	0	0	0	0	134,764,133	10/26/2020
706109099		SAN FRANCISCO	CA		04/08/2013	3.250	838,941	0	0	0	0	0	3,721,635	11/17/2020
706109441		SAN FRANCISCO	CA		05/13/2014	3.740	31,714,298	0	0	0	0	0	60,019,873	11/17/2020
706109568		SAN FRANCISCO	CA		10/14/2014	4.980	894,698	0	0	0	0	0	1,565,091	10/26/2020
706109844		SAN FRANCISCO	CA		07/29/2019	3.240	19,946,129	0	(27,299)	0	0	0	42,020,304	10/26/2020
706109937		SAN FRANCISCO	CA		11/10/2015	3.770	19,650,000	0	0	0	0	0	38,461,929	10/26/2020
706110258		SAN FRANCISCO	CA		12/23/2016	3.730	88,535,000	0	0	0	0	0	211,380,196	12/21/2020
706110423		SAN FRANCISCO	CA		11/03/2017	3.230	54,819,000	0	0	0	0	0	114,560,458	12/22/2020
706110424		SAN FRANCISCO	CA		10/23/2017	3.710	88,621,207	0	0	0	0	0	134,400,585	10/26/2020
706110432		SAN FRANCISCO	CA		10/24/2017	3.730	24,937,534	0	0	0	0	0	35,529,542	10/26/2020
706110519		SAN FRANCISCO	CA		05/07/2018	4.000	6,552,065	0	0	0	0	0	9,163,955	10/26/2020
706110536		SAN FRANCISCO	CA		05/22/2018	4.710	10,062,800	0	0	0	0	0	17,602,718	10/26/2020
706110539		SAN FRANCISCO	CA		07/27/2018	4.420	4,864,386	0	0	0	0	0	32,628,277	11/17/2020
706110571		SAN FRANCISCO	CA		08/17/2018	4.290	13,703,353	0	0	0	0	0	21,737,145	12/29/2020
706110572		SAN FRANCISCO	CA		08/17/2018	4.290	6,360,074	0	0	0	0	0	9,375,691	10/26/2020
706110573		SAN FRANCISCO	CA		08/17/2018	4.290	7,320,908	0	0	0	0	0	10,033,949	12/29/2020
706110574		SAN FRANCISCO	CA		08/17/2018	4.290	5,286,265	0	0	0	0	0	7,702,404	10/26/2020
706110575		SAN FRANCISCO	CA		08/17/2018	4.290	5,420,493	0	0	0	0	0	8,129,840	10/26/2020
706110577		SAN FRANCISCO	CA		08/17/2018	4.290	5,558,074	0	0	0	0	0	9,001,989	10/26/2020
706110593		SAN FRANCISCO	CA		09/26/2018	4.060	16,669,557	0	0	0	0	0	49,209,264	10/26/2020
706110597		SAN FRANCISCO	CA		10/11/2018	4.090	33,500,000	0	0	0	0	0	59,564,990	12/21/2020
706110598		SAN FRANCISCO	CA		10/09/2018	4.090	13,631,000	0	0	0	0	0	29,684,220	11/17/2020
706110629		SAN FRANCISCO	CA		11/30/2018	4.340	11,020,000	0	0	0	0	0	23,029,513	12/22/2020
706110641		SAN FRANCISCO	CA		12/18/2018	1.603	40,500,000	0	0	0	0	0	72,216,573	10/05/2020
706110766		SAN FRANCISCO	CA		06/05/2019	3.570	79,046,000	0	0	0	0	0	110,271,002	12/26/2020
706108824		SAN JOSE	CA		10/02/2012	3.930	4,098,410	0	0	0	0	0	26,986,817	12/27/2020
706110289		SAN JOSE	CA		03/08/2017	3.550	8,985,000	0	0	0	0	0	14,867,322	10/26/2020
706110863		SAN JOSE	CA		11/20/2019	3.100	47,798,035	0	0	0	0	0	67,901,020	10/05/2020
706109558		SAN MATEO	CA		08/26/2014	4.030	5,062,687	0	0	0	0	0	8,880,996	12/27/2020
706108547		SANTA ANA	CA		11/02/2011	4.450	23,315,270	0	0	0	0	0	47,984,510	12/19/2020
706108978		SANTA ANA	CA		05/20/2013	3.760	13,301,923	0	0	0	0	0	27,376,315	12/19/2020
706110436		SANTA ANA	CA		09/27/2017	3.430	17,860,000	0	0	0	0	0	36,757,232	12/19/2020
706103071		SANTA BARBARA	CA		05/01/2018	6.690	991,676	0	(30,364)	0	0	0	20,593,584	11/17/2020
706110481		SANTA CLARA	CA		03/06/2018	3.620	62,585,203	0	(2,665)	0	0	0	112,222,085	12/21/2020
706111112		SANTA CLARA	CA		08/07/2020	3.150	18,900,000	0	0	0	0	0	28,615,018	08/07/2020
706110997		SANTA CLARITA	CA		12/31/2019	4.700	10,204,237	0	0	0	0	0	13,639,404	12/30/2020
706109955		SANTA CRUZ	CA		11/20/2015	4.240	4,250,769	0	0	0	0	0	8,885,859	10/26/2020
706108254		SANTA FE SPRINGS	CA		03/03/2010	6.300	8,667,754	0	0	0	0	0	37,460,700	11/10/2020
706108533		SANTA FE SPRINGS	CA		08/01/2019	5.070	1,703,995	0	(33,145)	0	0	0	6,851,897	11/10/2020
706109051		SANTA FE SPRINGS	CA		02/26/2013	3.110	4,748,567	0	0	0	0	0	27,076,468	11/10/2020
706109281		SANTA FE SPRINGS	CA		09/25/2013	4.550	606,536	0	0	0	0	0	3,293,813	11/10/2020
706109282		SANTA FE SPRINGS	CA		09/26/2013	4.550	1,862,936	0	0	0	0	0	7,067,280	11/10/2020
706109283		SANTA FE SPRINGS	CA		09/24/2013	4.550	2,161,872	0	0	0	0	0	11,143,040	11/10/2020
706109284		SANTA FE SPRINGS	CA		10/30/2013	4.550	3,507,890	0	0	0	0	0	12,122,643	11/10/2020
706109287		SANTA FE SPRINGS	CA		10/30/2013	4.550	1,476,092	0	0	0	0	0	6,134,284	11/10/2020
706110731		SANTA FE SPRINGS	CA		06/27/2019	3.800	54,385,000	0	0	0	0	0	81,879,226	11/10/2020
706111067		SANTA FE SPRINGS	CA		07/01/2020	3.150	2,397,000	0	0	0	0	0	4,052,946	07/01/2020
706109946		SANTA MARIA	CA		11/25/2015	4.270	24,766,813	0	0	0	0	0	35,094,166	10/26/2020
706110232		SANTA MARIA	CA		12/19/2016	3.430	17,969,396	0	0	0	0	0	22,894,551	07/30/2020
706108521		SANTA MONICA	CA		05/12/2011	4.930	6,888,870	0	0	0	0	0	22,031,722	10/26/2020
706110014		SANTA MONICA	CA		06/01/2016	3.990	6,204,926	0	0	0	0	0	22,025,246	11/17/2020
706110826		SANTA MONICA	CA		08/15/2019	1.255	86,074,070	0	0	0	0	0	602,945,056	12/21/2020
706110444		STOCKTON	CA		11/16/2017	3.260	6,482,700	0	0	0	0	0	12,390,628	11/10/2020
706108728		THOUSAND OAKS	CA		05/17/2012	4.110	75,723,540	0	0	0	789,139	0	116,258,110	11/17/2020
706109018		TUSTIN	CA		05/21/2013	4.070	20,941,686	0	0	0	0	0	37,505,865	12/27/2020
706109992		TUSTIN	CA		02/10/2016	3.990	7,810,415	0	0	0	0	0	18,539,831	11/10/2020
706108825		UNION CITY	CA		08/15/2012	4.010	9,514,736	0	(18,862)	0	0	0	19,905,857	12/27/2020
706110298		UNION CITY	CA		03/31/2017	3.500	16,132,960	0	0	0	0	0	36,120,009	11/10/2020
706110299		UNION CITY	CA		03/31/2017	1.803	4,033,240	0	0	0	0	0	9,030,002	11/10/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706109571		UPLAND	CA		03/26/2015	4.500	9,797,194	0	0	0	0	0	19,676,485	08/12/2020
706110449		VACAVILLE	CA		11/16/2017	3.570	5,436,500	0	0	0	0	0	9,891,428	11/10/2020
706104963		WALNUT	CA		06/12/2003	5.950	3,487,737	0	0	0	0	0	68,489,611	11/10/2020
706105151		WALNUT	CA		02/02/2004	6.180	2,227,447	0	0	0	0	0	22,092,599	11/10/2020
706105855		WALNUT	CA		10/06/2005	5.630	3,523,177	0	0	0	0	0	29,243,717	11/10/2020
706105909		WALNUT	CA		05/03/2006	6.350	2,857,784	0	0	0	0	0	15,099,989	11/10/2020
706106322		WALNUT	CA		07/12/2007	6.400	4,781,187	0	0	0	0	0	27,063,025	11/10/2020
706106598		WALNUT	CA		11/30/2006	6.120	8,047,321	0	0	0	0	0	29,326,209	12/27/2020
706107956		WALNUT	CA		04/01/2009	6.910	3,796,393	0	0	0	0	0	13,042,892	12/16/2020
706108602		WALNUT	CA		12/06/2011	5.240	8,766,949	0	0	0	0	0	19,131,782	12/29/2020
706110666		WALNUT	CA		01/15/2019	4.660	5,699,600	0	0	0	0	0	8,260,391	12/19/2020
706108568		WALNUT CREEK	CA		06/22/2011	4.610	9,200,166	0	0	0	0	0	29,688,908	11/17/2020
706110365		WALNUT CREEK	CA		05/01/2018	3.380	26,058,946	0	83,847	0	0	0	46,229,354	10/26/2020
706110832		YOUNTVILLE	CA		02/13/2020	4.120	4,282,862	0	0	0	0	0	6,047,727	05/12/2020
751000192		BRAMPTON	CAN		07/26/2017	3.300	18,682,562	0	0	0	0	383,191	43,137,084	12/08/2020
751000117		MISSISSAUGA	CAN		11/30/2015	3.660	87,329,467	0	0	0	0	1,532,096	152,653,516	12/08/2020
751000260		VANCOUVER	CAN		11/15/2018	4.380	23,865,224	0	0	0	0	408,410	37,311,484	12/08/2020
706110100		AURORA	CO		07/15/2016	3.760	7,762,226	0	0	0	0	0	12,048,259	11/10/2020
706110173		AURORA	CO		08/31/2016	3.630	49,934,631	0	0	0	0	0	72,154,050	10/26/2020
706110297		AURORA	CO		04/06/2017	4.160	7,126,320	0	(1,895)	0	0	0	12,186,904	09/10/2020
706110341		AURORA	CO		01/12/2018	4.320	15,790,925	0	0	0	0	0	26,180,754	12/28/2020
706111048		AURORA	CO		05/28/2020	2.950	22,259,896	0	0	0	0	0	31,811,382	05/28/2020
706110653		BOULDER	CO		12/07/2018	4.340	3,968,962	0	0	0	0	0	6,333,015	10/26/2020
706109045		BROOMFIELD	CO		02/22/2013	4.500	13,427,091	0	(9,448)	0	0	0	14,384,747	07/01/2020
706109237		CENTENNIAL	CO		08/20/2013	3.600	25,446,892	0	(19,095)	0	0	0	58,023,960	10/26/2020
706108664		DENVER	CO		11/22/2011	4.450	9,192,230	0	0	0	0	0	25,942,444	10/26/2020
706109854		DENVER	CO		12/01/2015	4.440	5,266,258	0	0	0	0	0	5,278,312	12/16/2020
706110059		DENVER	CO		05/06/2016	3.850	57,025,000	0	0	0	0	0	156,620,063	11/17/2020
706110311		DENVER	CO		05/10/2017	4.070	18,106,000	0	0	0	0	0	28,598,789	08/12/2020
706110526		DENVER	CO		05/18/2018	3.850	61,640,000	0	0	0	0	0	174,192,926	12/21/2020
706110705		DENVER	CO		02/25/2019	4.110	38,250,000	0	0	0	0	0	58,785,584	12/26/2020
706110801		DENVER	CO		08/14/2019	4.590	8,553,859	0	0	0	0	0	12,852,691	08/28/2020
706108660		HIGHLANDS RANCH	CO		12/14/2011	4.350	13,176,184	0	0	0	0	0	28,127,294	07/30/2020
706110085		HIGHLANDS RANCH	CO		06/09/2016	3.720	14,850,585	0	(7,349)	0	0	0	25,382,745	12/27/2020
706110973		LITTLETON	CO		12/31/2019	4.700	8,846,873	0	0	0	0	0	11,718,051	12/30/2020
706111007		PARKER	CO		12/31/2019	4.700	3,630,393	0	0	0	0	0	6,543,039	12/30/2020
706111009		PARKER	CO		12/31/2019	4.700	2,770,217	0	0	0	0	0	7,270,334	12/30/2020
706110193		BRANFORD	CT		10/27/2016	3.650	4,650,321	0	(7,613)	0	0	0	7,859,672	12/24/2020
706108384		DANBURY	CT		05/01/2019	5.500	4,599,647	0	(67,130)	0	65,081	0	15,490,413	11/17/2020
706108396		DANBURY	CT		05/01/2019	5.500	421,465	0	(6,151)	0	5,963	0	1,419,381	11/17/2020
706108397		DANBURY	CT		05/01/2019	5.500	213,881	0	(3,121)	0	3,026	0	720,295	11/17/2020
706108713		FARMINGTON	CT		06/11/2012	4.500	55,813,382	0	0	0	0	0	161,795,255	11/17/2020
706110828		GREENWICH	CT		11/21/2019	3.700	86,732,000	0	0	0	0	0	155,389,011	12/30/2020
706109690		STAMFORD	CT		10/23/2014	3.590	34,428,566	0	0	0	0	0	50,049,688	07/30/2020
706107743		WASHINGTON	DC		11/14/2007	6.230	79,837,346	0	0	0	0	0	113,900,522	12/21/2020
706108423		WASHINGTON	DC		12/16/2010	4.690	9,337,168	0	(29,855)	0	0	0	26,184,950	12/21/2020
706108437		WASHINGTON	DC		05/02/2011	4.880	11,074,568	0	0	0	0	0	28,790,470	11/17/2020
706108454		WASHINGTON	DC		01/28/2011	4.500	5,914,882	0	0	0	0	0	50,925,424	12/21/2020
706108650		WASHINGTON	DC		05/24/2012	5.030	18,463,824	0	0	0	0	0	33,808,239	10/26/2020
706108675		WASHINGTON	DC		12/15/2011	4.370	19,659,100	0	(30,538)	0	0	0	88,904,349	11/17/2020
706108839		WASHINGTON	DC		07/26/2012	3.540	3,077,683	0	0	0	0	0	8,311,809	10/26/2020
706108981		WASHINGTON	DC		11/16/2012	3.830	12,516,972	0	(5,121)	0	0	0	102,758,533	11/17/2020
706109107		WASHINGTON	DC		04/01/2016	3.440	1,207,509	0	(4,582)	0	0	0	2,717,681	10/26/2020
706109111		WASHINGTON	DC		11/03/2014	4.700	58,552,218	0	0	0	0	0	122,269,829	05/12/2020
706109171		WASHINGTON	DC		06/28/2013	3.400	10,491,233	0	896	0	0	0	44,175,918	10/26/2020
706109446		WASHINGTON	DC		04/23/2014	4.250	38,200,856	0	0	0	0	0	88,681,102	12/16/2020
706109609		WASHINGTON	DC		10/07/2014	3.650	20,368,000	0	0	0	0	0	33,628,194	12/16/2020
706109704		WASHINGTON	DC		12/17/2014	3.610	37,000,956	0	0	0	0	0	57,345,740	07/30/2020
706109712		WASHINGTON	DC		06/01/2015	3.770	2,608,222	0	0	0	0	0	5,994,345	08/12/2020
706109754		WASHINGTON	DC		01/30/2015	4.030	4,322,069	0	0	0	0	0	12,453,556	12/24/2020
706109892		WASHINGTON	DC		09/17/2015	4.970	470,268	0	0	0	0	0	1,080,790	08/12/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706109916		WASHINGTON	DC		08/01/2019	3.520	25,110,584	0	(56,026)	0	0	0	40,875,829	12/21/2020
706109924		WASHINGTON	DC		10/15/2015	3.740	32,356,961	0	0	0	0	0	116,270,139	11/17/2020
706110196		WASHINGTON	DC		09/21/2016	3.310	60,708,935	0	0	0	0	0	111,501,876	11/17/2020
706110240		WASHINGTON	DC		12/21/2016	3.470	45,620,383	0	0	0	0	0	66,509,246	11/17/2020
706110243		WASHINGTON	DC		05/01/2017	3.760	5,235,798	0	0	0	0	0	19,357,062	10/26/2020
706110244		WASHINGTON	DC		04/03/2017	3.760	1,271,551	0	0	0	0	0	13,148,578	11/09/2020
706110263		WASHINGTON	DC		04/18/2017	3.920	51,177,429	0	0	0	0	0	91,914,527	12/21/2020
706110421		WASHINGTON	DC		08/04/2017	3.600	87,485,650	0	0	0	0	0	137,029,694	12/21/2020
706110448		WASHINGTON	DC		11/30/2017	3.630	14,916,734	0	0	0	0	0	26,811,938	12/21/2020
706110657		WASHINGTON	DC		07/03/2019	3.750	6,998,100	0	0	0	0	0	17,212,034	12/16/2020
706110671		WASHINGTON	DC		01/22/2019	1.853	60,133,163	0	0	0	679,573	0	87,390,170	05/12/2020
706110755		WASHINGTON	DC		08/15/2019	3.500	23,293,000	0	0	0	0	0	35,411,048	10/26/2020
706110762		WASHINGTON	DC		08/01/2019	3.750	1,070,000	0	0	0	0	0	1,501,363	10/26/2020
706110793		WASHINGTON	DC		11/01/2019	3.450	1,020,000	0	0	0	0	0	1,503,642	10/26/2020
706111083		WASHINGTON	DC		10/05/2020	3.750	43,736,015	0	0	0	0	0	62,898,528	10/05/2020
706110744		CLAYMONT	DE		12/13/2019	3.350	4,471,825	0	0	0	0	0	6,153,394	11/12/2020
706110745		CLAYMONT	DE		12/13/2019	3.350	6,550,629	0	0	0	0	0	9,298,076	11/12/2020
706110743		NEW CASTLE	DE		12/13/2019	3.350	10,742,852	0	0	0	0	0	16,800,974	11/12/2020
750000225		CASSEL	DEU		12/29/2017	1.840	45,736,476	0	0	0	0	3,777,264	201,635,295	12/08/2020
754000320		VIRUM	DNK		12/19/2019	1.660	46,015,246	0	0	0	0	3,964,005	59,945,347	12/30/2020
750000322		HELSINKI	FIN		12/19/2019	1.940	28,477,919	0	0	0	0	2,351,922	54,592,828	12/30/2020
706110235		BOYNTON BEACH	FL		12/14/2016	3.850	6,923,552	0	0	0	0	0	10,360,907	10/26/2020
706109173		CLEARWATER	FL		08/26/2013	3.630	5,718,365	0	0	0	0	0	9,383,095	12/21/2020
706110149		DAVENPORT	FL		07/20/2016	3.490	4,412,460	0	0	0	0	0	7,172,145	12/19/2020
706110150		DAVENPORT	FL		07/20/2016	3.490	3,435,869	0	0	0	0	0	6,318,650	12/19/2020
706110648		DAVENPORT	FL		11/08/2018	4.580	160,979,500	0	0	0	0	0	215,922,717	11/18/2020
706110880		DAVENPORT	FL		11/19/2019	3.700	105,600,159	0	0	0	0	0	171,867,709	08/28/2020
706111089		DELRAY BEACH	FL		07/01/2020	3.003	17,000,000	0	0	0	0	0	26,993,686	11/30/2020
706109751		FORT LAUDERDALE	FL		04/01/2015	3.620	11,013,883	0	0	0	0	0	17,091,677	12/27/2020
706110004		FORT LAUDERDALE	FL		01/05/2016	3.980	19,920,000	0	0	0	0	0	32,442,716	10/26/2020
706110998		FORT LAUDERDALE	FL		12/31/2019	4.700	8,035,395	0	0	0	0	0	18,872,973	12/30/2020
706108936		GAINESVILLE	FL		11/16/2012	3.900	5,519,579	0	0	0	0	0	13,908,685	12/27/2020
706110151		GROVELAND	FL		07/20/2016	3.490	1,833,650	0	0	0	0	0	4,085,187	12/19/2020
706106511		INDIAN HARBOUR BEACH	FL		08/25/2006	5.940	1,262,769	0	0	0	0	0	3,633,408	12/27/2020
706109614		JACKSONVILLE	FL		11/04/2014	4.010	3,659,261	0	0	0	0	0	6,805,318	11/10/2020
706111158		JACKSONVILLE	FL		12/22/2020	3.070	10,162,500	0	0	0	0	0	13,552,763	12/22/2020
706110722		MEDLEY	FL		04/03/2019	4.090	98,311,400	0	0	0	0	0	340,974,227	12/30/2020
706108642		MIAMI	FL		11/10/2011	4.500	106,509,133	0	(248,921)	0	0	0	450,379,664	11/17/2020
706109918		MIAMI	FL		09/28/2015	4.060	23,145,620	0	0	0	0	0	34,160,697	10/26/2020
706110000		MIAMI	FL		03/11/2016	3.450	13,121,000	0	0	0	0	0	25,281,738	12/21/2020
706110747		MIAMI	FL		12/13/2019	3.350	1,829,383	0	0	0	0	0	2,718,477	11/12/2020
706109592		NEPTUNE BEACH	FL		09/30/2014	3.410	3,089,142	0	0	0	0	0	10,376,611	12/27/2020
706108313		ORLANDO	FL		08/10/2010	5.250	63,278,889	0	(37,579)	0	0	0	443,049,916	11/17/2020
706110561		ORLANDO	FL		06/15/2018	3.940	608,317	0	0	0	0	0	995,707	12/15/2020
706109211		OVIEDO	FL		07/24/2013	4.510	20,707,500	0	0	0	0	0	43,798,579	11/09/2020
706109213		PALM HARBOR	FL		09/04/2013	3.990	10,287,197	0	(9,047)	0	0	0	19,539,437	12/27/2020
706110194		ST PETERSBURG	FL		10/27/2016	3.650	11,966,162	0	2,356	0	0	0	28,694,692	12/24/2020
706110266		TAMPA	FL		02/28/2017	3.860	7,187,616	0	(7,557)	0	0	0	10,809,740	12/15/2020
706110961		TAMPA	FL		12/03/2019	2.350	34,500,000	0	0	0	0	0	45,985,800	11/30/2020
706111150		WESLEY CHAPEL	FL		11/30/2020	3.153	33,250,000	0	0	0	0	0	45,560,381	11/30/2020
706108387		WEST PALM BEACH	FL		12/20/2010	4.950	4,695,025	0	0	0	0	0	9,605,150	12/16/2020
706110816		WINTER GARDEN	FL		07/12/2019	3.250	12,187,000	0	0	0	0	0	19,829,872	12/15/2020
706109067		WINTER PARK	FL		03/12/2013	3.990	4,159,451	0	0	0	0	0	7,221,082	12/27/2020
750000224		GONDREVILLE	FRA		12/29/2017	1.840	24,030,977	0	0	0	0	1,984,660	93,801,005	12/08/2020
706110252		ALPHARETTA	GA		12/21/2016	4.060	3,702,050	0	0	0	0	0	5,718,556	10/26/2020
706108884		ATLANTA	GA		05/14/2013	4.230	6,817,914	0	0	0	0	0	15,299,448	12/16/2020
706108979		ATLANTA	GA		11/19/2012	3.920	20,187,847	0	(34,103)	0	0	0	41,769,266	10/26/2020
706109299		ATLANTA	GA		01/02/2014	4.490	9,086,224	0	0	0	0	0	22,718,182	10/26/2020
706110334		ATLANTA	GA		05/02/2017	3.660	32,865,000	0	0	0	0	0	48,904,104	12/21/2020
706110439		ATLANTA	GA		02/01/2018	3.630	7,500,000	0	0	0	0	0	11,822,202	08/12/2020
706110559		ATLANTA	GA		06/15/2018	3.940	631,671	0	0	0	0	0	991,766	12/15/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706110585		ATLANTA	GA		08/23/2018	3.930	19,034,623	0	0	0	0	0	31,152,028	12/27/2020
706110706		ATLANTA	GA		03/06/2019	1.799	23,700,184	0	0	0	0	0	33,979,057	12/01/2020
706110707		ATLANTA	GA		03/06/2019	1.799	16,493,723	0	0	0	0	0	23,891,149	11/30/2020
706110708		ATLANTA	GA		03/06/2019	1.749	14,870,746	0	0	0	0	0	20,873,900	12/01/2020
706110709		ATLANTA	GA		03/06/2019	1.749	27,458,645	0	0	0	0	0	39,043,457	12/01/2020
706110710		ATLANTA	GA		03/06/2019	1.849	19,094,849	0	0	0	0	0	26,349,931	12/01/2020
706110852		ATLANTA	GA		07/30/2019	3.340	26,775,000	0	0	0	0	0	39,413,549	12/26/2020
706111098		ATLANTA	GA		07/10/2020	2.800	12,750,000	0	0	0	0	0	20,631,761	07/10/2020
706110357		AUSTELL	GA		06/14/2017	3.590	13,706,000	0	0	0	0	0	32,499,665	11/10/2020
706110859		DECATUR	GA		09/16/2019	3.810	12,419,233	0	0	0	0	0	18,395,432	12/27/2020
706110300		DULUTH	GA		05/11/2017	3.460	15,305,000	0	0	0	0	0	22,482,334	11/10/2020
706109986		FAIRBURN	GA		05/01/2019	4.560	318,957	0	(3,575)	0	0	0	604,593	11/10/2020
706110125		FAIRBURN	GA		07/18/2016	3.650	8,895,617	0	0	0	0	0	17,860,630	08/12/2020
706111107		HOLLY SPRINGS	GA		08/21/2020	2.899	17,600,000	0	0	0	0	0	25,191,010	11/30/2020
706107454		KENNESAW	GA		10/10/2007	6.100	919,525	0	0	0	0	0	15,115,178	11/10/2020
706110164		KENNESAW	GA		09/01/2016	3.650	6,184,575	0	0	0	0	0	9,953,861	08/12/2020
706110165		KENNESAW	GA		07/18/2016	3.650	1,322,595	0	0	0	0	0	2,231,581	08/12/2020
706102343		LAWRENCEVILLE	GA		05/01/2018	7.400	535,497	0	(22,098)	0	0	0	6,448,556	12/19/2020
706109694		MARIETTA	GA		11/21/2014	3.710	4,548,961	0	0	0	0	0	7,697,158	08/12/2020
706109680		NEWNAN	GA		03/30/2015	3.160	106,020,000	0	0	0	0	0	176,927,286	11/10/2020
706109682		NORCROSS	GA		11/21/2014	3.710	11,811,819	0	0	0	0	0	22,710,670	08/12/2020
706109695		NORCROSS	GA		06/19/2015	3.710	957,170	0	0	0	0	0	2,038,202	08/12/2020
706110479		PALMETTO	GA		03/23/2018	3.730	86,700,000	0	0	0	0	0	172,866,493	11/10/2020
706110870		PEACHTREE CORNERS	GA		09/13/2019	2.300	34,500,000	0	0	0	0	0	48,446,835	11/09/2020
706111123		PENDERGRASS	GA		12/17/2020	2.980	73,863,663	0	0	0	0	0	163,566,963	12/02/2020
706111131		PORT WENTWORTH	GA		11/18/2020	2.810	16,540,500	0	0	0	0	0	24,975,885	11/18/2020
749000360		BANBURY	GBR		11/24/2020	2.160	25,720,022	0	0	0	0	742,277	36,383,021	11/24/2020
749000180		BRISTOL	GBR		05/10/2017	3.070	18,518,072	0	0	0	0	571,683	31,064,843	12/08/2020
749000227		CARLISLE	GBR		08/16/2018	2.024	87,343,072	0	0	0	0	2,668,849	211,736,908	12/29/2020
749000156		COALVILLE	GBR		10/28/2016	2.600	4,650,364	0	0	0	0	143,564	6,599,521	10/26/2020
749000295		CRAWLEY	GBR		10/31/2019	3.549	3,801,488	0	0	0	0	117,358	4,357,954	05/26/2020
749000223		ENFIELD	GBR		12/29/2017	2.470	27,227,261	0	0	0	0	840,550	85,618,315	12/08/2020
749000084		EPSOM	GBR		01/27/2015	2.928	6,226,709	0	0	0	0	192,229	10,365,406	12/29/2020
749000298		HODDESDON	GBR		12/24/2019	1.998	19,820,775	0	0	0	0	611,900	40,922,638	12/29/2020
749000178		LEWISHAM	GBR		06/02/2017	2.400	8,274,136	0	0	0	0	255,436	12,920,827	12/29/2020
749000359		LINCOLN	GBR		12/01/2020	2.645	24,845,478	0	0	0	0	546,184	33,678,983	12/01/2020
749000040		LONDON	GBR		07/25/2013	4.300	24,658,433	0	0	0	0	802,527	44,974,646	12/08/2020
749000083		LONDON	GBR		01/27/2015	2.928	5,593,486	0	0	0	0	172,680	8,435,787	12/29/2020
749000085		LONDON	GBR		01/27/2015	2.928	7,493,158	0	0	0	0	231,326	14,111,396	12/29/2020
749000088		LONDON	GBR		05/06/2015	3.128	120,072,888	0	0	0	0	3,706,848	201,236,828	10/26/2020
749000099		LONDON	GBR		07/29/2015	3.410	45,022,434	0	0	0	0	1,389,917	76,286,889	10/26/2020
749000102		LONDON	GBR		08/27/2015	3.900	77,763,674	0	0	0	0	2,501,333	143,229,145	10/26/2020
749000108		LONDON	GBR		09/29/2015	3.070	60,613,335	0	0	0	0	1,871,234	118,014,897	12/28/2020
749000147		LONDON	GBR		06/22/2016	3.100	27,377,469	0	0	0	0	908,118	40,742,513	12/08/2020
749000148		LONDON	GBR		10/28/2016	2.850	74,526,114	0	0	0	0	2,300,744	98,520,894	12/28/2020
749000169		LONDON	GBR		12/19/2016	2.480	17,545,063	0	0	0	0	509,650	28,024,486	12/08/2020
749000179		LONDON	GBR		05/25/2018	2.550	9,540,587	0	0	0	0	294,534	13,031,583	12/29/2020
749000181		LONDON	GBR		04/05/2017	2.830	12,313,486	0	0	0	0	380,138	23,974,490	12/28/2020
749000182		LONDON	GBR		03/22/2017	3.470	33,065,646	0	0	0	0	676,956	55,042,898	12/08/2020
749000232		LONDON	GBR		03/28/2018	3.140	108,672,525	0	0	0	0	3,354,900	167,882,677	03/05/2020
749000233		LONDON	GBR		06/01/2018	2.600	54,122,677	0	0	0	0	1,680,472	35,409,085	12/30/2020
749000285		LONDON	GBR		06/25/2019	3.549	12,630,618	0	0	0	0	389,928	8,623,414	05/26/2020
749000332		LONDON	GBR		12/31/2019	3.170	63,870,739	0	0	0	0	1,901,151	148,412,428	12/30/2020
749000333		LONDON	GBR		12/19/2019	3.549	3,895,808	0	0	0	0	120,270	7,212,671	05/26/2020
749000342		LONDON	GBR		01/24/2020	3.549	4,018,833	0	0	0	0	160,377	12,568,782	05/26/2020
749000346		LONDON	GBR		03/05/2020	3.000	16,300,879	0	0	0	0	1,023,761	25,182,450	03/05/2020
749000348		LONDON	GBR		03/06/2020	2.549	18,503,377	0	0	0	0	1,164,794	24,102,932	03/06/2020
749000231		MANCHESTER	GBR		03/13/2018	3.549	14,793,816	0	0	0	0	456,710	19,035,330	12/28/2020
749000177		NORTH WARWICKSHIRE	GBR		03/02/2017	2.540	64,219,311	0	0	0	0	1,982,556	151,262,238	12/08/2020
749000349		NORTHAMPTON	GBR		03/31/2020	2.400	43,518,220	0	0	0	0	4,445,897	62,122,265	03/31/2020
749000350		NORTHAMPTON	GBR		03/31/2020	1.996	18,650,666	0	0	0	0	1,752,572	26,623,828	03/31/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
749000082		STEPNEY	GBR		01/27/2015	2.928	8,020,846	0	0	0	0	247,617	13,058,902	12/29/2020
749000185		LONDON	GBR		04/05/2017	2.820	36,839,303	0	0	0	0	1,137,290	104,124,147	12/28/2020
749000190		LONDON	GBR		09/15/2017	2.820	11,051,791	0	0	0	0	341,187	31,237,203	12/28/2020
706110804		HONOLULU	HI		06/24/2019	3.560	60,882,500	0	0	0	0	0	90,982,060	10/26/2020
706109335		BOISE	ID		12/02/2013	4.300	7,253,852	0	(424)	0	0	0	15,682,420	09/10/2020
706110408		BOISE	ID		08/04/2017	4.300	518,419	0	(62)	0	0	0	1,120,865	09/10/2020
706110455		BOISE	ID		01/02/2018	3.640	4,590,000	0	0	0	0	0	11,584,277	11/17/2020
706109334		IDAHO FALLS	ID		12/02/2013	4.300	6,205,808	0	(363)	0	0	0	9,686,703	09/10/2020
706110407		IDAHO FALLS	ID		08/04/2017	4.300	250,159	0	0	0	0	0	390,494	09/10/2020
706110442		AURORA	IL		10/12/2017	3.440	28,567,349	0	1,290	0	0	0	47,069,279	08/12/2020
706110387		BOLINGBROOK	IL		06/30/2017	3.570	35,307,150	0	0	0	0	0	63,886,118	12/29/2020
706110627		BOLINGBROOK	IL		09/28/2018	4.480	6,889,238	0	0	0	0	0	8,880,607	11/10/2020
706110642		BOLINGBROOK	IL		09/28/2018	4.410	1,386,862	0	0	0	0	0	1,787,737	11/10/2020
706110381		BUFFALO GROVE	IL		08/10/2017	3.630	6,171,000	0	0	0	0	0	9,725,608	12/16/2020
706110521		CAROL STREAM	IL		04/12/2018	3.960	31,957,500	0	0	0	0	0	52,069,441	11/10/2020
706109770		CARY	IL		03/13/2015	3.450	3,804,111	0	0	0	0	0	4,882,218	08/20/2020
706108819		CHICAGO	IL		05/30/2012	3.890	3,080,511	0	0	0	0	0	5,662,257	11/09/2020
706108820		CHICAGO	IL		05/30/2012	3.890	1,372,145	0	0	0	0	0	2,595,129	11/09/2020
706108821		CHICAGO	IL		05/30/2012	3.890	1,453,929	0	0	0	0	0	2,603,791	11/09/2020
706108911		CHICAGO	IL		08/31/2012	3.770	23,425,714	0	0	0	0	0	33,896,972	12/21/2020
706109009		CHICAGO	IL		12/19/2012	3.380	5,983,284	0	0	0	0	0	14,733,445	11/17/2020
706109044		CHICAGO	IL		02/22/2013	4.500	18,889,888	0	(13,210)	0	0	0	32,977,324	05/12/2020
706109055		CHICAGO	IL		02/14/2013	3.650	116,982,531	0	21,413	0	0	0	216,287,592	12/21/2020
706109472		CHICAGO	IL		04/30/2014	4.230	892,395	0	0	0	0	0	1,640,300	11/09/2020
706109473		CHICAGO	IL		04/30/2014	4.230	1,182,943	0	0	0	0	0	2,237,289	11/09/2020
706109474		CHICAGO	IL		04/30/2014	4.230	726,369	0	0	0	0	0	1,300,827	11/09/2020
706109475		CHICAGO	IL		04/30/2014	4.230	518,835	0	0	0	0	0	1,041,711	11/09/2020
706109705		CHICAGO	IL		01/14/2015	3.990	21,863,223	0	0	0	0	0	27,036,140	12/16/2020
706109841		CHICAGO	IL		10/01/2015	3.740	34,979,000	0	0	0	0	0	55,738,821	08/12/2020
706109993		CHICAGO	IL		12/21/2015	4.710	5,227,650	0	0	0	0	0	7,564,411	12/21/2020
706110111		CHICAGO	IL		08/24/2016	4.060	38,270,940	0	0	0	0	0	57,471,193	05/12/2020
706111020		CHICAGO	IL		12/19/2019	3.470	10,313,350	0	0	0	0	0	13,697,916	12/26/2020
706108909		DES PLAINES	IL		08/10/2012	4.100	6,176,901	0	0	0	0	0	10,394,798	12/19/2020
706110332		DES PLAINES	IL		05/23/2017	4.120	6,235,182	0	0	0	0	0	5,911,815	11/10/2020
706110346		DES PLAINES	IL		05/23/2017	4.120	7,142,649	0	0	0	0	0	10,936,758	11/10/2020
706107134		ELMHURST	IL		07/16/2007	5.970	2,776,121	0	0	0	0	0	5,593,756	12/29/2020
706110980		GENEVA	IL		12/31/2019	4.700	6,647,651	0	0	0	0	0	10,290,618	12/30/2020
706110347		ITASCA	IL		05/23/2017	4.120	1,948,665	0	0	0	0	0	3,182,287	11/10/2020
706110348		ITASCA	IL		05/23/2017	4.120	3,383,015	0	0	0	0	0	5,382,278	11/10/2020
706110624		ITASCA	IL		07/30/2020	3.800	19,580,878	0	(121,021)	0	0	0	32,925,411	08/07/2020
706108919		LA GRANGE	IL		08/10/2012	4.100	9,493,327	0	0	0	0	0	15,029,167	12/19/2020
706110988		LEMONT	IL		12/31/2019	4.700	6,893,642	0	0	0	0	0	3,572,207	12/30/2020
706110296		LOMBARD	IL		04/06/2017	4.160	8,626,595	0	(2,294)	0	0	0	9,662,852	09/10/2020
706110333		MUNDELEIN	IL		05/23/2017	4.120	1,571,590	0	0	0	0	0	2,862,825	12/16/2020
706110349		NAPERVILLE	IL		05/23/2017	4.120	2,471,190	0	0	0	0	0	3,324,441	11/10/2020
706110992		NAPERVILLE	IL		12/31/2019	4.700	811,478	0	0	0	0	0	115,684	12/30/2020
706109456		NORTHBROOK	IL		05/27/2014	4.140	43,628,307	0	0	0	0	0	68,284,862	12/24/2020
706110538		NORTHBROOK	IL		06/21/2018	4.430	12,920,000	0	0	0	0	0	22,871,851	12/24/2020
706106923		O FALLON	IL		02/01/2007	5.580	10,234,452	0	0	0	0	0	50,274,693	12/27/2020
706108920		PALATINE	IL		08/10/2012	4.100	1,469,531	0	0	0	0	0	3,213,192	12/19/2020
706109218		PEORIA	IL		05/01/2019	3.850	661,082	0	(2,774)	0	0	0	1,988,717	12/15/2020
706109012		RIVER GROVE	IL		03/01/2013	3.950	9,706,474	0	(43,042)	0	0	0	16,306,016	12/24/2020
706108691		SCHAUMBURG	IL		02/17/2012	4.500	39,423,359	0	(30,090)	0	0	0	110,002,340	11/17/2020
706109123		UNIVERSITY PARK	IL		05/01/2019	3.590	1,944,898	0	1,183	0	0	0	4,544,432	11/10/2020
706109987		UNIVERSITY PARK	IL		05/01/2019	4.560	646,807	0	(7,250)	0	0	0	1,481,823	11/10/2020
706109221		ELKHART	IN		05/01/2019	3.850	159,184	0	(668)	0	0	0	629,611	12/15/2020
706110698		ELKHART	IN		03/15/2019	4.300	5,664,861	0	0	0	0	0	7,750,911	10/26/2020
706109244		INDIANAPOLIS	IN		09/27/2013	4.110	8,282,012	0	(8,051)	0	0	0	17,280,579	05/12/2020
706110696		MISHAWAKA	IN		03/15/2019	4.300	12,882,991	0	0	0	0	0	19,945,342	10/26/2020
750000222		DUBLIN	IRL		01/30/2018	2.300	11,195,482	0	0	0	0	924,607	17,455,879	12/28/2020
750000299		DUBLIN	IRL		01/09/2020	1.070	3,415,907	0	0	0	0	303,050	6,539,456	03/26/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
750000300		DUBLIN	IRL		01/30/2020	0.990	3,680,928	0	0	0	0	370,785	7,046,822	03/26/2020
750000345		DUBLIN	IRL		02/27/2020	1.250	29,336,263	0	0	0	0	3,336,309	43,631,632	02/27/2020
750000215		DUN LAOGHAIRE	IRL		07/05/2018	1.830	12,459,330	0	0	0	0	1,028,986	40,001,796	12/28/2020
750000216		DUN LAOGHAIRE	IRL		10/15/2018	2.420	9,143,088	0	0	0	0	755,105	14,162,671	12/28/2020
750000247		DUN LAOGHAIRE	IRL		11/21/2018	2.300	9,026,630	0	0	0	0	745,487	13,982,262	12/28/2020
706109126		LAWRENCE	KS		06/24/2013	3.350	1,644,730	0	0	0	0	0	4,408,487	10/26/2020
706104982		OLATHE	KS		07/24/2003	5.280	14,919	0	0	0	0	0	2,252,017	11/09/2020
706108620		OVERLAND PARK	KS		10/24/2011	4.000	8,804,061	0	0	0	0	0	39,721,260	12/15/2020
706109765		OVERLAND PARK	KS		03/13/2015	3.450	9,187,440	0	0	0	0	0	5,414,852	08/20/2020
706109766		OVERLAND PARK	KS		03/13/2015	3.450	1,621,195	0	0	0	0	0	2,912,367	08/20/2020
706111140		OVERLAND PARK	KS		12/22/2020	2.640	28,270,000	0	0	0	0	0	43,477,700	12/22/2020
706109767		SHAWNEE	KS		03/13/2015	3.450	3,168,427	0	0	0	0	0	4,780,724	08/20/2020
706107159		ALEXANDRIA	KY		04/26/2007	5.690	1,236,890	0	0	0	0	0	6,343,102	10/26/2020
706110953		ERLANGER	KY		11/08/2019	3.200	148,021,810	0	0	0	0	0	211,742,558	10/05/2020
706109037		HEBRON	KY		11/01/2018	3.750	8,522,257	0	28,556	0	0	0	26,078,152	10/26/2020
706109448		WALTON	KY		04/25/2014	4.290	5,573,285	0	(1,359)	0	0	0	13,376,837	10/26/2020
706109542		MANDEVILLE	LA		07/31/2014	3.550	1,724,342	0	0	0	0	0	2,614,742	08/12/2020
706109550		METAIRIE	LA		07/31/2014	3.550	822,378	0	0	0	0	0	2,078,763	08/12/2020
706109551		METAIRIE	LA		07/31/2014	3.550	809,115	0	0	0	0	0	2,045,238	08/12/2020
706103499		ARLINGTON	MA		10/15/1999	8.320	5,876,205	0	0	0	0	0	51,707,137	10/26/2020
706110275		ARLINGTON	MA		04/28/2017	3.840	3,046,500	0	0	0	0	0	4,975,305	12/15/2020
706109603		BILLERICA	MA		10/06/2014	3.560	18,000,000	0	0	0	0	0	44,214,941	10/26/2020
706107434		BOSTON	MA		08/16/2007	6.090	3,108,959	0	0	0	0	0	41,463,375	10/26/2020
706109134		BOSTON	MA		09/25/2013	5.200	35,198,124	0	0	0	0	0	65,019,596	08/12/2020
706109608		BOSTON	MA		09/25/2014	3.770	172,044,000	0	0	0	0	0	297,996,310	12/21/2020
706109673		BOSTON	MA		11/18/2014	3.720	19,000,000	0	0	0	0	0	31,987,040	12/16/2020
706109800		BOSTON	MA		06/01/2020	3.240	4,048,156	0	(7,560)	0	0	0	7,627,614	12/21/2020
706110032		BOSTON	MA		04/06/2017	4.100	36,241,083	0	0	0	0	0	70,351,684	12/22/2020
706110426		BOSTON	MA		10/30/2017	2.153	25,628,374	0	0	0	328,374	0	47,494,544	05/12/2020
706109962		CANTON	MA		11/24/2015	3.690	16,634,345	0	(9,627)	0	0	0	19,207,896	09/10/2020
706111045		HINGHAM	MA		04/03/2020	3.700	4,961,093	0	0	0	0	0	7,364,915	04/03/2020
706110614		IPSWICH	MA		09/27/2018	4.270	26,520,000	0	0	0	0	0	60,766,273	12/24/2020
706111044		MARSHFIELD	MA		04/03/2020	3.700	10,486,448	0	0	0	0	0	14,408,792	04/03/2020
706110498		MEDFORD	MA		05/30/2018	2.850	30,000,000	0	0	0	0	0	48,488,057	12/29/2020
706109961		MILFORD	MA		11/24/2015	3.690	16,905,641	0	(9,784)	0	0	0	29,532,566	09/10/2020
706109262		NORWOOD	MA		12/12/2013	4.670	31,536,851	0	(4,909)	0	0	0	64,186,371	10/26/2020
706109116		PEABODY	MA		06/18/2013	3.300	44,550,772	0	21,109	0	0	0	60,046,516	11/17/2020
706110383		QUINCY	MA		08/17/2017	3.570	4,102,500	0	0	0	0	0	6,311,109	10/26/2020
706109263		WEST ROXBURY	MA		12/16/2013	4.650	8,907,400	0	(5,190)	0	0	0	18,746,634	10/26/2020
706111046		WEYMOUTH	MA		04/03/2020	3.700	5,810,807	0	0	0	0	0	7,743,411	04/03/2020
706108710		ABERDEEN	MD		01/13/2012	4.200	14,952,967	0	0	0	0	0	46,789,143	12/16/2020
706106305		BALTIMORE	MD		06/12/2006	5.730	370,244	0	0	0	0	0	10,202,726	05/12/2020
706109033		BALTIMORE	MD		12/21/2012	4.250	6,265,946	0	(85)	0	0	0	12,795,694	09/10/2020
706109498		BALTIMORE	MD		06/12/2014	4.190	9,436,412	0	0	0	0	0	26,198,291	05/12/2020
706110390		BALTIMORE	MD		08/04/2017	4.300	1,440,139	0	(85)	0	0	0	2,940,739	09/10/2020
706108320		BETHESDA	MD		09/02/2010	5.800	3,753,858	0	0	0	0	0	17,333,776	12/24/2020
706108461		BETHESDA	MD		01/31/2011	4.820	40,197,502	0	(42,215)	0	0	0	90,739,326	11/17/2020
706109402		BETHESDA	MD		04/03/2014	4.910	14,910,745	0	0	0	0	0	40,929,120	11/17/2020
706110245		CAPITOL HEIGHTS	MD		04/03/2017	3.760	797,836	0	0	0	0	0	4,101,074	10/26/2020
706108472		DISTRICT HEIGHTS	MD		11/01/2018	5.120	12,305,409	0	(131,700)	0	0	0	39,304,044	12/27/2020
706110450		ELLICOTT CITY	MD		12/13/2017	3.980	3,184,740	0	0	0	0	0	7,066,281	12/27/2020
706109034		FREDERICK	MD		12/21/2012	4.250	3,090,594	0	0	0	0	0	7,520,371	09/10/2020
706110391		FREDERICK	MD		08/04/2017	4.300	6,172,029	0	(364)	0	0	0	15,017,540	09/10/2020
706108633		GAITHERSBURG	MD		10/06/2011	4.530	32,584,794	0	0	0	0	0	68,931,879	12/27/2020
706111000		GAITHERSBURG	MD		12/31/2019	4.700	3,635,970	0	0	0	0	0	5,199,444	12/30/2020
706110560		GERMANTOWN	MD		06/15/2018	3.780	612,087	0	0	0	0	0	763,604	12/15/2020
706110966		NOTTINGHAM	MD		12/06/2019	3.280	58,004,500	0	0	0	0	0	91,090,969	12/24/2020
706110969		NOTTINGHAM	MD		12/06/2019	2.450	59,740,800	0	0	0	0	0	93,817,767	12/24/2020
706110999		PHOENIX	MD		12/31/2019	4.700	976,126	0	0	0	0	0	2,604,117	12/30/2020
706109035		PIKESVILLE	MD		12/21/2012	4.250	3,721,460	0	(51)	0	0	0	2,292,184	09/10/2020
706110392		PIKESVILLE	MD		08/04/2017	4.300	41,144	0	0	0	0	0	25,342	09/10/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706108686		SILVER SPRING	MD		01/31/2012	4.300	25,778,090	0	0	0	0	0	47,529,561	11/09/2020
706108748		SILVER SPRING	MD		06/06/2012	3.990	8,076,217	0	0	0	0	0	40,374,474	12/27/2020
706108980		SILVER SPRING	MD		12/12/2012	3.650	12,423,521	0	(47)	0	0	0	24,296,771	11/09/2020
706109157		SILVER SPRING	MD		07/19/2013	3.470	11,376,042	0	20,299	0	0	0	20,963,877	11/09/2020
706109528		SILVER SPRING	MD		08/13/2014	4.410	10,947,279	0	0	0	0	0	20,184,600	11/09/2020
706109532		SILVER SPRING	MD		08/13/2014	4.470	1,596,091	0	0	0	0	0	2,905,218	11/09/2020
706109840		SILVER SPRING	MD		05/01/2019	4.270	4,844,069	0	(18,988)	0	0	0	4,581,025	11/09/2020
706109860		SILVER SPRING	MD		05/01/2019	5.070	343,529	0	(3,580)	0	0	0	621,133	11/09/2020
706109861		SILVER SPRING	MD		05/01/2019	5.480	617,358	0	(7,635)	0	0	0	1,013,798	11/09/2020
706109159		TOWSON	MD		07/12/2013	3.820	29,103,568	0	0	0	0	0	65,421,762	11/17/2020
706109963		GUADALAJARA	MEX		01/26/2016	4.670	30,500,000	0	0	0	0	0	50,477,517	12/19/2020
706110133		GUADALAJARA	MEX		11/17/2016	4.350	148,378,380	0	0	0	0	0	201,923,163	03/12/2020
706111023		GUADALAJARA	MEX		03/12/2020	3.950	49,510,000	0	0	0	0	0	123,290,153	03/12/2020
706110600		AUBURN HILLS	MI		09/06/2018	4.340	83,500,000	0	0	0	0	0	246,265,317	12/30/2020
706109220		BATTLE CREEK	MI		05/01/2019	3.850	182,594	0	(766)	0	0	0	550,530	12/15/2020
706109032		CADILLAC	MI		12/21/2012	4.250	2,977,428	0	0	0	0	0	6,036,516	09/10/2020
706110389		CADILLAC	MI		08/04/2017	4.300	822,887	0	(98)	0	0	0	1,668,346	09/10/2020
706109223		GRAND RAPIDS	MI		05/01/2019	3.850	112,365	0	(472)	0	0	0	382,454	12/15/2020
706109222		KALAMAZOO	MI		05/01/2019	3.850	114,612	0	(481)	0	0	0	439,586	12/15/2020
706110513		LANSING	MI		05/10/2018	4.030	1,531,933	0	0	0	0	0	2,464,528	11/09/2020
706110699		LANSING	MI		03/15/2019	4.300	6,852,655	0	0	0	0	0	10,513,500	10/26/2020
706110514		MACOMB	MI		05/10/2018	4.030	2,506,800	0	0	0	0	0	3,868,051	11/09/2020
706109031		MARQUETTE	MI		12/21/2012	4.250	2,835,751	0	0	0	0	0	6,962,243	09/10/2020
706110388		MARQUETTE	MI		08/04/2017	4.300	3,044,867	0	(180)	0	0	0	7,475,193	09/10/2020
706108587		NOVI	MI		09/22/2011	4.750	15,993,049	0	(34,380)	0	0	0	37,539,913	12/27/2020
706109039		TROY	MI		08/12/2013	4.200	43,927,037	0	(47,469)	0	0	0	176,774,716	11/17/2020
706110594		WEST BLOOMFIELD	MI		09/06/2018	4.330	51,886,179	0	0	0	0	0	74,578,501	12/15/2020
706110984		ANDOVER	MN		12/31/2019	4.700	2,720,607	0	0	0	0	0	3,870,742	12/30/2020
706111167		EAGAN	MN		12/22/2020	3.070	5,765,625	0	0	0	0	0	8,756,446	12/22/2020
706108491		HOPKINS	MN		03/30/2011	5.570	1,174,004	0	(3,768)	0	0	0	2,817,518	12/21/2020
706109247		MINNEAPOLIS	MN		08/30/2013	4.200	15,874,832	0	(14,466)	0	0	0	25,108,383	10/26/2020
706109193		O FALLON	MO		05/01/2019	3.590	647,978	0	394	0	0	0	1,149,041	11/10/2020
706109194		O FALLON	MO		05/01/2019	3.590	963,034	0	586	0	0	0	1,705,159	11/10/2020
706109195		O FALLON	MO		05/01/2019	3.590	192,612	0	117	0	0	0	417,049	11/10/2020
706109988		O FALLON	MO		05/01/2019	4.560	38,208	0	(428)	0	0	0	81,114	11/10/2020
706109989		O FALLON	MO		05/01/2019	4.560	201,222	0	(2,256)	0	0	0	349,856	11/10/2020
706109990		O FALLON	MO		05/01/2019	4.560	228,633	0	(2,563)	0	0	0	396,918	11/10/2020
706109097		SAINT LOUIS	MO		06/07/2013	4.670	1,286,027	0	0	0	0	0	3,138,124	12/27/2020
706109769		ST LOUIS	MO		03/13/2015	3.450	4,727,653	0	0	0	0	0	8,585,462	08/20/2020
706110056		ST LOUIS	MO		04/19/2016	3.360	4,632,088	0	0	0	0	0	5,060,921	08/20/2020
706110295		ST LOUIS	MO		04/06/2017	4.160	6,751,250	0	(1,795)	0	0	0	13,722,077	09/10/2020
706109333		BILLINGS	MT		12/02/2013	4.300	6,805,008	0	(397)	0	0	0	17,733,053	09/10/2020
706110406		BILLINGS	MT		08/04/2017	4.300	455,058	0	(54)	0	0	0	1,187,562	09/10/2020
706108663		CHARLOTTE	NC		01/04/2012	4.090	25,364,966	0	0	0	0	0	84,826,878	11/10/2020
706109208		CHARLOTTE	NC		06/20/2013	3.620	3,363,034	0	(4,666)	0	0	0	9,734,553	11/20/2020
706109258		CHARLOTTE	NC		01/23/2014	4.310	16,430,483	0	0	0	0	0	31,685,586	10/26/2020
706109635		CHARLOTTE	NC		01/12/2015	3.550	24,600,000	0	0	0	0	0	36,139,573	10/26/2020
706110166		CHARLOTTE	NC		09/09/2016	3.650	16,818,211	0	0	0	0	0	23,222,160	11/09/2020
706110815		CHARLOTTE	NC		07/12/2019	3.430	8,255,000	0	0	0	0	0	13,303,077	10/26/2020
706111016		CHARLOTTE	NC		12/19/2019	2.550	40,000,000	0	0	0	0	0	53,157,990	11/30/2020
706110265		DURHAM	NC		02/28/2017	3.860	5,687,448	0	(5,979)	0	0	0	7,477,427	12/15/2020
706106949		GREENSBORO	NC		12/15/2006	5.620	1,191,649	0	0	0	0	0	20,355,678	12/15/2020
706111116		GREENSBORO	NC		10/28/2020	2.503	11,730,000	0	0	0	0	0	17,169,206	10/28/2020
706109462		RALEIGH	NC		03/10/2014	3.700	2,857,604	0	0	0	0	0	8,774,325	10/26/2020
706109920		RALEIGH	NC		09/17/2015	4.200	1,554,385	0	0	0	0	0	4,772,761	10/26/2020
706110382		RALEIGH	NC		07/12/2017	3.890	12,112,500	0	0	0	0	0	15,270,182	10/26/2020
706111109		RALEIGH	NC		09/24/2020	3.250	12,935,834	0	0	0	0	0	20,688,625	09/24/2020
706108490		LINCOLN	NE		03/30/2011	5.570	4,330,771	0	(13,901)	0	0	0	11,885,988	12/21/2020
706110438		OMAHA	NE		11/09/2017	3.780	5,634,316	0	0	0	0	0	8,552,744	12/15/2020
706110553		AVENEL	NJ		06/21/2018	4.430	8,966,734	0	0	0	0	0	14,299,529	12/16/2020
706110582		AVENEL	NJ		07/31/2018	4.150	7,518,018	0	0	0	0	0	19,779,079	10/26/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706110583		AVENEL	NJ		07/31/2018	4.150	3,759,009	0	0	0	0	0	13,549,490	10/26/2020
706110175		BELLE MEAD	NJ		09/27/2016	3.000	16,869,413	0	0	0	0	0	33,479,930	08/12/2020
706110335		BLOOMFIELD	NJ		12/28/2017	3.920	14,463,812	0	0	0	0	0	26,523,981	12/21/2020
706110741		BRIDGEWATER	NJ		12/13/2019	3.350	3,243,360	0	0	0	0	0	6,363,600	11/12/2020
706106539		CARLSTADT	NJ		07/05/2006	5.880	7,430,248	0	0	0	0	0	31,915,710	11/17/2020
706106772		CARLSTADT	NJ		05/04/2007	5.480	2,227,537	0	0	0	0	0	9,568,121	11/17/2020
706108552		COLTS NECK	NJ		02/01/2012	4.600	12,855,860	0	0	0	0	0	50,263,474	12/15/2020
706110440		DAYTON	NJ		12/23/2020	3.470	15,433,527	0	(12,132)	0	0	0	26,667,875	11/10/2020
706109003		ENGLEWOOD	NJ		01/14/2013	3.650	6,029,032	0	(6,125)	0	0	0	16,411,638	12/27/2020
706109872		FAIR LAWN	NJ		08/14/2015	3.700	15,041,560	0	0	0	0	0	23,673,585	12/15/2020
706110359		FAIR LAWN	NJ		08/01/2017	3.630	5,626,309	0	(9,083)	0	0	0	22,002,201	12/21/2020
706111152		FRANKLIN CENTER	NJ		12/16/2020	2.810	60,947,479	0	0	0	0	0	82,414,306	12/16/2020
706109879		FRANKLIN PARK	NJ		08/27/2015	3.700	12,354,086	0	0	0	0	0	25,655,952	10/26/2020
706109880		FRANKLIN TOWNSHIP	NJ		08/27/2015	3.700	3,562,221	0	0	0	0	0	7,335,761	10/26/2020
706106946		HILLSBOROUGH	NJ		01/08/2007	5.750	205,970	0	0	0	0	0	3,329,817	12/27/2020
706110303		JERSEY CITY	NJ		04/28/2017	3.630	46,061,200	0	0	0	0	0	74,022,349	12/15/2020
706110499		JERSEY CITY	NJ		03/23/2018	3.660	3,720,000	0	0	0	0	0	13,967,758	12/21/2020
706109691		LAKEWOOD	NJ		12/09/2014	3.030	2,052,082	0	0	0	0	0	10,164,592	08/12/2020
706110510		LYNDHURST	NJ		06/06/2018	4.000	19,286,686	0	0	0	0	0	26,770,901	10/26/2020
706110757		MANAHAWKIN	NJ		07/31/2019	3.540	4,748,050	0	0	0	0	0	8,117,192	12/21/2020
706110316		MARLTON	NJ		08/15/2017	4.000	3,002,656	0	0	0	0	0	6,605,587	10/26/2020
706110317		MARLTON	NJ		08/15/2017	4.000	2,183,750	0	0	0	0	0	6,034,641	10/26/2020
706110318		MARLTON	NJ		08/21/2017	4.000	5,459,375	0	0	0	0	0	11,187,936	12/15/2020
706110319		MARLTON	NJ		08/15/2017	4.000	6,551,250	0	0	0	0	0	11,583,055	10/26/2020
706110441		NEWARK	NJ		12/14/2017	3.630	11,388,699	0	(4,117)	0	0	0	23,654,020	08/12/2020
706110176		NORTH BRUNSWICK	NJ		09/27/2016	3.000	21,438,492	0	0	0	0	0	55,933,341	10/26/2020
706110105		NUTLEY	NJ		08/01/2016	3.600	6,855,000	0	0	0	0	0	13,203,752	10/26/2020
706109251		PARSIPPANY	NJ		09/27/2013	4.490	1,225,019	0	0	0	0	0	1,928,594	10/06/2020
706111115		PARSIPPANY	NJ		10/06/2020	3.500	688,558	0	0	0	0	0	1,084,024	10/06/2020
706110106		PASSAIC	NJ		10/11/2018	4.000	9,493,785	0	0	0	0	0	23,447,124	10/26/2020
706110177		RAHWAY	NJ		09/27/2016	3.000	6,554,053	0	0	0	0	0	15,311,250	10/26/2020
706109109		RARITAN	NJ		01/15/2014	3.890	17,628,816	0	0	0	0	0	44,067,345	10/26/2020
706109554		SADDLE BROOK	NJ		12/12/2014	4.000	25,000,000	0	0	0	0	0	51,314,618	10/26/2020
706110247		SECAUCUS	NJ		12/23/2016	3.680	6,119,729	0	0	0	0	0	13,952,434	12/19/2020
706110378		SOMERSET	NJ		08/15/2017	3.620	4,013,719	0	0	0	0	0	8,304,998	07/30/2020
706110693		SOMERSET	NJ		03/25/2019	4.090	25,371,529	0	0	0	0	0	39,220,146	07/30/2020
706109249		VERONA	NJ		09/27/2013	4.520	14,057,256	0	0	0	0	0	23,184,789	10/26/2020
706108941		WOODBRIDGE TOWNSHIP	NJ		11/20/2012	3.370	7,942,575	0	0	0	0	0	27,990,552	10/26/2020
750000200		AMSTERDAM	NLD		09/14/2017	2.340	73,772,724	0	0	0	0	6,092,709	119,999,389	12/30/2020
750000274		AMSTERDAM	NLD		03/27/2019	1.270	31,200,525	0	0	0	0	2,576,775	72,926,202	12/29/2020
750000275		AMSTERDAM	NLD		03/28/2019	1.360	93,601,575	0	0	0	0	7,730,325	218,778,606	12/29/2020
750000296		AMSTERDAM	NLD		07/31/2019	1.600	1,423,295	0	0	0	0	117,546	2,146,828	12/28/2020
750000361		AMSTERDAM	NLD		11/04/2020	1.720	133,544,365	0	0	0	0	5,713,741	196,056,416	11/05/2020
750000226		APELDOORN	NLD		12/29/2017	1.840	8,329,602	0	0	0	0	687,921	42,173,801	12/08/2020
750000341		EINDHOVEN	NLD		09/02/2020	2.100	6,729,525	0	0	0	0	183,095	9,407,181	09/03/2020
750000353		EINDHOVEN	NLD		09/03/2020	1.650	20,673,101	0	0	0	0	607,411	38,639,943	09/03/2020
750000176		ROTTERDAM	NLD		12/21/2016	1.930	27,324,151	0	0	0	0	2,256,635	42,524,915	12/28/2020
750000248		ROTTERDAM	NLD		07/26/2018	2.330	4,598,535	0	0	0	0	379,782	7,266,770	12/30/2020
750000249		ROTTERDAM	NLD		10/01/2018	2.320	36,370,024	0	0	0	0	3,003,711	55,160,988	12/08/2020
706107960		LAS VEGAS	NV		09/05/2008	6.730	18,116,160	0	0	0	0	0	54,305,912	11/10/2020
706109336		SPARKS	NV		12/02/2013	4.300	8,224,816	0	(481)	0	0	0	15,812,220	09/10/2020
706110409		SPARKS	NV		08/04/2017	4.300	367,007	0	0	0	0	0	705,612	09/10/2020
706110831		SPARKS	NV		08/09/2019	3.500	19,550,000	0	0	0	0	0	31,126,136	12/28/2020
706110874		AVON	NY		10/25/2019	2.249	1,437,700	0	0	0	0	0	1,884,248	11/30/2020
706110879		BALDWINSVILLE	NY		11/25/2019	1.924	27,670,660	0	0	0	0	0	35,544,248	11/30/2020
706108390		BRONX	NY		11/15/2010	5.500	2,315,000	0	0	0	0	0	11,643,020	11/09/2020
706109560		BRONX	NY		02/02/2015	4.380	2,560,555	0	0	0	0	0	5,142,919	12/24/2020
706109562		BROOKLYN	NY		02/02/2015	4.380	5,377,166	0	0	0	0	0	20,521,295	12/24/2020
706109881		BROOKLYN	NY		07/30/2015	4.320	12,132,952	0	0	0	0	0	21,771,306	12/24/2020
706110569		BROOKLYN	NY		08/01/2018	4.930	3,745,989	0	0	0	0	0	6,721,774	12/24/2020
706110892		BUFFALO	NY		10/25/2019	2.199	2,020,143	0	0	0	0	0	2,514,752	12/01/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706110875		CAMILLUS	NY		10/25/2019	1.924	11,354,100	0	0	0	0	0	14,698,705	12/01/2020
706110884		CAMILLUS	NY		11/25/2019	2.199	9,005,929	0	0	0	0	0	11,299,758	12/01/2020
706110873		CANANDAIGUA	NY		10/25/2019	2.249	10,465,400	0	0	0	0	0	13,774,449	11/30/2020
706110885		CHEEKTOWAGA	NY		10/25/2019	2.199	29,643,973	0	0	0	0	0	36,782,898	12/01/2020
706110871		FAIRPORT	NY		10/25/2019	2.249	17,285,000	0	0	0	0	0	22,799,501	11/30/2020
706110887		FAIRPORT	NY		10/25/2019	2.199	12,375,006	0	0	0	0	0	15,589,641	12/01/2020
706110891		GREECE	NY		10/25/2019	2.199	9,351,308	0	0	0	0	0	12,238,158	12/01/2020
706106997		LONG ISLAND CITY	NY		12/21/2006	5.540	6,403,039	0	0	0	0	0	25,959,989	12/27/2020
706107067		LONG ISLAND CITY	NY		12/21/2006	5.490	1,596,519	0	0	0	0	0	6,472,808	12/27/2020
706108907		MANHATTAN	NY		10/01/2012	3.250	10,467,725	0	(3,981)	0	0	0	66,658,011	12/15/2020
706110748		MIDDLETOWN	NY		12/13/2019	3.350	2,721,440	0	0	0	0	0	4,101,128	11/12/2020
706110476		NEW HYDE PARK	NY		01/10/2018	3.760	1,364,000	0	0	0	0	0	2,612,234	12/27/2020
703000401		NEW YORK	NY		01/01/2013	5.365	32,218,501	0	204,072	0	0	0	1,554,005,872	12/21/2020
706102850		NEW YORK	NY		08/03/1998	6.960	448,900	0	0	0	0	0	8,582,390	10/26/2020
706106358		NEW YORK	NY		03/02/2006	5.830	8,419,827	0	0	0	0	0	58,062,724	11/17/2020
706106516		NEW YORK	NY		11/01/2006	5.850	2,119,645	0	0	0	0	0	15,317,718	12/15/2020
706106643		NEW YORK	NY		06/23/2006	6.240	9,206,193	0	0	0	0	0	17,312,308	10/26/2020
706108389		NEW YORK	NY		11/15/2010	5.500	4,180,000	0	0	0	0	0	19,016,444	11/09/2020
706108420		NEW YORK	NY		01/05/2011	4.080	6,733,122	0	0	0	0	0	51,169,977	11/17/2020
706108421		NEW YORK	NY		02/01/2011	4.030	7,512,265	0	0	0	0	0	33,705,044	12/16/2020
706108555		NEW YORK	NY		08/19/2011	4.750	161,534,867	0	0	0	0	0	1,319,440,777	12/21/2020
706108731		NEW YORK	NY		05/31/2012	4.190	10,865,472	0	(12,498)	0	0	0	24,259,924	12/16/2020
706108850		NEW YORK	NY		06/28/2012	3.860	4,950,000	0	0	0	0	0	22,353,295	12/15/2020
706108871		NEW YORK	NY		08/02/2012	3.780	6,216,153	0	0	0	0	0	91,244,291	12/30/2020
706108886		NEW YORK	NY		08/16/2012	3.900	8,373,338	0	0	0	0	0	35,518,366	11/09/2020
706108897		NEW YORK	NY		10/24/2012	4.250	6,681,054	0	(4,148)	0	0	0	48,540,731	12/21/2020
706108901		NEW YORK	NY		09/26/2012	4.400	20,000,991	0	(30,698)	0	0	0	35,953,310	12/27/2020
706108902		NEW YORK	NY		09/26/2012	4.400	5,641,305	0	(8,658)	0	0	0	10,140,677	12/27/2020
706108906		NEW YORK	NY		10/01/2012	3.250	16,817,481	0	0	0	0	0	31,760,609	10/26/2020
706109137		NEW YORK	NY		06/27/2013	3.740	17,175,000	0	0	0	0	0	34,060,882	12/15/2020
706109356		NEW YORK	NY		12/26/2013	5.100	1,500,000	0	0	0	0	0	6,824,100	11/09/2020
706109384		NEW YORK	NY		03/10/2014	4.820	35,218,022	0	0	0	0	0	94,627,238	12/15/2020
706109613		NEW YORK	NY		10/08/2014	3.910	12,525,000	0	0	0	0	0	38,301,687	11/17/2020
706109706		NEW YORK	NY		12/30/2014	3.800	113,495,000	0	0	0	0	0	194,603,515	12/21/2020
706109806		NEW YORK	NY		10/23/2015	3.770	40,303,969	0	0	0	0	0	212,292,741	12/21/2020
706109866		NEW YORK	NY		09/03/2015	4.030	36,190,000	0	0	0	0	0	98,260,704	11/17/2020
706109940		NEW YORK	NY		08/09/2016	3.900	10,212,252	0	0	0	0	0	63,273,587	12/21/2020
706109968		NEW YORK	NY		01/15/2016	4.290	15,961,500	0	0	0	0	0	26,129,004	12/16/2020
706110002		NEW YORK	NY		01/26/2016	4.010	52,315,122	0	(3,426)	0	0	0	78,947,507	12/21/2020
706110043		NEW YORK	NY		05/05/2016	3.280	12,049,890	0	0	0	0	0	26,045,402	12/21/2020
706110077		NEW YORK	NY		05/24/2016	3.530	14,218,361	0	0	0	0	0	27,992,950	10/26/2020
706110078		NEW YORK	NY		05/24/2016	3.640	4,028,592	0	0	0	0	0	7,634,369	10/26/2020
706110096		NEW YORK	NY		06/22/2016	3.540	19,390,000	0	0	0	0	0	48,253,670	11/17/2020
706110167		NEW YORK	NY		09/14/2016	3.400	20,043,314	0	(16,203)	0	0	0	32,105,181	12/21/2020
706110260		NEW YORK	NY		02/01/2017	3.110	2,385,960	0	0	0	0	0	7,390,053	11/17/2020
706110314		NEW YORK	NY		06/07/2017	4.010	4,254,994	0	0	0	0	0	5,001,121	12/27/2020
706110337		NEW YORK	NY		11/08/2017	3.660	13,543,294	0	0	0	0	0	29,153,280	12/24/2020
706110338		NEW YORK	NY		11/08/2017	3.660	41,729,550	0	0	0	0	0	76,628,962	12/24/2020
706110339		NEW YORK	NY		11/08/2017	3.660	8,392,211	0	0	0	0	0	16,590,141	12/24/2020
706110358		NEW YORK	NY		10/04/2017	3.550	34,470,000	0	0	0	0	0	72,721,600	12/16/2020
706110430		NEW YORK	NY		08/29/2017	3.130	16,000,000	0	0	0	0	0	30,216,753	10/26/2020
706110458		NEW YORK	NY		02/28/2018	3.720	47,365,000	0	0	0	0	0	86,934,103	12/21/2020
706110460		NEW YORK	NY		01/08/2018	4.210	50,401,868	0	(1,687)	0	0	0	76,784,691	12/21/2020
706110473		NEW YORK	NY		05/07/2018	3.630	25,080,500	0	0	0	0	0	56,329,286	12/21/2020
706110646		NEW YORK	NY		12/19/2018	4.400	121,484,000	0	0	0	0	0	269,911,498	12/21/2020
706110713		NEW YORK	NY		04/23/2019	4.190	17,622,927	0	0	0	0	0	26,165,055	12/26/2020
706110725		NEW YORK	NY		06/06/2019	3.650	42,408,000	0	0	0	0	0	91,663,571	12/21/2020
706110734		NEW YORK	NY		05/23/2019	3.610	103,082,944	0	0	0	0	0	197,960,730	11/17/2020
706110950		NEW YORK	NY		11/20/2019	3.420	64,194,000	0	0	0	0	0	128,706,528	11/17/2020
706110954		NEW YORK	NY		12/20/2019	3.500	3,120,000	0	0	0	0	0	8,471,209	11/17/2020
706111051		NEW YORK	NY		03/20/2020	3.990	57,257,575	0	(382,264)	0	0	0	86,389,850	03/20/2020

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706111084		NEW YORK	NY		07/06/2020	3.650	34,720,000	0	0	0	0	0	68,542,040	07/06/2020
706110020		PLAINVIEW	NY		06/13/2016	3.900	18,613,087	0	0	0	0	0	30,411,613	12/27/2020
706108388		REGO PARK	NY		11/15/2010	5.500	7,250,000	0	0	0	0	0	37,155,303	11/09/2020
706109355		REGO PARK	NY		12/26/2013	5.100	5,000,000	0	0	0	0	0	25,624,319	11/09/2020
706108674		ROCHESTER	NY		04/06/2012	4.250	6,144,125	0	(14,400)	0	0	0	15,712,464	10/26/2020
706110872		ROCHESTER	NY		10/25/2019	2.249	8,942,900	0	0	0	0	0	11,676,762	11/30/2020
706110878		ROCHESTER	NY		10/25/2019	2.044	15,238,000	0	0	0	0	0	19,664,986	11/30/2020
706110883		ROCHESTER	NY		10/25/2019	2.199	6,614,340	0	0	0	0	0	8,648,270	12/01/2020
706110888		ROCHESTER	NY		10/25/2019	2.199	3,883,888	0	0	0	0	0	4,820,974	12/01/2020
706110895		ROCHESTER	NY		10/25/2019	2.199	2,776,068	0	0	0	0	0	3,459,016	12/01/2020
706110689		SHIRLEY	NY		02/15/2019	4.710	24,480,573	0	0	0	0	0	33,114,093	12/27/2020
706108561		STATEN ISLAND	NY		10/03/2011	4.730	15,704,194	0	0	0	0	0	27,589,430	12/27/2020
706109561		STATEN ISLAND	NY		02/02/2015	4.380	2,475,203	0	0	0	0	0	4,396,045	12/24/2020
706110172		STATEN ISLAND	NY		09/20/2016	3.940	2,008,028	0	0	0	0	0	3,527,755	12/27/2020
706110901		STATEN ISLAND	NY		01/29/2020	3.450	2,904,329	0	0	0	0	0	5,158,186	12/24/2020
706110882		VICTOR	NY		10/25/2019	2.199	16,291,478	0	0	0	0	0	22,239,170	12/01/2020
706110893		VICTOR	NY		10/25/2019	2.199	5,043,841	0	0	0	0	0	6,977,303	12/01/2020
706110896		VICTOR	NY		10/25/2019	2.199	8,575,834	0	0	0	0	0	11,192,897	12/01/2020
706110897		WEBSTER	NY		10/25/2019	2.199	15,431,288	0	0	0	0	0	20,437,333	12/01/2020
706108391		WOODSIDE	NY		11/15/2010	5.500	10,650,000	0	0	0	0	0	40,823,981	12/29/2020
706109357		WOODSIDE	NY		12/26/2013	5.100	3,500,000	0	0	0	0	0	13,416,344	12/29/2020
706109381		YONKERS	NY		07/10/2014	4.930	13,752,453	0	0	0	0	0	118,957,674	11/17/2020
706108671		AVON	OH		01/23/2012	5.220	8,222,657	0	0	0	0	0	23,048,684	12/27/2020
706109217		BATAVIA	OH		05/01/2019	3.850	455,079	0	(1,910)	0	0	0	1,831,095	12/15/2020
706107147		CINCINNATI	OH		04/26/2007	5.590	1,474,314	0	0	0	0	0	21,414,431	08/12/2020
706109028		CINCINNATI	OH		08/15/2014	4.220	9,404,107	0	0	0	0	0	16,353,665	10/26/2020
706111154		CINCINNATI	OH		12/30/2020	4.340	916,000	0	0	0	0	0	2,733,688	12/30/2020
706109245		COLUMBUS	OH		07/31/2014	3.840	9,618,767	0	0	0	0	0	17,380,839	10/26/2020
706109351		DUBLIN	OH		12/17/2013	4.800	11,457,544	0	0	0	0	0	17,331,441	10/26/2020
706111008		DUBLIN	OH		12/31/2019	4.700	5,445,203	0	0	0	0	0	8,301,245	12/30/2020
706109596		FAIRFIELD	OH		09/23/2014	3.890	788,591	0	0	0	0	0	1,426,538	11/10/2020
706110683		GROVE CITY	OH		03/18/2019	4.070	129,000,000	0	0	0	0	0	175,460,011	12/29/2020
706109600		HAMILTON	OH		09/23/2014	3.890	1,159,601	0	0	0	0	0	1,806,936	11/10/2020
706110981		MEDINA	OH		12/31/2019	4.700	2,034,575	0	0	0	0	0	2,747,337	12/30/2020
706111001		MEDINA	OH		12/31/2019	4.700	4,769,883	0	0	0	0	0	6,217,596	12/30/2020
706110989		SOLON	OH		12/31/2019	4.700	2,465,795	0	0	0	0	0	4,070,716	12/30/2020
706109324		BEAVERTON	OR		12/02/2013	4.300	3,189,909	0	(187)	0	0	0	3,110,652	09/10/2020
706109495		BEAVERTON	OR		06/18/2014	4.680	5,294,365	0	0	0	0	0	9,473,500	11/09/2020
706109935		BEAVERTON	OR		12/15/2015	4.450	1,854,821	0	0	0	0	0	3,318,933	11/09/2020
706110396		BEAVERTON	OR		08/04/2017	4.300	109,857	0	0	0	0	0	107,133	09/10/2020
706110602		BEAVERTON	OR		08/31/2018	4.220	10,920,000	0	0	0	0	0	18,134,278	10/26/2020
706109328		BEND	OR		12/02/2013	4.300	2,759,370	0	(161)	0	0	0	2,083,687	09/10/2020
706110400		BEND	OR		08/04/2017	4.300	133,307	0	0	0	0	0	100,672	09/10/2020
706109535		CLACKAMAS	OR		09/03/2014	4.030	5,443,591	0	0	0	0	0	16,944,932	11/10/2020
706109394		CORVALLIS	OR		03/03/2014	4.300	2,705,509	0	(192)	0	0	0	1,535,116	09/10/2020
706110405		CORVALLIS	OR		08/04/2017	4.300	187,618	0	0	0	0	0	106,464	09/10/2020
706108485		GLADSTONE	OR		02/28/2011	5.320	3,212,059	0	0	0	0	0	26,161,001	09/10/2020
706109322		GRESHAM	OR		12/02/2013	4.300	3,533,244	0	(207)	0	0	0	5,854,208	09/10/2020
706110394		GRESHAM	OR		08/04/2017	4.300	174,040	0	0	0	0	0	288,383	09/10/2020
706110864		HAPPY VALLEY	OR		10/31/2019	5.136	20,017,191	0	0	0	0	0	33,652,417	10/26/2020
706110866		HILLSBORO	OR		10/31/2019	5.136	9,482,150	0	0	0	0	0	16,043,665	10/26/2020
706111034		HILLSBORO	OR		01/16/2020	2.850	37,840,000	0	0	0	0	0	52,033,300	11/30/2020
706111035		HILLSBORO	OR		01/16/2020	2.850	60,305,000	0	0	0	0	0	82,408,219	11/30/2020
706109327		MEDFORD	OR		12/02/2013	4.300	2,840,571	0	(166)	0	0	0	6,603,533	09/10/2020
706110399		MEDFORD	OR		08/04/2017	4.300	213,950	0	0	0	0	0	497,403	09/10/2020
706106626		PORTLAND	OR		06/29/2006	5.970	231,995	0	0	0	0	0	6,177,323	09/10/2020
706107241		PORTLAND	OR		04/30/2008	5.930	1,886,680	0	0	0	0	0	6,438,129	12/27/2020
706108560		PORTLAND	OR		08/11/2011	5.170	27,961,941	0	(59,472)	0	0	0	60,790,795	09/10/2020
706109005		PORTLAND	OR		08/13/2013	5.950	2,823,150	0	(8,458)	0	0	0	1,881,716	09/10/2020
706109106		PORTLAND	OR		07/03/2013	3.250	9,407,046	0	500	0	0	0	23,551,371	10/26/2020
706109212		PORTLAND	OR		12/18/2013	4.330	25,099,557	0	(4,122)	0	0	0	42,296,844	10/26/2020

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706109266		PORTLAND	OR		12/17/2013	4.890	5,055,335	0	0	0	0	0	12,136,664	10/26/2020
706109341		PORTLAND	OR		12/05/2013	4.410	1,389,693	0	0	0	0	0	1,973,677	12/16/2020
706109936		PORTLAND	OR		12/15/2015	4.400	7,423,082	0	0	0	0	0	12,519,572	10/26/2020
706110038		PORTLAND	OR		03/07/2016	3.580	45,133,879	0	(29,162)	0	0	0	84,786,222	08/12/2020
706110618		PORTLAND	OR		10/05/2018	1.353	26,800,000	0	0	0	0	0	43,710,962	12/29/2020
706110851		PORTLAND	OR		08/06/2019	3.640	1,631,500	0	0	0	0	0	2,360,924	12/19/2020
706111120		PORTLAND	OR		10/15/2020	3.450	5,036,250	0	0	0	0	0	6,407,903	12/22/2020
706109325		SALEM	OR		12/02/2013	4.300	4,266,389	0	(249)	0	0	0	4,357,718	09/10/2020
706109326		SALEM	OR		12/02/2013	4.300	2,592,828	0	(152)	0	0	0	5,915,683	09/10/2020
706110397		SALEM	OR		08/04/2017	4.300	176,098	0	0	0	0	0	179,880	09/10/2020
706110398		SALEM	OR		08/04/2017	4.300	186,385	0	0	0	0	0	425,273	09/10/2020
706109329		TILLAMOOK	OR		12/02/2013	4.300	2,672,761	0	(156)	0	0	0	3,792,904	09/10/2020
706110401		TILLAMOOK	OR		08/04/2017	4.300	175,275	0	0	0	0	0	248,748	09/10/2020
706109323		TUALATIN	OR		12/02/2013	4.300	1,550,443	0	(91)	0	0	0	1,716,022	09/10/2020
706110395		TUALATIN	OR		08/04/2017	4.300	134,131	0	0	0	0	0	148,465	09/10/2020
706110531		WILSONVILLE	OR		06/06/2018	4.000	7,527,048	0	0	0	0	0	16,156,653	12/28/2020
706110889		AVALON	PA		10/25/2019	2.199	4,691,946	0	0	0	0	0	5,788,688	12/01/2020
706109966		BEDFORD	PA		01/15/2016	3.990	21,496,055	0	802	0	0	0	42,406,541	05/12/2020
706108826		BETHLEHEM	PA		12/07/2012	4.650	20,084,745	0	0	0	0	0	41,354,296	11/10/2020
706110894		CANONSBURG	PA		10/25/2019	2.199	12,081,760	0	0	0	0	0	15,349,842	12/01/2020
706108429		CARLISLE	PA		01/31/2011	4.130	1,611,195	0	0	0	0	0	6,605,582	12/28/2020
706109775		CARLISLE	PA		05/11/2015	3.750	2,185,787	0	0	0	0	0	8,326,586	12/28/2020
706110675		COVINGTON TOWNSHIP	PA		12/23/2020	4.490	22,313,470	0	(29,735)	0	0	0	40,105,759	11/10/2020
706110876		HARRISBURG	PA		10/25/2019	2.249	20,120,000	0	0	0	0	0	27,333,000	11/30/2020
706110886		HARRISBURG	PA		10/25/2019	2.199	13,104,865	0	0	0	0	0	19,321,030	12/01/2020
706111144		HARRISBURG	PA		12/31/2020	2.300	15,765,000	0	0	0	0	0	22,793,623	12/31/2020
706110712		KING OF PRUSSIA	PA		03/27/2019	4.090	86,572,867	0	0	0	0	0	133,461,267	12/29/2020
706110418		KUTZTOWN	PA		09/19/2017	3.660	47,114,241	0	0	0	0	0	72,214,582	07/30/2020
706108570		PHILADELPHIA	PA		03/02/2012	4.750	4,142,921	0	0	0	0	0	22,884,268	11/09/2020
706109395		PHILADELPHIA	PA		01/31/2014	4.400	4,399,397	0	0	0	0	0	8,664,714	10/26/2020
706109256		PITTSBURGH	PA		09/27/2013	4.110	13,487,848	0	(13,112)	0	0	0	15,405,898	05/12/2020
706110890		PITTSBURGH	PA		10/25/2019	2.199	15,724,534	0	0	0	0	0	20,027,450	12/01/2020
706110272		PLYMOUTH MEETING	PA		01/31/2017	3.830	21,207,000	0	0	0	0	0	36,171,005	12/15/2020
706108734		WAYNE	PA		07/13/2012	3.890	12,401,833	0	0	0	0	0	37,521,681	12/30/2020
706109922		WILLOW GROVE	PA		09/21/2015	3.880	11,472,340	0	0	0	0	0	25,113,282	11/12/2020
706105390		WYNNEWOOD	PA		08/02/2004	6.100	5,776,756	0	(2,731)	0	0	0	26,228,364	12/30/2020
706110152		GREENVILLE	SC		07/20/2016	3.490	1,831,107	0	0	0	0	0	2,587,996	12/19/2020
706110153		GREENVILLE	SC		07/20/2016	3.490	1,551,355	0	0	0	0	0	2,850,945	12/19/2020
706110877		LEXINGTON	SC		10/25/2019	2.249	17,890,000	0	0	0	0	0	24,924,965	11/30/2020
753000321		BROMMA	SWE		12/19/2019	2.550	19,420,300	0	0	0	0	2,382,634	32,667,751	12/30/2020
706111143		MEMPHIS	TN		12/31/2020	2.300	14,185,000	0	0	0	0	0	20,090,642	12/31/2020
706110313		MURFREESBORO	TN		06/01/2017	4.220	11,879,870	0	0	0	0	0	21,280,637	11/09/2020
706109612		NASHVILLE	TN		03/27/2015	3.650	82,542,448	0	0	0	0	0	198,374,744	06/19/2020
706109848		ADDISON	TX		07/01/2015	3.820	24,823,139	0	0	0	0	0	38,089,930	10/26/2020
706109932		ARLINGTON	TX		10/19/2015	3.320	3,901,950	0	(2,206)	0	0	0	6,571,665	11/10/2020
706109933		ARLINGTON	TX		10/19/2015	3.320	2,895,881	0	(1,637)	0	0	0	4,354,127	11/10/2020
706108815		AUSTIN	TX		05/09/2012	3.650	7,856,712	0	0	0	0	0	22,740,776	11/17/2020
706109015		AUSTIN	TX		12/14/2012	3.780	4,882,230	0	148	0	0	0	10,886,953	10/26/2020
706109029		AUSTIN	TX		12/28/2012	3.650	11,439,238	0	(2,115)	0	0	0	50,310,370	11/17/2020
706109238		AUSTIN	TX		09/27/2013	4.110	33,364,676	0	(32,434)	0	0	0	23,809,825	05/12/2020
706109243		AUSTIN	TX		09/27/2013	4.110	17,747,168	0	(17,252)	0	0	0	42,218,835	05/12/2020
706109707		AUSTIN	TX		10/30/2014	3.750	20,140,590	0	0	0	0	0	38,859,631	10/26/2020
706110306		AUSTIN	TX		06/06/2017	4.680	30,777,766	0	(6,510)	0	0	0	52,976,128	05/12/2020
706110659		AUSTIN	TX		06/28/2019	3.550	180,365,500	0	0	0	0	0	262,790,365	12/19/2020
706110688		AUSTIN	TX		02/27/2019	5.030	2,843,043	0	0	0	0	0	5,207,181	05/12/2020
706111002		AUSTIN	TX		12/31/2019	4.700	7,121,013	0	0	0	0	0	12,163,646	12/30/2020
706111003		AUSTIN	TX		12/31/2019	4.700	3,673,212	0	0	0	0	0	3,628,918	12/30/2020
706111053		AUSTIN	TX		03/16/2020	3.260	2,250,000	0	0	0	0	0	3,316,452	12/22/2020
706109184		CARROLLTON	TX		08/26/2013	4.030	2,078,867	0	(4,747)	0	0	0	4,639,754	11/10/2020
706109543		CARROLLTON	TX		07/31/2014	3.550	1,352,945	0	0	0	0	0	3,058,330	08/12/2020
706109546		CARROLLTON	TX		07/31/2014	3.550	1,419,265	0	0	0	0	0	2,904,418	08/12/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706109548		CARROLLTON	TX		07/31/2014	3.550	2,122,266	0	0	0	0	0	4,421,668	08/12/2020
706110065		CARROLLTON	TX		03/15/2016	3.360	12,341,601	0	(15,947)	0	0	0	16,928,050	10/26/2020
706110264		CARROLLTON	TX		02/28/2017	3.860	4,698,329	0	(4,940)	0	0	0	6,775,276	12/15/2020
706111005		CEDAR PARK	TX		12/31/2019	4.700	10,036,649	0	0	0	0	0	15,995,601	12/30/2020
706109305		CONROE	TX		10/01/2013	4.320	2,972,280	0	(11,999)	0	0	0	4,760,626	10/26/2020
706109929		COPPELL	TX		10/19/2015	3.320	3,487,540	0	(1,971)	0	0	0	6,896,673	11/10/2020
706109930		COPPELL	TX		10/19/2015	3.320	3,694,745	0	(2,088)	0	0	0	6,185,855	11/10/2020
706109931		COPPELL	TX		10/19/2015	3.320	4,543,538	0	(2,568)	0	0	0	7,463,596	11/10/2020
706108488		DALLAS	TX		03/30/2011	5.570	1,643,605	0	(5,276)	0	0	0	3,882,707	12/21/2020
706108526		DALLAS	TX		05/31/2011	4.750	35,270,627	0	(51,410)	0	0	0	101,198,912	11/10/2020
706108938		DALLAS	TX		11/19/2012	3.870	14,492,701	0	0	0	0	0	27,271,500	08/12/2020
706109179		DALLAS	TX		08/26/2013	3.670	1,496,924	0	0	0	0	0	3,140,219	12/19/2020
706109185		DALLAS	TX		08/26/2013	4.030	3,158,617	0	(7,213)	0	0	0	8,000,451	11/10/2020
706109386		DALLAS	TX		03/17/2014	3.610	20,391,256	0	(2,535)	0	0	0	37,239,174	12/15/2020
706109544		DALLAS	TX		07/31/2014	3.550	3,117,079	0	0	0	0	0	5,629,451	08/12/2020
706109923		DALLAS	TX		06/20/2016	4.510	77,669,073	0	0	0	0	0	115,845,138	09/10/2020
706110066		DALLAS	TX		06/01/2016	3.610	2,673,529	0	0	0	0	0	5,247,796	12/19/2020
706110067		DALLAS	TX		06/01/2016	3.610	1,699,412	0	0	0	0	0	3,088,906	12/19/2020
706110068		DALLAS	TX		06/01/2016	3.610	1,627,059	0	0	0	0	0	3,103,080	12/19/2020
706110122		DALLAS	TX		12/28/2016	4.650	48,687,897	0	0	0	1,116,866	0	255,471,118	05/12/2020
706110138		DALLAS	TX		08/16/2016	3.080	11,683,500	0	0	0	0	0	19,944,910	10/26/2020
706110350		DALLAS	TX		05/23/2017	4.120	1,930,979	0	0	0	0	0	2,960,693	11/10/2020
706110353		DALLAS	TX		05/23/2017	4.120	3,346,421	0	0	0	0	0	4,865,789	11/10/2020
706110589		DALLAS	TX		07/11/2018	4.050	10,221,500	0	0	0	0	0	15,998,829	11/10/2020
706110640		DALLAS	TX		12/07/2018	6.000	9,887,715	0	0	0	0	0	14,747,673	09/10/2020
706110974		DALLAS	TX		12/31/2019	4.700	4,835,546	0	0	0	0	0	13,637,630	12/30/2020
706111030		DALLAS	TX		01/15/2020	3.350	48,227,418	0	0	0	0	0	74,919,544	12/16/2020
706111124		DALLAS	TX		10/05/2020	3.020	23,100,000	0	0	0	0	0	31,091,429	10/05/2020
706110704		DFW AIRPORT	TX		04/08/2019	4.220	2,067,000	0	0	0	0	0	3,066,754	12/19/2020
706108999		FORT WORTH	TX		02/22/2013	4.500	25,064,104	0	(17,528)	0	0	0	57,102,087	05/12/2020
706109180		FORT WORTH	TX		08/26/2013	3.670	4,132,322	0	0	0	0	0	7,331,568	12/19/2020
706109181		FORT WORTH	TX		08/26/2013	3.670	3,430,963	0	0	0	0	0	7,309,599	12/19/2020
706109182		FORT WORTH	TX		08/26/2013	3.670	1,282,280	0	0	0	0	0	1,688,460	12/19/2020
706109186		FORT WORTH	TX		08/26/2013	4.030	4,499,906	0	(10,276)	0	0	0	8,989,736	11/10/2020
706109187		FORT WORTH	TX		08/26/2013	4.030	2,003,404	0	(4,575)	0	0	0	4,240,824	11/10/2020
706110995		FORT WORTH	TX		12/31/2019	4.700	5,503,937	0	0	0	0	0	8,596,723	12/30/2020
706110360		FRISCO	TX		08/07/2017	3.600	11,559,642	0	2,305	0	0	0	16,640,573	10/26/2020
706110503		FRISCO	TX		08/17/2018	4.720	17,370,000	0	0	0	0	0	28,115,296	11/30/2020
706110986		FRISCO	TX		12/31/2019	4.700	2,775,489	0	0	0	0	0	6,440,793	12/30/2020
706110716		GARLAND	TX		05/20/2019	3.960	1,795,086	0	0	0	0	0	2,739,019	12/19/2020
706110717		GARLAND	TX		05/20/2019	3.960	2,691,567	0	0	0	0	0	3,996,450	12/19/2020
706110718		GARLAND	TX		05/20/2019	3.960	1,516,702	0	0	0	0	0	2,306,094	12/19/2020
706109406		GEORGETOWN	TX		05/01/2014	3.590	31,368,942	0	(35,064)	0	0	0	46,745,905	12/24/2020
706109183		GRAND PRAIRIE	TX		08/26/2013	3.670	1,173,483	0	0	0	0	0	2,330,909	12/19/2020
706110351		GRAND PRAIRIE	TX		05/23/2017	4.120	3,765,004	0	0	0	0	0	5,541,028	11/10/2020
706110715		GRAND PRAIRIE	TX		05/20/2019	3.960	2,496,971	0	0	0	0	0	3,652,795	12/19/2020
706110723		GRAPEVINE	TX		04/30/2019	3.680	9,905,000	0	0	0	0	0	16,267,537	12/21/2020
706110979		GRAPEVINE	TX		12/31/2019	4.700	13,924,491	0	0	0	0	0	17,590,056	12/30/2020
706107117		HOUSTON	TX		05/17/2007	6.090	48,879,000	0	0	0	0	0	108,248,580	12/24/2020
706107180		HOUSTON	TX		12/17/2009	6.340	29,329,493	0	0	0	0	0	64,953,725	12/24/2020
706108411		HOUSTON	TX		05/12/2011	5.180	15,786,155	0	(69,621)	0	0	0	26,571,313	12/21/2020
706108487		HOUSTON	TX		03/30/2011	5.570	2,034,940	0	(6,532)	0	0	0	3,294,371	12/21/2020
706108489		HOUSTON	TX		03/30/2011	5.570	2,556,720	0	(8,207)	0	0	0	5,810,981	12/21/2020
706108753		HOUSTON	TX		06/07/2012	4.530	3,272,385	0	0	0	0	0	8,655,506	11/10/2020
706109065		HOUSTON	TX		03/01/2013	3.820	28,464,696	0	0	0	0	0	68,896,123	12/21/2020
706109209		HOUSTON	TX		10/15/2013	5.200	12,589,779	0	0	0	0	0	17,242,328	12/16/2020
706109242		HOUSTON	TX		09/27/2013	4.110	11,831,445	0	(11,502)	0	0	0	5,484,337	05/12/2020
706109400		HOUSTON	TX		04/03/2014	4.230	17,150,100	0	0	0	0	0	22,993,763	12/21/2020
706109538		HOUSTON	TX		07/31/2014	4.410	17,923,431	0	0	0	393,146	0	22,650,520	05/12/2020
706110195		HOUSTON	TX		09/20/2016	3.580	40,000,000	0	0	0	0	0	78,049,333	12/24/2020
706110512		HOUSTON	TX		03/09/2018	4.100	131,110,725	0	0	0	0	0	187,999,270	12/29/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706110527		HOUSTON	TX		05/30/2018	4.090	55,951,783	0	0	0	0	0	90,643,401	12/21/2020
706110554		HOUSTON	TX		07/30/2018	3.900	129,608,000	0	0	0	0	0	191,169,295	12/29/2020
706110609		HOUSTON	TX		11/02/2018	4.160	1,033,986	0	0	0	0	0	2,090,927	12/27/2020
706110881		HOUSTON	TX		09/26/2019	4.550	8,741,000	0	0	0	0	0	12,892,792	12/29/2020
706110956		HOUSTON	TX		10/31/2019	2.900	9,450,000	0	0	0	0	0	12,338,100	11/30/2020
706110977		HOUSTON	TX		12/31/2019	4.700	1,984,593	0	0	0	0	0	3,849,253	12/30/2020
706111027		HOUSTON	TX		12/17/2019	3.590	99,128,000	0	0	0	0	0	157,921,091	07/30/2020
706111059		HOUSTON	TX		03/12/2020	2.099	25,805,056	0	0	0	0	0	39,429,896	12/01/2020
706110562		HUTCHINS	TX		06/13/2018	4.140	12,207,597	0	0	0	0	0	20,824,927	12/28/2020
706109545		IRVING	TX		07/31/2014	3.550	2,294,700	0	0	0	0	0	3,706,319	08/12/2020
706109552		IRVING	TX		07/31/2014	3.550	1,856,983	0	0	0	0	0	3,183,725	08/12/2020
706110352		IRVING	TX		05/23/2017	4.120	9,822,568	0	0	0	0	0	13,060,430	11/10/2020
706110711		IRVING	TX		03/05/2019	3.500	30,533,000	0	0	0	0	0	39,524,034	11/30/2020
706110994		KATY	TX		12/31/2019	4.700	6,082,164	0	0	0	0	0	12,693,963	12/30/2020
706111006		LANTANA	TX		12/31/2019	4.700	7,604,175	0	0	0	0	0	8,972,490	12/30/2020
706108935		LAREDO	TX		10/10/2012	3.950	1,391,144	0	0	0	0	0	20,373,152	11/10/2020
706109753		LAREDO	TX		03/23/2015	3.850	8,212,694	0	0	0	0	0	16,983,543	11/10/2020
706110983		LUBBOCK	TX		12/31/2019	4.700	4,290,640	0	0	0	0	0	5,758,025	12/30/2020
706110985		MANSFIELD	TX		12/31/2019	4.700	887,922	0	0	0	0	0	3,307,847	12/30/2020
706109810		NORTHLAKE	TX		04/30/2015	3.450	12,313,232	0	0	0	0	0	19,297,775	10/26/2020
706110207		PFLUGERVILLE	TX		09/09/2016	3.190	9,880,000	0	0	0	0	0	20,154,312	12/19/2020
706108754		PLANO	TX		06/22/2012	4.260	10,740,000	0	0	0	0	0	27,388,514	12/30/2020
706108878		RICHARDSON	TX		06/29/2012	3.920	17,498,015	0	(26,917)	0	0	0	31,161,322	10/26/2020
706109133		RICHARDSON	TX		06/28/2013	4.350	946,103	0	(3,042)	0	0	0	1,680,551	10/26/2020
706110057		RICHARDSON	TX		06/30/2016	3.530	7,000,000	0	0	0	0	0	10,837,013	10/26/2020
706110610		ROSENBERG	TX		11/02/2018	4.160	4,339,045	0	0	0	0	0	7,911,565	12/27/2020
706110611		ROSENBERG	TX		11/02/2018	4.160	9,601,290	0	0	0	0	0	14,346,828	12/27/2020
706111108		ROUND ROCK	TX		08/06/2020	3.450	4,410,000	0	0	0	0	0	6,562,397	12/22/2020
706109156		SAN ANTONIO	TX		06/26/2013	3.480	12,633,278	0	2,682	0	0	0	21,363,785	12/15/2020
706109570		SAN ANTONIO	TX		09/04/2014	3.790	8,977,258	0	0	0	0	0	11,584,070	12/26/2020
706110261		SAN ANTONIO	TX		02/28/2017	3.860	5,506,111	0	(5,789)	0	0	0	5,606,216	12/15/2020
706110976		SAN ANTONIO	TX		12/31/2019	4.700	4,005,447	0	0	0	0	0	3,139,054	12/30/2020
706111004		SAN ANTONIO	TX		12/31/2019	4.700	13,056,170	0	0	0	0	0	19,672,198	12/30/2020
706105948		SOUTHLAKE	TX		12/07/2005	6.180	23,254,804	0	0	0	0	0	70,138,836	12/27/2020
706108648		SPRING	TX		12/05/2011	4.880	24,077,065	0	(21,001)	0	0	0	57,406,434	11/17/2020
706109110		SPRING	TX		08/02/2013	3.940	23,246,025	0	0	0	0	0	40,139,515	11/17/2020
706110608		SPRING	TX		11/02/2018	4.160	997,058	0	0	0	0	0	2,769,651	12/27/2020
706108927		STAFFORD	TX		12/03/2012	4.250	3,581,903	0	0	0	0	0	9,751,527	11/10/2020
706109207		SALT LAKE CITY	UT		09/11/2013	3.170	1,255,109	0	0	0	0	0	4,198,565	12/28/2020
706109713		SALT LAKE CITY	UT		12/12/2014	3.260	5,564,083	0	0	0	0	0	13,648,433	11/10/2020
706110591		SALT LAKE CITY	UT		09/05/2018	4.310	6,667,670	0	0	0	0	0	9,898,578	12/29/2020
706109102		ALEXANDRIA	VA		05/28/2013	3.510	12,338,848	0	997	0	0	0	27,032,844	12/27/2020
706110236		ALEXANDRIA	VA		11/17/2016	3.510	4,800,066	0	0	0	0	0	10,511,380	12/27/2020
706108410		ARLINGTON	VA		02/13/2012	5.580	30,326,187	0	0	0	0	0	53,543,651	08/12/2020
706108428		ARLINGTON	VA		12/16/2010	5.870	18,709,689	0	0	0	0	0	36,376,191	05/12/2020
706108495		ARLINGTON	VA		03/23/2011	5.310	35,692,290	0	0	0	0	0	81,233,233	12/24/2020
706108672		ARLINGTON	VA		12/29/2011	4.660	18,008,659	0	0	0	0	0	39,010,628	11/17/2020
706108833		ARLINGTON	VA		08/08/2012	4.740	33,064,086	0	(10,807)	0	0	0	50,881,583	12/15/2020
706109131		ARLINGTON	VA		06/18/2013	3.050	5,064,485	0	0	0	0	0	13,273,623	10/26/2020
706109261		ARLINGTON	VA		10/01/2013	4.170	16,600,000	0	0	0	0	0	29,085,845	08/12/2020
706109470		ARLINGTON	VA		05/21/2014	4.650	1,147,880	0	0	0	0	0	1,568,364	12/21/2020
706110092		ARLINGTON	VA		07/05/2016	3.390	19,258,047	0	0	0	0	0	32,214,666	08/12/2020
706110530		ARLINGTON	VA		03/06/2019	4.120	20,795,727	0	0	0	0	0	48,006,927	10/26/2020
706110246		FAIRFAX	VA		04/03/2017	3.760	3,939,315	0	0	0	0	0	19,833,268	10/26/2020
706108550		FALLS CHURCH	VA		04/11/2012	5.840	23,572,960	0	0	0	0	0	46,176,612	12/27/2020
706110325		FALLS CHURCH	VA		08/10/2017	4.450	5,871,412	0	0	0	0	0	8,373,041	04/08/2020
706110370		FALLS CHURCH	VA		08/17/2017	3.410	2,282,106	0	0	0	0	0	8,895,058	10/26/2020
706111061		FALLS CHURCH	VA		04/08/2020	4.900	1,270,385	0	0	0	0	0	1,811,660	04/08/2020
706108334		HERNDON	VA		08/11/2010	5.810	35,079,018	0	(115,798)	0	0	0	98,241,860	12/27/2020
706109235		MCLEAN	VA		08/30/2013	4.100	43,775,785	0	0	0	0	0	252,284,178	11/17/2020
706109616		RESTON	VA		03/10/2015	4.330	12,604,818	0	0	0	0	0	18,647,494	12/15/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706110184		RESTON	VA		02/01/2019	3.050	10,134,305	0	57,174	0	0	0	19,598,872	12/21/2020
706110148		RUTHER GLEN	VA		07/20/2016	3.490	2,138,835	0	0	0	0	0	4,362,382	12/19/2020
706110567		VIENNA	VA		07/18/2018	4.220	10,788,000	0	0	0	0	0	14,605,785	12/27/2020
706109398		VIRGINIA BEACH	VA		03/17/2014	4.410	4,259,913	0	0	0	0	0	12,073,446	12/21/2020
706110975		VIRGINIA BEACH	VA		12/31/2019	4.700	3,665,371	0	0	0	0	0	4,223,983	12/30/2020
706109330		AUBURN	WA		02/03/2014	4.300	3,650,826	0	(213)	0	0	0	4,400,642	09/10/2020
706109743		AUBURN	WA		07/29/2019	3.570	1,677,060	0	0	0	0	0	3,581,412	12/27/2020
706110402		AUBURN	WA		08/04/2017	4.300	232,878	0	0	0	0	0	280,725	09/10/2020
706110681		AUBURN	WA		01/29/2019	4.380	94,834,075	0	0	0	0	0	120,842,938	09/10/2020
706110682		AUBURN	WA		01/29/2019	1.903	43,689,925	0	0	0	0	0	55,672,156	09/10/2020
706109450		BELLEVUE	WA		06/11/2014	4.980	43,367,660	0	0	0	0	0	88,556,043	10/26/2020
706110036		BELLEVUE	WA		05/06/2016	3.840	18,292,592	0	(2,324)	0	0	0	34,842,141	12/30/2020
706110758		BELLEVUE	WA		08/20/2019	3.830	9,900,000	0	0	0	0	0	15,149,059	12/16/2020
706109504		BOTHELL	WA		08/18/2014	4.340	3,540,862	0	0	0	0	0	11,295,849	10/26/2020
706109719		BOTHELL	WA		11/01/2018	3.990	10,089,690	0	17,533	0	0	0	30,802,039	12/30/2020
706109947		BOTHELL	WA		10/15/2015	3.980	6,790,373	0	0	0	0	0	12,684,206	10/26/2020
706110191		BOTHELL	WA		11/01/2018	3.610	24,811,125	0	177,111	0	0	0	45,995,461	12/27/2020
706110788		BOTHELL	WA		07/22/2019	3.620	3,195,000	0	0	0	0	0	4,455,873	11/09/2020
706110024		GIG HARBOR	WA		11/01/2018	3.330	10,053,783	0	69,836	0	0	0	19,226,041	12/16/2020
706111049		GIG HARBOR	WA		04/24/2020	3.040	12,240,000	0	0	0	0	0	20,232,250	04/24/2020
706110079		KENT	WA		08/23/2016	3.720	7,721,463	0	0	0	0	0	17,308,777	12/19/2020
706110902		KENT	WA		10/31/2019	3.150	32,830,000	0	0	0	0	0	64,141,389	11/10/2020
706109391		KIRKLAND	WA		03/20/2014	4.750	5,889,604	0	0	0	0	0	22,030,264	12/23/2020
706109688		KIRKLAND	WA		03/06/2015	4.170	22,875,057	0	0	0	0	0	36,203,505	11/09/2020
706110820		KIRKLAND	WA		09/03/2019	3.450	14,047,758	0	0	0	0	0	22,897,513	12/21/2020
706110821		KIRKLAND	WA		09/03/2019	3.450	22,935,116	0	0	0	0	0	35,539,143	12/15/2020
706109332		LONGVIEW	WA		02/03/2014	4.300	6,368,078	0	(372)	0	0	0	5,656,424	09/10/2020
706110404		LONGVIEW	WA		08/04/2017	4.300	131,250	0	0	0	0	0	116,591	09/10/2020
706110529		MAPLE VALLEY	WA		03/15/2019	4.510	18,215,000	0	0	0	0	0	25,236,540	12/29/2020
706110379		MERCER ISLAND	WA		07/07/2017	3.740	11,740,927	0	0	0	0	0	19,597,124	11/17/2020
706108812		REDMOND	WA		05/25/2012	3.900	10,600,000	0	0	0	0	0	25,059,247	12/16/2020
706108817		REDMOND	WA		02/15/2013	4.240	9,637,558	0	0	0	0	0	19,289,245	12/15/2020
706109772		REDMOND	WA		11/01/2018	3.550	15,054,051	0	82,568	0	0	0	38,531,619	12/21/2020
706110511		RENTON	WA		03/22/2018	4.020	6,310,000	0	0	0	0	0	9,412,511	12/27/2020
706111113		RENTON	WA		09/17/2020	3.220	83,578,430	0	0	0	0	0	113,074,954	09/17/2020
706108681		SEATTLE	WA		02/15/2012	3.950	5,252,638	0	0	0	0	0	13,090,283	10/26/2020
706109046		SEATTLE	WA		02/22/2013	3.570	15,522,261	0	(3,140)	0	0	0	43,747,767	08/12/2020
706109319		SEATTLE	WA		07/09/2014	4.880	23,171,769	0	0	0	0	0	49,259,168	08/12/2020
706109454		SEATTLE	WA		04/01/2014	4.660	2,564,068	0	0	0	0	0	10,528,672	11/17/2020
706109487		SEATTLE	WA		06/03/2014	3.440	25,554,463	0	(26,128)	0	0	0	74,777,784	11/17/2020
706110033		SEATTLE	WA		06/01/2020	4.880	3,520,569	0	(16,316)	0	0	0	4,823,566	09/10/2020
706110135		SEATTLE	WA		07/14/2016	3.100	90,322,635	0	354,619	0	0	0	145,544,185	12/21/2020
706110274		SEATTLE	WA		02/02/2017	4.060	5,000,000	0	0	0	0	0	6,756,800	10/26/2020
706110492		SEATTLE	WA		02/21/2018	3.660	15,500,000	0	0	0	0	0	21,956,855	10/26/2020
706110500		SEATTLE	WA		02/21/2018	3.710	26,185,000	0	0	0	0	0	37,081,133	10/26/2020
706110528		SEATTLE	WA		06/21/2018	4.260	10,070,458	0	0	0	0	0	12,431,503	12/16/2020
706110540		SEATTLE	WA		08/21/2018	4.370	6,881,075	0	0	0	0	0	11,954,435	12/21/2020
706110564		SEATTLE	WA		06/19/2018	4.510	9,008,524	0	0	0	0	0	14,464,709	12/21/2020
706110865		SEATTLE	WA		10/31/2019	5.136	9,764,628	0	0	0	0	0	18,954,006	12/15/2020
706110905		SEATTLE	WA		10/28/2019	3.160	35,000,000	0	0	0	0	0	52,515,420	12/15/2020
706110951		SEATTLE	WA		11/14/2019	3.040	66,247,500	0	0	0	0	0	101,456,357	10/26/2020
706110970		SEATTLE	WA		03/27/2020	3.600	1,481,607	0	0	0	0	0	2,031,674	03/27/2020
706111082		SEATTLE	WA		07/15/2020	3.990	79,419,204	0	(318,064)	0	0	0	127,234,179	07/31/2020
706111011		SNOQUALMIE	WA		12/31/2019	4.700	6,118,789	0	0	0	0	0	13,099,277	12/30/2020
706108715		SPOKANE	WA		05/07/2012	4.650	20,052,654	0	0	0	0	0	32,284,289	11/17/2020
706109742		TACOMA	WA		07/29/2019	3.570	642,239	0	0	0	0	0	1,900,640	12/27/2020
706110286		TUKWILA	WA		03/10/2017	3.990	3,350,000	0	0	0	0	0	6,605,276	12/19/2020
706109321		VANCOUVER	WA		02/03/2014	4.300	4,564,024	0	(267)	0	0	0	9,865,484	09/10/2020
706110393		VANCOUVER	WA		08/04/2017	4.300	328,332	0	0	0	0	0	709,756	09/10/2020
706109331		YELM	WA		02/03/2014	4.300	3,288,523	0	(192)	0	0	0	3,951,535	09/10/2020
706110403		YELM	WA		08/04/2017	4.300	134,954	0	0	0	0	0	162,170	09/10/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest							Value of Land and Buildings	Date of Last Appraisal or Valuation
706109219		GRAND CHUTE	WI		05/01/2019	3.850	337,657	0	(1,417)	0	0	0	1,174,310	12/15/2020
706109735		MILWAUKEE	WI		11/01/2018	4.750	20,253,487	0	(75,994)	0	0	0	34,109,471	12/27/2020
0599999. Mortgages in good standing - Commercial mortgages-all other							19,428,415,445	0	(2,282,038)	0	11,233,739	121,628,241	43,143,138,568	XXX
752200008		ADELAIDE	AUS		11/28/2019	8.250	40,125,800	0	0	0	0	3,572,400	155,503,873	11/30/2020
752200012		ADELAIDE	AUS		09/30/2020	9.250	1,748,996	0	0	0	19,454	120,112	6,542,627	11/30/2020
752200004		WOLLONGONG	AUS		06/14/2019	8.500	28,358,138	0	0	0	0	2,524,725	162,030,704	05/31/2020
752200010		WOLLONGONG	AUS		06/30/2020	9.500	1,951,153	0	0	0	42,649	200,400	10,625,983	05/31/2020
0699999. Mortgages in good standing - Mezzanine Loans							72,184,086	0	0	0	62,103	6,417,638	334,703,188	XXX
0899999. Total Mortgages in good standing							21,483,837,246	0	(2,292,609)	0	11,295,843	128,045,879	49,142,280,319	XXX
57888*AA5		New Orleans	LA		05/18/2013	7.500	2,031,104	0	10,443	0	0	0	5,050,000	07/25/2019
1399999. Restructured mortgages - Commercial mortgages-all other							2,031,104	0	10,443	0	0	0	5,050,000	XXX
1699999. Total - Restructured Mortgages							2,031,104	0	10,443	0	0	0	5,050,000	XXX
717611678		DAVIS	CA		05/02/2019	5.030	6,655,682	0	0	0	0	0	13,792,869	02/19/2020
717611843		DAVIS	CA		03/13/2020	4.050	7,500,000	0	0	0	0	0	15,914,831	02/19/2020
717610905		TEMECULA	CA		05/29/2015	4.150	562,000	0	0	0	0	0	1,925,632	09/02/2020
1799999. Mortgages with overdue interest over 90 days-Farm Mortgages							14,717,682	0	0	0	0	0	31,633,332	XXX
2499999. Total - Mortgages with overdue interest over 90 days							14,717,682	0	0	0	0	0	31,633,332	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							21,500,586,032	0	(2,282,167)	0	11,295,843	128,045,879	49,178,963,651	XXX

General Interrogatory:

1. Mortgages in good standing $ 0 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 0 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
717611874	MARION	AR		05/15/2020	3.250	3,000,000	0	5,000,000
717611656	NEWPORT	AR		06/02/2020	2.900	20,225,000	0	35,021,119
717611895	WILSON	AR		06/25/2020	3.340	20,000,000	0	33,537,644
717611916	WILSON	AR		06/25/2020	3.340	30,000,000	0	50,306,467
717611917	WILCOX	AZ		08/12/2020	3.140	9,000,000	0	15,926,143
717611872	BAKERSFILED	CA		04/28/2020	3.500	6,921,815	0	12,278,511
717611928	CALISTOGA	CA		08/11/2020	4.580	22,000,000	0	38,100,000
717611736	COURTLAND	CA		08/26/2019	4.060	0	550,000	3,434,622
717611912	ELK GROVE	CA		07/20/2020	3.200	7,225,000	3,320,000	32,435,906
717611976	HOLLISTER	CA		11/10/2020	2.850	2,500,000	0	10,666,541
717611900	NAPA	CA		05/14/2020	4.000	6,600,000	2,772,000	28,500,548
717611956	NAPA	CA		11/09/2020	3.590	12,500,000	0	60,000,001
717611901	OAKVILLE	CA		06/16/2020	3.500	4,000,000	0	31,302,222
717611860	PASKENTA	CA		06/16/2020	3.020	1,084,000	0	2,273,146
717611813	SOLEDAD	CA		01/08/2020	3.300	32,300,000	0	58,693,531
717611848	WASCO	CA		01/22/2020	3.800	61,866,942	0	101,713,761
717611852	WASCO	CA		02/20/2020	3.800	12,992,058	0	21,359,933
717612020	WASCO	CA		12/31/2020	3.250	3,188,000	0	5,348,269
717611862	WILLIAMS	CA		06/16/2020	3.020	1,415,000	0	2,965,000
717611128	SPRINGFIELD	CO		12/18/2015	3.800	0	160	2,954,914
717611608	ARCADIA	FL		09/21/2018	4.540	0	2,500,000	13,699,990
717611718	BRITT	IA		03/27/2020	4.190	18,000,000	0	29,607,708
717611806	BRITT	IA		03/27/2020	4.300	6,000,000	0	9,658,507
717611980	MONMOUTH	IL		11/13/2020	2.770	2,925,000	0	4,500,000
717611853	OAKTOWN	IN		02/28/2020	3.730	1,952,000	0	5,730,004
717610862	TRIBUNE	KS		08/20/2014	4.400	0	1,466	13,747,507
717611870	GREENVILLE	MS		05/06/2020	3.300	6,750,000	0	17,124,270
717611804	TUNICA	MS		02/03/2020	3.410	3,965,000	0	8,103,977
717611746	ANTLERS	OK		02/12/2020	3.930	5,500,000	0	21,349,224
717611866	BAKER CITY	OR		05/13/2020	3.020	7,000,000	0	17,446,220
717611700	BOARDMAN	OR		03/01/2019	4.260	0	1,050,333	7,293,252
717611858	BOARDMAN	OR		03/30/2020	3.220	4,640,770	0	11,685,958
717611902	BOARDMAN	OR		09/17/2020	2.300	3,421,200	0	11,067,256
717612008	ELSIE	OR		12/31/2020	2.530	5,592,000	0	24,191,418
717611790	LEBANON	OR		10/09/2019	3.950	0	3,060,431	10,531,639
717611825	BREWSTER	WA		06/04/2020	4.500	118,035,000	0	220,159,069
717611826	BREWSTER	WA		06/04/2020	3.250	16,000,000	0	30,144,794
717611839	KENNEWICK	WA		02/18/2020	3.300	9,792,600	0	17,789,679
717611840	KENNEWICK	WA		02/18/2020	3.300	14,688,900	0	26,684,519
717611964	KING COUNTRY	WA		11/12/2020	3.100	12,000,000	0	22,020,001
717611966	KING COUNTRY	WA		11/12/2020	3.100	1,600,000	0	2,935,999
717611967	ROYAL CITY	WA		12/30/2020	4.480	45,600,000	0	129,098,514
0199999. Mortgages in good standing - Farm Mortgages						540,280,285	13,254,390	1,206,387,786
752200007	BRISBANE	AUS		10/16/2019	5.500	0	8,535,195	58,843,078
752200001	MELBOURNE	AUS		04/08/2019	1.820	0	11,076,454	74,626,531
752200003	SYDNEY	AUS		07/26/2019	4.750	0	19,622,218	105,631,169
752200006	SYDNEY	AUS		10/04/2019	6.000	0	5,512,780	35,166,305
706110294	CHANDLER	AZ		04/06/2017	4.160	0	264,818	13,040,429
706111038	CHANDLER	AZ		01/29/2020	3.360	4,798,500	0	6,655,421
706110860	GLENDALE	AZ		08/29/2019	2.649	0	1,184,958	11,022,630
706111054	SCOTTSDALE	AZ		03/30/2020	3.000	15,438,700	0	28,295,287
706110101	BUENA PARK	CA		09/01/2019	3.210	0	1,587,501	4,593,194
706111129	CARMEL VALLEY	CA		11/12/2020	3.350	1,675,000	0	2,077,881
706110844	CARSON	CA		02/20/2020	3.710	18,668,500	0	27,751,477
706111136	CHINO	CA		12/10/2020	3.140	25,661,000	0	38,423,477
706111138	CHINO	CA		12/10/2020	3.180	21,620,000	0	32,173,042
706111139	CHINO	CA		12/10/2020	3.140	28,220,000	0	42,257,583
706110238	COSTA MESA	CA		12/28/2016	3.190	0	4,662,759	95,963,350
706110037	DANVILLE	CA		03/31/2016	3.500	0	2,647,883	83,045,863
706110203	DANVILLE	CA		05/22/2017	4.280	0	2,642,921	9,466,924
706111153	FONTANA	CA		12/16/2020	2.610	40,101,001	0	54,225,282
706110376	IRVINE	CA		08/15/2017	3.520	0	2,726,700	37,067,250
706110797	LATHROP	CA		01/06/2020	3.600	10,871,530	0	18,205,198
706111052	LOS ANGELES	CA		08/10/2020	3.000	5,322,000	0	9,057,928

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
706111093	MIRA LOMA	CA		08/31/2020	3.100	10,250,000	0	17,972,634
706111128	MONTEREY	CA		11/12/2020	3.350	3,350,000	0	3,767,526
706111126	NEWPORT BEACH	CA		11/18/2020	2.750	31,275,000	0	51,654,853
706110081	PLEASANTON	CA		04/29/2016	3.790	0	4,862,570	42,546,723
706110158	POMONA	CA		06/30/2016	3.180	0	2,372,993	20,051,217
706111057	RANCHO CUCAMONGA	CA		04/28/2020	3.200	76,461,000	0	113,400,005
706109797	REDWOOD CITY	CA		05/13/2015	3.680	0	3,323,061	12,981,018
706111094	RIALTO	CA		08/31/2020	3.000	8,455,000	0	14,854,826
706109844	SAN FRANCISCO	CA		07/29/2019	3.240	0	11,935,623	42,020,304
706110481	SANTA CLARA	CA		03/06/2018	3.620	0	927,674	112,222,085
706111112	SANTA CLARA	CA		08/07/2020	3.150	18,900,000	0	28,615,018
706110533	SANTA CLARITA	CA		03/30/2018	2.198	0	226,211	16,104,092
706111067	SANTA FE SPRINGS	CA		07/01/2020	3.150	2,397,000	0	4,052,946
706110832	YOUNTVILLE	CA		02/13/2020	4.120	4,358,111	0	6,047,727
706110297	AURORA	CO		04/06/2017	4.160	0	213,201	12,186,904
706111048	AURORA	CO		05/28/2020	2.950	22,567,500	0	31,811,382
706110085	HIGHLANDS RANCH	CO		06/09/2016	3.720	0	1,996,720	25,382,745
706111083	WASHINGTON	DC		10/05/2020	3.750	43,913,378	0	62,898,528
706111089	DELRAY BEACH	FL		07/01/2020	3.003	17,000,000	0	26,993,686
706111158	JACKSONVILLE	FL		12/22/2020	3.070	10,162,500	0	13,552,763
706110266	TAMPA	FL		02/28/2017	3.860	0	2,245,185	10,809,740
706111150	WESLEY CHAPEL	FL		11/30/2020	3.153	33,250,000	0	45,560,381
706110706	ATLANTA	GA		03/06/2019	1.799	0	1,032,481	33,979,057
706110707	ATLANTA	GA		03/06/2019	1.799	0	354,178	23,891,149
706110708	ATLANTA	GA		03/06/2019	1.749	0	564,848	20,873,900
706110709	ATLANTA	GA		03/06/2019	1.749	0	1,026,586	39,043,457
706110710	ATLANTA	GA		03/06/2019	1.849	0	440,310	26,349,931
706111098	ATLANTA	GA		07/10/2020	2.800	12,750,000	0	20,631,761
706111107	HOLLY SPRINGS	GA		08/21/2020	2.899	17,600,000	0	25,191,010
706111123	PENDERGRASS	GA		12/17/2020	2.980	73,863,663	0	163,566,963
706111131	PORT WENTWORTH	GA		11/18/2020	2.810	16,540,500	0	24,975,885
749000360	BANBURY	GBR		11/24/2020	2.160	24,977,746	0	36,383,021
749000359	LINCOLN	GBR		12/01/2020	2.645	24,299,294	0	33,678,983
749000342	LONDON	GBR		01/24/2020	3.549	3,858,456	0	12,568,782
749000346	LONDON	GBR		03/05/2020	3.000	15,277,118	0	25,182,450
749000348	LONDON	GBR		03/06/2020	2.549	17,338,583	0	24,102,932
749000349	NORTHAMPTON	GBR		03/31/2020	2.400	39,072,323	0	62,122,265
749000350	NORTHAMPTON	GBR		03/31/2020	1.996	16,898,094	0	26,623,828
706110442	AURORA	IL		10/12/2017	3.440	0	2,658,357	47,069,279
706110624	ITASCA	IL		07/30/2020	3.800	19,701,899	0	32,925,411
706110296	LOMBARD	IL		04/06/2017	4.160	0	258,083	9,662,852
750000299	DUBLIN	IRL		01/09/2020	1.070	3,112,857	0	6,539,456
750000300	DUBLIN	IRL		01/30/2020	0.990	3,310,143	0	7,046,822
750000345	DUBLIN	IRL		02/27/2020	1.250	25,999,954	0	43,631,632
706111140	OVERLAND PARK	KS		12/22/2020	2.640	28,270,000	0	43,477,700
706110953	ERLANGER	KY		11/08/2019	3.200	0	123,955,216	211,742,558
706109800	BOSTON	MA		06/01/2020	3.240	4,114,484	0	7,627,614
706111045	HINGHAM	MA		04/03/2020	3.700	4,961,093	0	7,364,915
706111044	MARSHFIELD	MA		04/03/2020	3.700	10,486,448	0	14,408,792
706111046	WEYMOUTH	MA		04/03/2020	3.700	5,810,807	0	7,743,411
706111023	GUADALAJARA	MEX		03/12/2020	3.950	49,510,000	0	123,290,153
706111167	EAGAN	MN		12/22/2020	3.070	5,765,625	0	8,756,446
706110295	ST LOUIS	MO		04/06/2017	4.160	0	201,979	13,722,077
706110265	DURHAM	NC		02/28/2017	3.860	0	1,776,580	7,477,427
706111116	GREENSBORO	NC		10/28/2020	2.503	11,730,000	0	17,169,206
706111109	RALEIGH	NC		09/24/2020	3.250	12,935,834	0	20,688,625
706110440	DAYTON	NJ		12/23/2020	3.470	15,445,660	0	26,667,875
706110359	FAIR LAWN	NJ		08/01/2017	3.630	0	2,217,732	22,002,201
706111152	FRANKLIN CENTER	NJ		12/16/2020	2.810	60,947,479	0	82,414,306
706111115	PARSIPPANY	NJ		10/06/2020	3.500	690,000	0	1,084,024
706110693	SOMERSET	NJ		03/25/2019	4.090	0	6,469,000	39,220,146
750000361	AMSTERDAM	NLD		11/04/2020	1.720	127,830,624	0	196,056,416
750000341	EINDHOVEN	NLD		09/02/2020	2.100	6,546,430	0	9,407,181
750000353	EINDHOVEN	NLD		09/03/2020	1.650	20,065,690	0	38,639,943
706109956	EAST NORTHPORT	NY		12/09/2015	3.600	0	6,181,761	36,351,543

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
706110167	NEW YORK	NY		09/14/2016	3.400	0	7,558,697	32,105,181
706111051	NEW YORK	NY		03/20/2020	3.990	58,494,488	0	86,389,850
706111084	NEW YORK	NY		07/06/2020	3.650	34,720,000	0	68,542,040
706110901	STATEN ISLAND	NY		01/29/2020	3.450	3,000,000	0	5,158,186
706111154	CINCINNATI	OH		12/30/2020	4.340	916,000	0	2,733,688
706111034	HILLSBORO	OR		01/16/2020	2.850	37,840,000	0	52,033,300
706111035	HILLSBORO	OR		01/16/2020	2.850	60,305,000	0	82,408,219
706110038	PORTLAND	OR		03/07/2016	3.580	0	14,834,241	84,786,222
706111120	PORTLAND	OR		10/15/2020	3.450	5,036,250	0	6,407,903
706110675	COVINGTON TOWNSHIP	PA		12/23/2020	4.490	22,343,205	0	40,105,759
706111144	HARRISBURG	PA		12/31/2020	2.300	15,765,000	0	22,793,623
706109865	PHILADELPHIA	PA		06/23/2015	3.480	0	4,079,861	40,403,525
706111143	MEMPHIS	TN		12/31/2020	2.300	14,185,000	0	20,090,642
706110306	AUSTIN	TX		06/06/2017	4.680	0	1,069,746	52,976,128
706111053	AUSTIN	TX		03/16/2020	3.260	2,250,000	0	3,316,452
706110264	CARROLLTON	TX		02/28/2017	3.860	0	1,467,611	6,775,276
706111030	DALLAS	TX		01/15/2020	3.350	46,687,595	1,539,822	74,919,544
706111124	DALLAS	TX		10/05/2020	3.020	23,100,000	0	31,091,429
706110360	FRISCO	TX		08/07/2017	3.600	0	1,057,337	16,640,573
706111059	HOUSTON	TX		03/12/2020	2.099	24,350,855	1,454,201	39,429,896
706111108	ROUND ROCK	TX		08/06/2020	3.450	4,410,000	0	6,562,397
706110261	SAN ANTONIO	TX		02/28/2017	3.860	0	1,719,937	5,606,216
706111061	FALLS CHURCH	VA		04/08/2020	4.900	1,281,500	0	1,811,660
706111049	GIG HARBOR	WA		04/24/2020	3.040	12,240,000	0	20,232,250
706111113	RENTON	WA		09/17/2020	3.220	83,578,430	0	113,074,954
706110033	SEATTLE	WA		06/01/2020	4.880	3,575,610	0	4,823,566
706110970	SEATTLE	WA		03/27/2020	3.600	1,506,700	0	2,031,674
706111082	SEATTLE	WA		07/15/2020	3.990	80,531,491	0	127,234,179
0599999. Mortgages in good standing - Commercial mortgages-all other						1,670,543,647	270,485,989	4,234,914,112
752200012	ADELAIDE	AUS		09/30/2020	9.250	775,033	834,397	6,542,627
752200010	WOLLONGONG	AUS		06/30/2020	9.500	0	1,708,103	10,625,983
0699999. Mortgages in good standing - Mezzanine Loans						775,033	2,542,500	17,168,611
0899999. Total Mortgages in good standing						2,211,598,964	286,282,880	5,458,470,508
1699999. Total - Restructured Mortgages						0	0	0
717611678	DAVIS	CA		05/02/2019	5.030	0	155,682	13,792,869
717611843	DAVIS	CA		03/13/2020	4.050	7,500,000	0	15,914,831
1799999. Mortgages with overdue interest over 90 days-Farm Mortgages						7,500,000	155,682	29,707,700
2499999. Total - Mortgages with overdue interest over 90 days						7,500,000	155,682	29,707,700
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						2,219,098,964	286,438,562	5,488,178,208

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706110075	BIRMINGHAM	AL		04/14/2016	01/29/2020	21,515,127	0	0	0	0	0	0	21,515,127	21,515,127	0	0	0
717610759	BON SECOUR	AL		12/04/2013	12/01/2020	2,219,200	0	0	0	0	0	0	2,131,600	2,131,600	0	0	0
717611502	FOLEY	AL		05/17/2018	06/30/2020	1,686,000	0	0	0	0	0	0	1,656,000	1,656,000	0	0	0
717611413	CASH	AR		04/03/2017	05/12/2020	1,237,861	0	0	0	0	0	0	1,100,228	1,100,228	0	0	0
717609778	CHERRY VALLEY	AR		04/05/2007	05/05/2020	393,124	0	0	0	0	0	0	373,478	373,478	0	0	0
717610178	CHERRY VALLEY	AR		06/08/2010	05/05/2020	693,082	0	0	0	0	0	0	668,229	668,229	0	0	0
717610977	EUDORA	AR		03/04/2015	12/21/2020	2,496,999	0	0	0	0	0	0	2,414,507	2,414,507	0	0	0
717610976	HUNTER	AR		03/04/2015	12/18/2020	4,474,726	0	0	0	0	0	0	4,330,869	4,330,869	0	0	0
717611497	JONESBORO	AR		09/29/2017	11/23/2020	527,439	0	0	0	0	0	0	527,439	527,439	0	0	0
717610716	MONTROSE	AR		05/02/2014	07/23/2020	1,925,190	0	0	0	0	0	0	1,862,852	1,862,852	0	0	0
717610474	PORTLAND	AR		08/14/2012	07/23/2020	4,004,549	0	0	0	0	0	0	3,218,492	3,218,492	0	0	0
717610607	WILMOT	AR		12/07/2012	05/06/2020	1,939,882	0	0	0	0	0	0	1,903,803	1,903,803	0	0	0
717610294	PHOENIX	AZ		04/01/2016	05/22/2020	302,847	0	(1,519)	0	0	(1,519)	0	290,691	276,719	0	(13,972)	(13,972)
717611566	WELLTON	AZ		03/01/2018	10/21/2020	6,175,000	0	0	0	0	0	0	5,850,000	5,850,000	0	0	0
717610922	WILCOX	AZ		12/19/2014	08/13/2020	4,449,750	0	0	0	0	0	0	4,251,984	4,251,984	0	0	0
706108262	AGOURA HILLS	CA		03/09/2010	02/14/2020	9,000,000	0	0	0	0	0	0	9,000,000	9,000,000	0	0	0
706108469	ALAMEDA	CA		02/28/2011	02/20/2020	25,155,516	0	0	0	0	0	0	25,063,606	25,063,606	0	0	0
706109267	BALDWIN PARK	CA		11/15/2013	11/05/2020	35,784,435	0	0	0	0	0	0	35,124,726	35,124,726	0	0	0
706108583	CHINO	CA		10/03/2011	12/10/2020	11,068,207	0	(21,443)	0	0	(21,443)	0	10,774,632	10,755,084	0	(19,548)	(19,548)
706108584	CHINO	CA		08/15/2011	12/10/2020	14,085,185	0	0	0	0	0	0	13,731,183	13,731,183	0	0	0
706108585	CHINO	CA		08/15/2011	12/10/2020	10,121,091	0	0	0	0	0	0	9,866,718	9,866,718	0	0	0
706108330	COMPTON	CA		05/01/2019	06/29/2020	2,468,565	0	(15,775)	0	0	(15,775)	0	2,375,303	2,151,058	0	(224,245)	(224,245)
706109135	CUPERTINO	CA		09/23/2013	01/14/2020	20,941,811	0	0	0	0	0	0	20,898,749	20,898,749	0	0	0
706109136	CUPERTINO	CA		09/23/2013	01/14/2020	11,019,821	0	0	0	0	0	0	11,001,277	11,001,277	0	0	0
717610443	ELK GROVE	CA		12/15/2011	12/01/2020	645,865	0	0	0	0	0	0	645,865	645,865	0	0	0
717610598	ELK GROVE	CA		11/02/2012	12/01/2020	760,000	0	0	0	0	0	0	760,000	760,000	0	0	0
717610692	ELK GROVE	CA		07/29/2013	07/20/2020	1,558,566	0	0	0	0	0	0	1,558,566	1,558,566	0	0	0
717611528	GEYSERVILLE	CA		01/04/2018	08/25/2020	3,250,000	0	0	0	0	0	0	3,250,000	3,250,000	0	0	0
717610564	HOLLISTER	CA		12/28/2012	11/10/2020	1,548,000	0	0	0	0	0	0	1,548,000	1,548,000	0	0	0
717610612	HOLLISTER	CA		06/07/2013	02/04/2020	2,640,000	0	0	0	0	0	0	2,640,000	2,640,000	0	0	0
717610670	HOLLISTER	CA		06/07/2013	02/04/2020	880,000	0	0	0	0	0	0	880,000	880,000	0	0	0
717611459	KERN	CA		11/09/2017	08/31/2020	17,378,825	0	0	0	0	0	0	17,012,955	17,012,955	0	0	0
717610661	LATHROP	CA		05/16/2013	12/21/2020	2,960,000	0	0	0	0	0	0	2,800,000	2,800,000	0	0	0
706108619	LOS ANGELES	CA		09/29/2011	08/10/2020	20,974,413	0	0	0	0	0	0	20,631,573	20,631,573	0	0	0
706108873	LOS ANGELES	CA		10/01/2017	01/06/2020	2,655,881	0	0	0	0	0	0	2,655,881	2,651,531	0	(4,350)	(4,350)
706110490	LOS ANGELES	CA		03/08/2018	04/02/2020	46,500,000	0	0	0	0	0	0	46,500,000	46,500,000	0	0	0
706108289	MIRA LOMA	CA		05/25/2010	04/13/2020	2,492,801	0	0	0	0	0	0	2,459,941	2,459,941	0	0	0
717610236	NAPA	CA		11/01/2010	11/04/2020	2,745,600	0	0	0	0	0	0	2,745,600	2,745,600	0	0	0
706108983	ONTARIO	CA		11/19/2012	04/13/2020	796,051	0	0	0	0	0	0	785,810	785,810	0	0	0
717610215	OXNARD	CA		09/30/2010	07/08/2020	80,347	0	0	0	0	0	0	32,417	32,417	0	0	0
706108629	RANCHO CUCAMONGA	CA		11/17/2011	04/28/2020	30,457,906	0	0	0	0	0	0	30,247,517	30,247,517	0	0	0
717610255	RIVERDALE	CA		12/27/2010	07/24/2020	313,950	0	0	0	0	0	0	307,687	307,687	0	0	0
717610269	RIVERDALE	CA		12/27/2010	07/24/2020	510,168	0	0	0	0	0	0	499,991	499,991	0	0	0
717610270	RIVERDALE	CA		12/27/2010	07/24/2020	831,967	0	0	0	0	0	0	815,371	815,371	0	0	0
717610271	RIVERDALE	CA		12/27/2010	07/24/2020	941,849	0	0	0	0	0	0	923,061	923,061	0	0	0
717610272	RIVERDALE	CA		12/27/2010	07/24/2020	2,951,200	0	0	0	0	0	0	2,864,400	2,864,400	0	0	0
706109344	SACRAMENTO	CA		11/05/2013	11/04/2020	20,000,000	0	0	0	0	0	0	20,000,000	20,000,000	0	0	0
706109257	SAN FRANCISCO	CA		10/03/2013	10/30/2020	4,908,117	0	0	0	0	0	0	4,801,436	4,801,436	0	0	0
706109300	SAN FRANCISCO	CA		12/03/2013	12/04/2020	17,232,591	0	0	0	0	0	0	16,827,534	16,827,534	0	0	0
706108299	SAN JOSE	CA		09/13/2010	11/30/2020	21,480,066	0	(111,448)	0	0	(111,448)	0	20,882,740	20,876,151	0	(6,589)	(6,589)
706110533	SANTA CLARITA	CA		03/30/2018	05/27/2020	10,937,308	0	0	0	0	0	0	11,163,520	11,163,520	0	0	0
706110028	SANTA FE SPRINGS	CA		03/15/2016	03/18/2020	7,297,947	0	1,107	0	0	1,107	0	7,260,402	7,271,613	0	11,212	11,212
717610156	SOLEDAD	CA		06/14/2010	01/08/2020	4,419,735	0	0	0	0	0	0	4,404,695	4,404,695	0	0	0
717611462	SOLEDAD	CA		10/27/2017	01/08/2020	4,755,786	0	0	0	0	0	0	4,745,187	4,745,187	0	0	0
717609472	ST HELENA	CA		10/01/2017	07/06/2020	3,066,583	0	(59,417)	0	0	(59,417)	0	2,756,569	2,756,569	0	0	0
717610377	WILLIAMS	CA		07/28/2011	06/17/2020	2,640,000	0	0	0	0	0	0	2,580,000	2,580,000	0	0	0
706109314	ARVADA	CO		11/27/2013	09/29/2020	2,952,276	0	(349)	0	0	(349)	0	2,896,400	2,896,268	0	(131)	(131)
706108921	AURORA	CO		08/31/2012	01/10/2020	1,662,220	0	0	0	0	0	0	1,662,220	1,662,220	0	0	0
706108283	BOULDER	CO		06/02/2010	04/27/2020	23,252,401	0	(36,900)	0	0	(36,900)	0	23,046,186	23,021,475	0	(24,711)	(24,711)
706109313	DENVER	CO		11/27/2013	09/29/2020	3,648,880	0	(432)	0	0	(432)	0	3,579,820	3,579,657	0	(162)	(162)

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109253	PARKER	CO		08/30/2013	11/12/2020	15,570,394	0	(20,835)	0	0	(20,835)	0	15,186,403	15,185,729	0	(675)	(675)
717611089	STEAMBOAT SPRINGS	CO		09/08/2015	09/25/2020	700,147	0	0	0	0	0	0	679,000	679,000	0	0	0
706106115	WASHINGTON	DC		09/30/2005	10/05/2020	5,310,490	0	0	0	0	0	0	5,144,229	5,144,229	0	0	0
706106968	WASHINGTON	DC		12/19/2006	03/05/2020	19,174,809	0	0	0	0	0	0	19,091,139	19,091,139	0	0	0
706108279	WASHINGTON	DC		04/16/2010	06/09/2020	130,659,833	0	(72,725)	0	0	(72,725)	0	129,245,272	129,234,812	0	(10,460)	(10,460)
706108366	WASHINGTON	DC		09/14/2010	10/05/2020	40,002,825	0	(38,353)	0	0	(38,353)	0	37,861,824	37,649,351	0	(212,473)	(212,473)
706108573	WASHINGTON	DC		05/01/2019	09/10/2020	3,828,255	0	(12,355)	0	0	(12,355)	0	3,815,900	3,800,000	0	(15,900)	(15,900)
706108857	WASHINGTON	DC		06/26/2012	12/22/2020	24,425,200	0	0	0	0	0	0	23,838,606	23,838,606	0	0	0
750000201	TORREJON DE ARDOZ	ESP		08/29/2017	11/03/2020	2,172,038	0	0	0	0	0	111,263	2,283,300	2,251,400	(31,900)	0	(31,900)
750000207	TORREJON DE ARDOZ	ESP		11/24/2017	11/03/2020	6,226,507	0	0	0	0	0	280,124	6,506,631	6,454,005	(52,626)	0	(52,626)
706110434	DELRAY BEACH	FL		12/21/2017	07/01/2020	16,650,000	0	0	0	0	0	0	16,650,000	16,650,000	0	0	0
706109059	FORT LAUDERDALE	FL		02/28/2013	07/31/2020	18,529,762	0	789	0	0	789	0	18,530,550	18,535,000	0	4,450	4,450
706110461	FORT LAUDERDALE	FL		02/01/2018	07/31/2020	7,414,000	0	0	0	0	0	0	7,414,000	7,414,000	0	0	0
706106595	MIAMI	FL		07/17/2006	11/05/2020	23,170,008	0	0	0	0	0	0	22,834,349	22,834,349	0	0	0
706109312	MIAMI	FL		11/27/2013	09/29/2020	6,543,106	0	(774)	0	0	(774)	0	6,418,268	6,418,977	0	(291)	(291)
706108373	NORTH MIAMI BEACH	FL		10/14/2010	06/11/2020	985,149	0	(1,238)	0	0	(1,238)	0	451,954	451,483	0	(471)	(471)
706109318	ORLANDO	FL		02/11/2014	07/09/2020	8,477,728	0	0	0	0	0	0	8,379,430	8,379,430	0	0	0
706109919	ORLANDO	FL		09/17/2015	07/09/2020	1,421,549	0	0	0	0	0	0	1,406,367	1,406,367	0	0	0
706109310	TAMPA	FL		11/27/2013	09/29/2020	2,205,914	0	(261)	0	0	(261)	0	2,164,164	2,164,066	0	(98)	(98)
706109291	ATLANTA	GA		09/26/2013	09/25/2020	8,760,000	0	0	0	0	0	0	8,760,000	8,760,000	0	0	0
706109315	DECATUR	GA		11/27/2013	09/29/2020	2,993,741	0	(354)	0	0	(354)	0	2,937,080	2,936,947	0	(133)	(133)
706109013	MCDONOUGH	GA		12/21/2012	12/31/2020	2,923,256	0	(141)	0	0	(141)	0	2,923,115	2,923,115	0	0	0
706109981	MCDONOUGH	GA		12/17/2015	12/31/2020	1,291,729	0	(204)	0	0	(204)	0	1,291,525	1,291,525	0	0	0
749000068	LONDON	GBR		03/28/2014	08/25/2020	57,334,689	0	0	0	0	0	14,358,017	71,692,705	57,087,751	(14,604,955)	0	(14,604,955)
717611058	AKRON	IA		09/03/2015	07/08/2020	452,438	0	0	0	0	0	0	452,438	452,438	0	0	0
706108918	CHICAGO	IL		08/10/2012	03/02/2020	3,667,460	0	(525)	0	0	(525)	0	3,650,094	3,648,782	0	(1,312)	(1,312)
706108908	DES PLAINES	IL		08/10/2012	03/02/2020	15,081,925	0	(2,160)	0	0	(2,160)	0	15,010,509	15,005,115	0	(5,395)	(5,395)
706109019	JOLIET	IL		12/21/2012	12/31/2020	9,833,001	0	(474)	0	0	(474)	0	9,832,527	9,832,527	0	0	0
706109980	JOLIET	IL		12/17/2015	12/31/2020	4,361,667	0	(631)	0	0	(631)	0	4,361,036	4,360,978	0	(58)	(58)
717611299	MATTOON	IL		09/14/2016	09/22/2020	1,700,000	0	0	0	0	0	0	1,700,000	1,700,000	0	0	0
706108856	OAK BROOK	IL		06/29/2012	11/09/2020	55,584,200	0	(37,305)	0	0	(37,305)	0	55,546,895	55,545,000	0	(1,895)	(1,895)
706108917	SCHILLER PARK	IL		08/10/2012	03/02/2020	3,023,172	0	(433)	0	0	(433)	0	3,008,857	3,007,775	0	(1,081)	(1,081)
706108177	SKOKIE	IL		02/23/2010	11/04/2020	118,322,803	0	0	0	0	0	0	50,690,960	50,690,960	0	0	0
706108916	WOOD DALE	IL		08/10/2012	03/02/2020	1,888,459	0	(270)	0	0	(270)	0	1,879,516	1,878,841	0	(675)	(675)
717610017	CLAYTON	IN		10/30/2008	11/20/2020	963,465	0	0	0	0	0	0	924,140	924,140	0	0	0
706105652	EVANSVILLE	IN		11/01/2018	01/09/2020	55,449	0	0	0	0	0	0	55,449	55,449	0	0	0
717610858	KIRKLIN	IN		06/27/2014	08/31/2020	1,052,120	0	0	0	0	0	0	1,052,120	1,052,120	0	0	0
717610704	HICKMAN	KY		10/01/2017	07/15/2020	481,598	0	(1,350)	0	0	(1,350)	0	480,248	480,248	0	0	0
717610813	SLAUGHTERS	KY		02/12/2014	09/22/2020	1,471,198	0	0	0	0	0	0	1,420,235	1,420,235	0	0	0
717611294	FOLSOM	LA		10/26/2016	04/09/2020	1,100,000	0	0	0	0	0	0	1,100,000	1,100,000	0	0	0
706108311	BOSTON	MA		07/30/2010	03/27/2020	13,835,185	0	(8,049)	0	0	(8,049)	0	13,744,363	13,724,123	0	(20,240)	(20,240)
706109607	BOSTON	MA		09/25/2014	03/23/2020	151,017,602	0	0	0	0	0	0	150,273,224	156,522,637	0	6,249,413	6,249,413
706108581	BROOKLINE	MA		10/26/2011	12/17/2020	12,615,565	0	0	0	0	0	0	12,105,330	12,105,330	0	0	0
706108481	PEABODY	MA		04/28/2011	05/07/2020	17,634,902	0	(56,348)	0	0	(56,348)	0	17,578,555	17,404,720	0	(173,835)	(173,835)
706110179	PEABODY	MA		12/15/2016	05/07/2020	5,225,005	0	(3,690)	0	0	(3,690)	0	5,221,316	5,210,000	0	(11,316)	(11,316)
706109383	WOBURN	MA		12/19/2013	02/04/2020	6,610,000	0	0	0	0	0	0	6,610,000	6,610,000	0	0	0
706109020	BELCAMP	MD		12/21/2012	12/31/2020	6,597,626	0	(318)	0	0	(318)	0	6,597,308	6,597,308	0	0	0
706109038	BELCAMP	MD		12/21/2012	12/31/2020	6,695,744	0	(323)	0	0	(323)	0	6,695,421	6,695,421	0	0	0
706109978	BELCAMP	MD		12/17/2015	12/31/2020	2,384,858	0	(377)	0	0	(377)	0	2,384,481	2,384,481	0	0	0
706109979	BELCAMP	MD		12/17/2015	12/31/2020	1,703,469	0	(269)	0	0	(269)	0	1,703,200	1,703,200	0	0	0
706103612	COCKEYSVILLE	MD		05/01/2018	01/15/2020	2,814,232	0	0	0	0	0	0	2,814,232	2,814,232	0	0	0
706103872	LAUREL	MD		05/24/2000	06/15/2020	31,923	0	0	0	0	0	0	17,185	17,185	0	0	0
706104758	LAUREL	MD		04/01/2016	12/15/2020	308,500	0	(7,836)	0	0	(7,836)	0	214,443	214,443	0	0	0
706108281	OWINGS MILLS	MD		06/02/2010	02/28/2020	29,760,545	0	(15,714)	0	0	(15,714)	0	29,637,003	29,573,862	0	(63,141)	(63,141)
717611657	EDWARDSBURG	MI		12/10/2018	05/29/2020	2,400,000	0	0	0	0	0	0	2,400,000	2,400,000	0	0	0
717610691	GREENVILLE	MI		07/15/2013	11/30/2020	817,994	0	0	0	0	0	0	736,069	736,069	0	0	0
717610856	BROWNTOWN	MN		07/22/2014	04/06/2020	581,403	0	0	0	0	0	0	572,036	572,036	0	0	0
717611466	JACKSON	MN		06/30/2017	09/25/2020	2,196,561	0	0	0	0	0	0	2,141,205	2,141,205	0	0	0
717610831	BELL CITY	MO		05/05/2014	11/04/2020	1,248,780	0	0	0	0	0	0	1,137,352	1,137,352	0	0	0
717610687	BERNIE	MO		06/06/2013	12/24/2020	998,863	0	0	0	0	0	0	961,078	961,078	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717610688	BERNIE	MO		06/06/2013	12/23/2020	915,625	0	0	0	0	0	0	880,989	880,989	0	0	0
717611166	CLARKSDALE	MS		03/14/2016	12/29/2020	2,266,246	0	0	0	0	0	0	2,266,246	2,266,246	0	0	0
717611167	CLARKSDALE	MS		03/14/2016	12/31/2020	2,285,893	0	0	0	0	0	0	2,285,893	2,285,893	0	0	0
717610742	DODDSVILLE	MS		08/27/2013	03/25/2020	781,302	0	0	0	0	0	0	768,913	768,913	0	0	0
717610979	LELAND	MS		04/30/2015	12/03/2020	996,216	0	0	0	0	0	0	963,776	963,776	0	0	0
717610665	MARKS	MS		10/15/2013	08/11/2020	877,866	0	0	0	0	0	0	818,298	818,298	0	0	0
717610865	SHAW	MS		07/10/2014	06/18/2020	3,210,458	0	0	0	0	0	0	3,024,057	3,024,057	0	0	0
717611173	SHAW	MS		02/26/2016	06/18/2020	463,677	0	0	0	0	0	0	450,526	450,526	0	0	0
717610501	SUNFLOWER	MS		04/04/2013	08/18/2020	1,328,102	0	0	0	0	0	0	1,284,440	1,284,440	0	0	0
717611075	SUNFLOWER	MS		08/28/2015	12/31/2020	201,455	0	0	0	0	0	0	193,808	193,808	0	0	0
717609445	DILLON	MT		09/30/2006	04/03/2020	21,491	0	0	0	0	0	0	21,491	21,491	0	0	0
706108567	CHAPEL HILL	NC		07/29/2011	07/01/2020	15,594,481	0	0	0	0	0	0	15,408,092	15,408,092	0	0	0
706109611	CHARLOTTE	NC		09/18/2014	11/17/2020	10,219,289	0	0	0	0	0	0	10,031,104	10,031,104	0	0	0
706110719	CHARLOTTE	NC		04/11/2019	05/05/2020	32,190,000	0	0	0	0	0	0	32,190,000	32,190,000	0	0	0
706108612	BERKELEY HEIGHTS	NJ		08/16/2011	12/07/2020	8,307,121	0	0	0	0	0	0	7,758,765	7,758,765	0	0	0
706108374	CARTERET	NJ		08/01/2019	07/09/2020	3,977,973	0	(17,033)	0	0	(17,033)	0	3,799,555	3,782,844	0	(16,710)	(16,710)
706108403	CARTERET	NJ		12/30/2010	12/07/2020	412,286	0	0	0	0	0	0	32,299	32,299	0	0	0
706105975	HILLSBOROUGH	NJ		07/07/2005	06/08/2020	434,534	0	0	0	0	0	0	109,951	109,951	0	0	0
706110055	JERSEY CITY	NJ		06/13/2016	01/06/2020	32,696,229	0	0	0	0	0	0	32,636,045	32,636,045	0	0	0
706108282	WAYNE	NJ		06/02/2010	04/02/2020	25,590,278	0	(40,610)	0	0	(40,610)	0	25,410,253	25,383,057	0	(27,196)	(27,196)
706108562	BAYSIDE	NY		08/05/2011	04/28/2020	10,887,299	0	0	0	0	0	0	10,785,807	10,785,807	0	0	0
706108475	BROOKLYN	NY		03/01/2011	12/15/2020	20,474,789	0	0	0	0	0	0	19,900,293	19,900,293	0	0	0
706109956	EAST NORTHPORT	NY		12/09/2015	12/10/2020	9,746,469	0	(11,519)	0	0	(11,519)	0	15,916,712	15,916,712	0	0	0
706109069	MANHATTAN	NY		04/09/2013	11/05/2020	5,276,995	0	0	0	0	0	0	5,276,995	5,276,995	0	0	0
706108001	NEW YORK	NY		08/27/2008	08/27/2020	17,945,616	0	0	0	0	0	0	16,911,956	16,911,956	0	0	0
706109068	NEW YORK	NY		04/09/2013	11/05/2020	4,298,005	0	0	0	0	0	0	4,298,005	4,298,005	0	0	0
706108215	WHITE PLAINS	NY		05/03/2010	01/21/2020	152,244,733	0	0	0	0	0	0	151,926,812	151,889,326	0	(37,487)	(37,487)
706106711	BEDFORD	OH		06/30/2006	11/02/2020	743,604	0	0	0	0	0	0	362,090	362,090	0	0	0
706109311	COLUMBUS	OH		11/27/2013	09/29/2020	1,451,259	0	(172)	0	0	(172)	0	1,423,792	1,423,728	0	(65)	(65)
706109316	COLUMBUS	OH		11/27/2013	09/29/2020	2,056,642	0	(243)	0	0	(243)	0	2,017,717	2,017,625	0	(91)	(91)
706109317	DUBLIN	OH		11/27/2013	09/29/2020	2,479,580	0	(293)	0	0	(293)	0	2,432,650	2,432,540	0	(110)	(110)
706109023	GROVE CITY	OH		12/21/2012	12/31/2020	4,707,998	0	(227)	0	0	(227)	0	4,707,771	4,707,771	0	0	0
706109977	GROVE CITY	OH		12/17/2015	12/31/2020	1,338,805	0	(212)	0	0	(212)	0	1,338,593	1,338,593	0	0	0
706109021	GROVEPORT	OH		12/21/2012	12/31/2020	4,995,587	0	(241)	0	0	(241)	0	4,995,346	4,995,346	0	0	0
706109022	GROVEPORT	OH		12/21/2012	12/31/2020	5,122,463	0	(247)	0	0	(247)	0	5,122,217	5,122,217	0	0	0
706109975	GROVEPORT	OH		12/17/2015	12/31/2020	2,250,308	0	(356)	0	0	(356)	0	2,249,952	2,249,952	0	0	0
706109976	GROVEPORT	OH		12/17/2015	12/31/2020	2,803,199	0	(443)	0	0	(443)	0	2,802,756	2,802,756	0	0	0
717610725	NEWCOMERSTOWN	OH		10/29/2013	11/09/2020	619,782	0	0	0	0	0	0	598,282	598,282	0	0	0
717610572	BAKER CITY	OR		10/10/2012	05/13/2020	3,010,000	0	0	0	0	0	0	3,010,000	3,010,000	0	0	0
717611408	BAKER CITY	OR		03/15/2017	05/13/2020	710,000	0	0	0	0	0	0	710,000	710,000	0	0	0
706108813	BEAVERTON	OR		08/28/2012	09/25/2020	7,531,624	0	0	0	0	0	0	7,398,821	7,398,821	0	0	0
706109497	BEAVERTON	OR		06/30/2014	09/25/2020	2,148,038	0	0	0	0	0	0	2,108,199	2,108,199	0	0	0
717610565	BOARDMAN	OR		02/11/2013	03/30/2020	873,120	0	0	0	0	0	0	873,120	873,120	0	0	0
717610226	EUGENE	OR		12/30/2010	07/02/2020	15,800,000	0	0	0	0	0	0	15,200,000	15,200,000	0	0	0
717611734	EUGENE	OR		06/19/2019	11/20/2020	5,000,000	0	0	0	0	0	0	5,000,000	5,000,000	0	0	0
706108915	TUALATIN	OR		11/15/2012	08/27/2020	8,018,565	0	0	0	0	0	0	7,872,069	7,872,069	0	0	0
706108457	FEASTERVILLE TREVOSE	PA		07/21/2011	12/17/2020	4,361,446	0	0	0	0	0	0	3,779,418	3,779,418	0	0	0
706106707	LATROBE	PA		06/30/2006	11/02/2020	1,145,707	0	0	0	0	0	0	557,889	557,889	0	0	0
706109117	MIDDLETOWN	PA		05/21/2013	12/31/2020	7,142,226	0	(218)	0	0	(218)	0	7,142,009	7,142,009	0	0	0
706109983	MIDDLETOWN	PA		12/17/2015	12/31/2020	2,248,815	0	(355)	0	0	(355)	0	2,248,460	2,248,460	0	0	0
706109865	PHILADELPHIA	PA		06/23/2015	06/25/2020	21,121,580	0	(3,478)	0	0	(3,478)	0	25,197,964	25,100,000	0	(97,964)	(97,964)
706109984	PHILADELPHIA	PA		12/17/2015	12/31/2020	4,475,861	0	(648)	0	0	(648)	0	4,475,213	4,475,154	0	(60)	(60)
717611187	ORTLEY	SD		04/19/2016	10/19/2020	4,121,475	0	0	0	0	0	0	4,062,594	4,062,594	0	0	0
717611016	SISSETON	SD		06/25/2015	11/30/2020	11,102,918	0	0	0	0	0	0	10,686,943	10,686,943	0	0	0
717611271	WASTA	SD		09/13/2016	11/05/2020	1,385,973	0	0	0	0	0	0	1,344,971	1,344,971	0	0	0
706109024	MEMPHIS	TN		12/21/2012	12/31/2020	11,508,629	0	(555)	0	0	(555)	0	11,508,074	11,508,074	0	0	0
706109025	MEMPHIS	TN		05/21/2013	12/31/2020	5,757,595	0	(176)	0	0	(176)	0	5,757,420	5,757,420	0	0	0
706109026	MEMPHIS	TN		12/21/2012	12/31/2020	4,107,446	0	(198)	0	0	(198)	0	4,107,248	4,107,248	0	0	0
706109755	MEMPHIS	TN		02/20/2015	03/02/2020	7,598,051	0	4,811	0	0	4,811	0	7,602,862	7,602,862	0	0	0
706109756	MEMPHIS	TN		02/20/2015	03/02/2020	2,451,544	0	1,552	0	0	1,552	0	2,453,096	2,453,096	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109757	MEMPHIS	TN		02/20/2015	03/02/2020	1,060,058	0	671	0	0	671	0	1,060,729	1,060,729	0	0	0
706109758	MEMPHIS	TN		02/20/2015	03/02/2020	2,241,808	0	1,419	0	0	1,419	0	2,243,227	2,243,227	0	0	0
706109759	MEMPHIS	TN		02/20/2015	03/02/2020	525,380	0	333	0	0	333	0	525,713	525,713	0	0	0
706109760	MEMPHIS	TN		02/20/2015	03/02/2020	5,523,976	0	3,498	0	0	3,498	0	5,527,473	5,527,473	0	0	0
706109972	MEMPHIS	TN		12/17/2015	12/31/2020	6,114,334	0	(885)	0	0	(885)	0	6,113,449	6,113,368	0	(82)	(82)
706109973	MEMPHIS	TN		12/17/2015	12/31/2020	3,475,391	0	(549)	0	0	(549)	0	3,474,842	3,474,842	0	0	0
706109974	MEMPHIS	TN		12/17/2015	12/31/2020	2,234,747	0	(353)	0	0	(353)	0	2,234,393	2,234,393	0	0	0
706108385	AUSTIN	TX		08/27/2010	09/04/2020	12,421,316	0	(53,766)	0	0	(53,766)	0	12,156,834	12,156,834	0	0	0
706109309	DALLAS	TX		11/27/2013	09/29/2020	6,352,369	0	(751)	0	0	(751)	0	6,232,141	6,231,858	0	(282)	(282)
706110181	DALLAS	TX		08/01/2016	04/30/2020	9,011,700	0	0	0	0	0	0	9,011,700	9,011,700	0	0	0
706109027	FORT WORTH	TX		12/21/2012	12/31/2020	5,139,381	0	(248)	0	0	(248)	0	5,139,133	5,139,133	0	0	0
706109304	FORT WORTH	TX		12/01/2017	08/21/2020	7,460,971	0	(13,771)	0	0	(13,771)	0	7,328,600	7,322,670	0	(5,930)	(5,930)
706109982	FORT WORTH	TX		12/17/2015	12/31/2020	1,925,490	0	(304)	0	0	(304)	0	1,925,186	1,925,186	0	0	0
706106611	HOUSTON	TX		06/29/2006	06/19/2020	4,011,403	0	0	0	0	0	0	3,760,948	3,760,948	0	0	0
706108424	HOUSTON	TX		12/28/2010	10/07/2020	30,119,864	0	(32,378)	0	0	(32,378)	0	28,298,475	28,287,880	0	(10,596)	(10,596)
706109717	IRVING	TX		02/01/2019	03/18/2020	6,726,761	0	2,765	0	0	2,765	0	6,697,417	6,725,502	0	28,085	28,085
706110472	WACO	TX		12/18/2017	01/03/2020	28,260,000	0	0	0	0	0	0	28,260,000	28,260,000	0	0	0
706108284	ALEXANDRIA	VA		06/02/2010	04/22/2020	15,480,538	0	(24,566)	0	0	(24,566)	0	15,343,249	15,326,797	0	(16,452)	(16,452)
706109071	ALEXANDRIA	VA		02/14/2013	02/28/2020	7,391,913	0	0	0	0	0	0	7,360,919	7,360,919	0	0	0
706108285	FAIRFAX	VA		06/02/2010	04/22/2020	33,551,698	0	(53,244)	0	0	(53,244)	0	33,254,143	33,218,486	0	(35,657)	(35,657)
717609449	PASCO	WA		09/30/2006	07/07/2020	458,507	0	528	0	0	528	0	459,035	459,035	0	0	0
706109684	REDMOND	WA		10/15/2014	03/18/2020	23,713,022	0	0	0	0	0	0	23,597,848	23,597,848	0	0	0
706110291	REDMOND	WA		03/02/2017	03/18/2020	6,778,230	0	282	0	0	282	0	6,745,017	6,747,880	0	2,862	2,862
717610594	ROYAL CITY	WA		12/28/2012	01/02/2020	1,166,173	0	0	0	0	0	0	1,166,173	1,166,173	0	0	0
0199999. Mortgages closed by repayment						2,102,080,835	0	(770,874)	0	0	(770,874)	14,749,403	2,033,733,732	2,024,278,436	(14,689,481)	5,234,185	(9,455,295)
717610759	BON SECOUR	AL		12/04/2013		0	0	0	0	0	0	0	87,600	87,600	0	0	0
717611502	FOLEY	AL		05/17/2018		0	0	0	0	0	0	0	30,000	30,000	0	0	0
717610473	ALTHEIMER	AR		05/11/2012		0	0	0	0	0	0	0	36,399	36,399	0	0	0
717611211	AUGUSTA	AR		06/07/2016		0	0	0	0	0	0	0	22,025	22,025	0	0	0
717611597	CAMDEN	AR		08/23/2018		0	0	0	0	0	0	0	18,759	18,759	0	0	0
717611413	CASH	AR		04/03/2017		0	0	0	0	0	0	0	137,632	137,632	0	0	0
717609778	CHERRY VALLEY	AR		04/05/2007		0	0	0	0	0	0	0	19,646	19,646	0	0	0
717610178	CHERRY VALLEY	AR		06/08/2010		0	0	0	0	0	0	0	24,852	24,852	0	0	0
717611202	CHERRY VALLEY	AR		04/14/2016		0	0	0	0	0	0	0	34,751	34,751	0	0	0
717610639	DES ARC	AR		03/15/2013		0	0	0	0	0	0	0	966,667	966,667	0	0	0
717610640	DUMAS	AR		05/14/2013		0	0	0	0	0	0	0	71,227	71,227	0	0	0
717611289	DUMAS	AR		09/15/2016		0	0	0	0	0	0	0	79,650	79,650	0	0	0
717611767	DUMAS	AR		12/13/2019		0	0	0	0	0	0	0	168,890	168,890	0	0	0
717610977	EUDORA	AR		03/04/2015		0	0	0	0	0	0	0	82,492	82,492	0	0	0
717611394	FISHER	AR		02/06/2017		0	0	0	0	0	0	0	25,517	25,517	0	0	0
717611186	GRIFFITHVILLE	AR		05/25/2016		0	0	0	0	0	0	0	59,900	59,900	0	0	0
717611157	HARRISBURG	AR		12/17/2015		0	0	0	0	0	0	0	33,978	33,978	0	0	0
717611204	HICKORY RIDGE	AR		08/19/2016		0	0	0	0	0	0	0	41,300	41,300	0	0	0
717610976	HUNTER	AR		03/04/2015		0	0	0	0	0	0	0	143,856	143,856	0	0	0
717611494	JONESBORO	AR		09/29/2017		0	0	0	0	0	0	0	29,705	29,705	0	0	0
717611816	JONESBORO	AR		11/19/2019		0	0	0	0	0	0	0	13,995	13,995	0	0	0
717611178	LAGRANGE	AR		03/17/2016		0	0	0	0	0	0	0	53,165	53,165	0	0	0
717611239	LEACHVILLE	AR		07/01/2016		0	0	0	0	0	0	0	22,689	22,689	0	0	0
717611393	MANILA	AR		03/03/2017		0	0	0	0	0	0	0	121,262	121,262	0	0	0
717611723	MANILA	AR		06/26/2019		0	0	0	0	0	0	0	16,497	16,497	0	0	0
717611188	MARION	AR		04/21/2016		0	0	0	0	0	0	0	32,558	32,558	0	0	0
717611874	MARION	AR		05/15/2020		0	0	0	0	0	0	0	108,543	108,543	0	0	0
717610716	MONTROSE	AR		05/02/2014		0	0	0	0	0	0	0	62,338	62,338	0	0	0
717611133	NEWPORT	AR		02/22/2016		0	0	0	0	0	0	0	33,227	33,227	0	0	0
717611442	NEWPORT	AR		09/08/2017		0	0	0	0	0	0	0	9,904	9,904	0	0	0
717611511	NEWPORT	AR		11/21/2017		0	0	0	0	0	0	0	68,237	68,237	0	0	0
717611587	NEWPORT	AR		05/18/2018		0	0	0	0	0	0	0	150,000	150,000	0	0	0
717611524	PARKIN	AR		12/14/2017		0	0	0	0	0	0	0	124,841	124,841	0	0	0
717610474	PORTLAND	AR		08/14/2012		0	0	0	0	0	0	0	786,057	786,057	0	0	0
717611087	PORTLAND	AR		09/30/2015		0	0	0	0	0	0	0	47,597	47,597	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717610931	STUTTGART	AR		12/05/2014		0	0	0	0	0	0	0	98,421	98,421	0	0	0
717611478	TILLAR	AR		08/01/2017		0	0	0	0	0	0	0	98,091	98,091	0	0	0
717611250	TUCKERMAN	AR		06/03/2016		0	0	0	0	0	0	0	28,494	28,494	0	0	0
717611468	WALNUT RIDGE	AR		09/19/2018		0	0	0	0	0	0	0	75,790	75,790	0	0	0
717611612	WALNUT RIDGE	AR		09/19/2018		0	0	0	0	0	0	0	25,124	25,124	0	0	0
717610607	WILMOT	AR		12/07/2012		0	0	0	0	0	0	0	36,079	36,079	0	0	0
717611176	WYNNE	AR		06/13/2016		0	0	0	0	0	0	0	198,591	198,591	0	0	0
752200007	BRISBANE	AUS		10/16/2019		0	0	0	0	0	0	0	0	7,793	7,793	0	7,793
752200001	MELBOURNE	AUS		04/08/2019		0	0	0	0	0	0	0	0	18,347	18,347	0	18,347
752200003	SYDNEY	AUS		07/26/2019		0	0	0	0	0	0	0	0	46,456	46,456	0	46,456
752200006	SYDNEY	AUS		10/04/2019		0	0	0	0	0	0	0	0	(11,317)	(11,317)	0	(11,317)
752200010	WOLLONGONG	AUS		06/30/2020		0	0	0	0	0	0	0	0	59,539	59,539	0	59,539
706110993	CAVE CREEK	AZ		12/31/2019		0	0	0	0	0	0	0	141,276	141,276	0	0	0
706109100	CHANDLER	AZ		05/01/2013		0	0	0	0	0	0	0	519,670	519,670	0	0	0
706110294	CHANDLER	AZ		04/06/2017		0	0	0	0	0	0	0	157,616	157,616	0	0	0
706111038	CHANDLER	AZ		01/29/2020		0	0	0	0	0	0	0	142,280	142,280	0	0	0
706110982	GILBERT	AZ		12/31/2019		0	0	0	0	0	0	0	47,551	47,551	0	0	0
706110972	GLENDALE	AZ		12/31/2019		0	0	0	0	0	0	0	86,162	86,162	0	0	0
706110996	GLENDALE	AZ		12/31/2019		0	0	0	0	0	0	0	53,956	53,956	0	0	0
706110991	MESA	AZ		12/31/2019		0	0	0	0	0	0	0	47,132	47,132	0	0	0
706109768	PEORIA	AZ		03/13/2015		0	0	0	0	0	0	0	102,638	102,638	0	0	0
706109745	PHOENIX	AZ		07/29/2019		0	0	0	0	0	0	0	336,657	336,657	0	0	0
706110987	PHOENIX	AZ		12/31/2019		0	0	0	0	0	0	0	135,609	135,609	0	0	0
706110990	PHOENIX	AZ		12/31/2019		0	0	0	0	0	0	0	93,166	93,166	0	0	0
717610294	PHOENIX	AZ		04/01/2016		0	0	0	0	0	0	0	10,637	10,637	0	0	0
706108689	SCOTTSDALE	AZ		02/10/2012		0	0	0	0	0	0	0	406,190	406,190	0	0	0
706110971	SCOTTSDALE	AZ		12/31/2019		0	0	0	0	0	0	0	220,993	220,993	0	0	0
706110978	SCOTTSDALE	AZ		12/31/2019		0	0	0	0	0	0	0	82,231	82,231	0	0	0
717610827	SOMERTON	AZ		05/01/2018		0	0	0	0	0	0	0	30,000	30,000	0	0	0
717611510	WELLTON	AZ		10/17/2017		0	0	0	0	0	0	0	26,437	26,437	0	0	0
717611566	WELLTON	AZ		03/01/2018		0	0	0	0	0	0	0	325,000	325,000	0	0	0
717610922	WILCOX	AZ		12/19/2014		0	0	0	0	0	0	0	197,767	197,767	0	0	0
717611042	WILCOX	AZ		11/05/2015		0	0	0	0	0	0	0	3,195,000	3,195,000	0	0	0
717611389	WILCOX	AZ		06/26/2017		0	0	0	0	0	0	0	997,774	997,774	0	0	0
717611441	WILCOX	AZ		01/08/2018		0	0	0	0	0	0	0	411,648	411,648	0	0	0
717611917	WILCOX	AZ		08/12/2020		0	0	0	0	0	0	0	37,500	37,500	0	0	0
717611078	YUMA	AZ		11/23/2015		0	0	0	0	0	0	0	600,000	600,000	0	0	0
717611253	ACAMPO	CA		08/04/2016		0	0	0	0	0	0	0	90,000	90,000	0	0	0
706108469	ALAMEDA	CA		02/28/2011		0	0	0	0	0	0	0	91,910	91,910	0	0	0
706109671	ALAMEDA	CA		11/23/2015		0	0	0	0	0	0	0	866,431	866,431	0	0	0
706110369	ALISO VIEJO	CA		08/10/2017		0	0	0	0	0	0	0	201,781	201,781	0	0	0
706109369	ANAHEIM	CA		11/06/2013		0	0	0	0	0	0	0	215,642	215,642	0	0	0
706109799	ANAHEIM	CA		05/01/2015		0	0	0	0	0	0	0	307,836	307,836	0	0	0
706110084	ANAHEIM	CA		05/31/2016		0	0	0	0	0	0	0	245,564	245,564	0	0	0
706106798	BAKERSFIELD	CA		11/07/2006		0	0	0	0	0	0	0	202,078	202,078	0	0	0
717610368	BAKERSFIELD	CA		12/28/2011		0	0	0	0	0	0	0	35,000	35,000	0	0	0
717610878	BAKERSFIELD	CA		10/09/2014		0	0	0	0	0	0	0	183,500	183,500	0	0	0
717611106	BAKERSFIELD	CA		12/11/2015		0	0	0	0	0	0	0	275,000	275,000	0	0	0
717611567	BAKERSFIELD	CA		04/02/2018		0	0	0	0	0	0	0	150,000	150,000	0	0	0
717610845	BAKERSFILED	CA		07/31/2014		0	0	0	0	0	0	0	846,163	846,163	0	0	0
717611872	BAKERSFILED	CA		04/28/2020		0	0	0	0	0	0	0	43,580	43,580	0	0	0
706109267	BALDWIN PARK	CA		11/15/2013		0	0	0	0	0	0	0	659,709	659,709	0	0	0
706108604	BENICIA	CA		11/04/2011		0	0	0	0	0	0	0	262,558	262,558	0	0	0
706109617	BERKELEY	CA		10/01/2014		0	0	0	0	0	0	0	129,151	129,151	0	0	0
706109623	BERKELEY	CA		01/30/2015		0	0	0	0	0	0	0	234,279	234,279	0	0	0
706110518	BERKELEY	CA		06/05/2018		0	0	0	0	0	0	0	683,189	683,189	0	0	0
717611553	BIGGS	CA		05/17/2018		0	0	0	0	0	0	0	110,008	110,008	0	0	0
717610703	BRAWLEY	CA		06/06/2013		0	0	0	0	0	0	0	9,740	9,740	0	0	0
717611260	BRAWLEY	CA		08/10/2016		0	0	0	0	0	0	0	259,478	259,478	0	0	0
706108630	BREA	CA		11/14/2011		0	0	0	0	0	0	0	508,855	508,855	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108751	CALABASAS	CA		07/11/2012		0	0	0	0	0	0	0	209,688	209,688	0	0	0
706108425	CARSON	CA		12/28/2010		0	0	0	0	0	0	0	89,189	89,189	0	0	0
706108510	CARSON	CA		08/01/2011		0	0	0	0	0	0	0	195,435	195,435	0	0	0
706108838	CARSON	CA		07/19/2012		0	0	0	0	0	0	0	747,661	747,661	0	0	0
706110223	CARSON	CA		01/19/2017		0	0	0	0	0	0	0	164,028	164,028	0	0	0
706110419	CARSON	CA		03/20/2018		0	0	0	0	0	0	0	288,157	288,157	0	0	0
706110844	CARSON	CA		02/20/2020		0	0	0	0	0	0	0	344,965	344,965	0	0	0
706108749	CASTRO VALLEY	CA		10/16/2012		0	0	0	0	0	0	0	462,274	462,274	0	0	0
706109970	CASTRO VALLEY	CA		02/22/2016		0	0	0	0	0	0	0	132,200	132,200	0	0	0
717610469	CHICO	CA		04/26/2012		0	0	0	0	0	0	0	128,000	128,000	0	0	0
717610986	CHICO	CA		05/18/2015		0	0	0	0	0	0	0	926,280	926,280	0	0	0
717611454	CHICO	CA		07/06/2017		0	0	0	0	0	0	0	100,000	100,000	0	0	0
717611591	CHICO	CA		11/30/2018		0	0	0	0	0	0	0	803,121	803,121	0	0	0
706108288	CHINO	CA		05/26/2010		0	0	0	0	0	0	0	1,018,164	1,018,164	0	0	0
706108583	CHINO	CA		10/03/2011		0	0	0	0	0	0	0	272,132	272,132	0	0	0
706108584	CHINO	CA		08/15/2011		0	0	0	0	0	0	0	354,002	354,002	0	0	0
706108585	CHINO	CA		08/15/2011		0	0	0	0	0	0	0	254,373	254,373	0	0	0
706109225	CHINO	CA		10/15/2013		0	0	0	0	0	0	0	215,804	215,804	0	0	0
706109268	CHINO	CA		10/15/2013		0	0	0	0	0	0	0	356,130	356,130	0	0	0
706109496	CHINO	CA		12/03/2014		0	0	0	0	0	0	0	184,962	184,962	0	0	0
706109529	CHINO	CA		11/18/2014		0	0	0	0	0	0	0	691,184	691,184	0	0	0
706109530	CHINO	CA		04/01/2015		0	0	0	0	0	0	0	328,517	328,517	0	0	0
706109531	CHINO	CA		08/03/2015		0	0	0	0	0	0	0	85,766	85,766	0	0	0
706109585	CHINO	CA		07/30/2015		0	0	0	0	0	0	0	29,716	29,716	0	0	0
706110006	CHINO	CA		04/01/2016		0	0	0	0	0	0	0	273,852	273,852	0	0	0
706110007	CHINO	CA		04/01/2016		0	0	0	0	0	0	0	178,381	178,381	0	0	0
706110027	CHINO	CA		10/13/2016		0	0	0	0	0	0	0	435,068	435,068	0	0	0
706110221	CHINO	CA		05/31/2017		0	0	0	0	0	0	0	467,773	467,773	0	0	0
706110226	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	59,812	59,812	0	0	0
706110227	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	57,648	57,648	0	0	0
706110229	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	180,517	180,517	0	0	0
706110231	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	52,537	52,537	0	0	0
706110422	CHINO	CA		10/31/2017		0	0	0	0	0	0	0	340,435	340,435	0	0	0
706110427	CHINO	CA		10/31/2017		0	0	0	0	0	0	0	332,354	332,354	0	0	0
706110467	CHINO	CA		02/08/2018		0	0	0	0	0	0	0	125,634	125,634	0	0	0
706110478	CHINO	CA		10/18/2018		0	0	0	0	0	0	0	754,639	754,639	0	0	0
706110622	CHINO HILLS	CA		03/04/2019		0	0	0	0	0	0	0	1,071,218	1,071,218	0	0	0
717611508	CHOWCHILLA	CA		12/27/2017		0	0	0	0	0	0	0	80,000	80,000	0	0	0
706105099	CITRUS HEIGHTS	CA		09/02/2003		0	0	0	0	0	0	0	224,151	224,151	0	0	0
706107461	CITY OF INDUSTRY	CA		10/04/2007		0	0	0	0	0	0	0	2,188,129	2,188,129	0	0	0
706108914	CITY OF INDUSTRY	CA		10/10/2012		0	0	0	0	0	0	0	278,858	278,858	0	0	0
706110089	CITY OF INDUSTRY	CA		07/01/2016		0	0	0	0	0	0	0	217,461	217,461	0	0	0
706110116	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	201,235	201,235	0	0	0
706110117	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	88,376	88,376	0	0	0
706110118	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	89,453	89,453	0	0	0
706110120	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	73,870	73,870	0	0	0
706110121	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	69,175	69,175	0	0	0
706110465	CITY OF INDUSTRY	CA		02/08/2018		0	0	0	0	0	0	0	146,757	146,757	0	0	0
706110833	CITY OF INDUSTRY	CA		09/17/2019		0	0	0	0	0	0	0	93,569	93,569	0	0	0
706110834	CITY OF INDUSTRY	CA		09/17/2019		0	0	0	0	0	0	0	87,737	87,737	0	0	0
706110835	CITY OF INDUSTRY	CA		09/17/2019		0	0	0	0	0	0	0	101,474	101,474	0	0	0
706110836	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	27,753	27,753	0	0	0
706110837	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	45,452	45,452	0	0	0
706110838	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	65,974	65,974	0	0	0
706110839	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	105,241	105,241	0	0	0
706110840	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	55,983	55,983	0	0	0
717611275	CLEMENTS	CA		08/19/2016		0	0	0	0	0	0	0	114,500	114,500	0	0	0
706102048	COMPTON	CA		05/01/2018		0	0	0	0	0	0	0	235,274	235,274	0	0	0
706102103	COMPTON	CA		05/01/2018		0	0	0	0	0	0	0	205,939	205,939	0	0	0
706103223	COMPTON	CA		10/22/1998		0	0	0	0	0	0	0	24,292	24,292	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
706103639	COMPTON	CA		09/28/1999		0	0	0	0	0	0	0	177,682	177,682	0	0	0
706108253	COMPTON	CA		02/10/2010		0	0	0	0	0	0	0	70,774	70,774	0	0	0
706108330	COMPTON	CA		05/01/2019		0	0	0	0	0	0	0	77,487	77,487	0	0	0
706108509	COMPTON	CA		05/05/2011		0	0	0	0	0	0	0	55,765	55,765	0	0	0
706109274	CONCORD	CA		10/16/2013		0	0	0	0	0	0	0	420,801	420,801	0	0	0
706109290	CORONA	CA		11/06/2013		0	0	0	0	0	0	0	441,237	441,237	0	0	0
706109477	CORONA	CA		06/02/2014		0	0	0	0	0	0	0	308,282	308,282	0	0	0
706109557	CORONA	CA		08/18/2014		0	0	0	0	0	0	0	1,221,718	1,221,718	0	0	0
706110082	CORONA	CA		01/12/2017		0	0	0	0	0	0	0	93,994	93,994	0	0	0
706110160	CORONA	CA		12/16/2016		0	0	0	0	0	0	0	569,667	569,667	0	0	0
706108643	CORTE MADERA	CA		11/22/2011		0	0	0	0	0	0	0	702,333	702,333	0	0	0
706109863	CORTE MADERA	CA		07/31/2015		0	0	0	0	0	0	0	705,575	705,575	0	0	0
706108523	COSTA MESA	CA		05/12/2011		0	0	0	0	0	0	0	3,981,661	3,981,661	0	0	0
706108714	COSTA MESA	CA		06/21/2012		0	0	0	0	0	0	0	143,806	143,806	0	0	0
706110202	COSTA MESA	CA		01/26/2018		0	0	0	0	0	0	0	658,570	658,570	0	0	0
706110238	COSTA MESA	CA		12/28/2016		0	0	0	0	0	0	0	1,111,405	1,111,405	0	0	0
706109135	CUPERTINO	CA		09/23/2013		0	0	0	0	0	0	0	43,061	43,061	0	0	0
706109136	CUPERTINO	CA		09/23/2013		0	0	0	0	0	0	0	18,544	18,544	0	0	0
706109586	CUPERTINO	CA		07/31/2014		0	0	0	0	0	0	0	229,191	229,191	0	0	0
706109927	CUPERTINO	CA		09/08/2015		0	0	0	0	0	0	0	2,070,123	2,070,123	0	0	0
706109445	CYPRESS	CA		03/27/2014		0	0	0	0	0	0	0	516,241	516,241	0	0	0
706109676	CYPRESS	CA		11/25/2014		0	0	0	0	0	0	0	192,760	192,760	0	0	0
706109805	CYPRESS	CA		05/01/2015		0	0	0	0	0	0	0	46,396	46,396	0	0	0
706110435	DANA POINT	CA		11/01/2017		0	0	0	0	0	0	0	49,091	49,091	0	0	0
706110037	DANVILLE	CA		03/31/2016		0	0	0	0	0	0	0	1,387,834	1,387,834	0	0	0
706110203	DANVILLE	CA		05/22/2017		0	0	0	0	0	0	0	90,384	90,384	0	0	0
717610250	DELANO	CA		04/06/2011		0	0	0	0	0	0	0	153,440	153,440	0	0	0
717610798	DELANO	CA		03/20/2014		0	0	0	0	0	0	0	36,457	36,457	0	0	0
717610890	EDNA VALLEY	CA		09/30/2014		0	0	0	0	0	0	0	5,096	5,096	0	0	0
717611259	EL CENTRO	CA		07/20/2016		0	0	0	0	0	0	0	36,907	36,907	0	0	0
717611800	EL CENTRO	CA		10/31/2019		0	0	0	0	0	0	0	70,349	70,349	0	0	0
717611447	ELK GROVE	CA		05/04/2017		0	0	0	0	0	0	0	125,000	125,000	0	0	0
717611551	ELK GROVE	CA		05/31/2018		0	0	0	0	0	0	0	30,000	30,000	0	0	0
717611777	ELK GROVE	CA		10/01/2019		0	0	0	0	0	0	0	20,250	20,250	0	0	0
717610356	EXETER	CA		07/14/2011		0	0	0	0	0	0	0	837,233	837,233	0	0	0
717610512	EXETER	CA		10/11/2012		0	0	0	0	0	0	0	2,566,666	2,566,666	0	0	0
717610722	EXETER	CA		09/12/2013		0	0	0	0	0	0	0	126,667	126,667	0	0	0
717610780	EXETER	CA		12/26/2013		0	0	0	0	0	0	0	521,525	521,525	0	0	0
717611113	EXETER	CA		12/15/2015		0	0	0	0	0	0	0	755,474	755,474	0	0	0
717611756	EXETER	CA		11/20/2019		0	0	0	0	0	0	0	368,252	368,252	0	0	0
706106400	FOLSOM	CA		02/27/2006		0	0	0	0	0	0	0	539,386	539,386	0	0	0
706109392	FONTANA	CA		02/07/2014		0	0	0	0	0	0	0	63,184	63,184	0	0	0
717610602	FOWLER	CA		02/22/2013		0	0	0	0	0	0	0	345,000	345,000	0	0	0
717611578	FOWLER	CA		03/27/2018		0	0	0	0	0	0	0	400,000	400,000	0	0	0
706110425	FREMONT	CA		09/29/2017		0	0	0	0	0	0	0	523,387	523,387	0	0	0
717611001	FRESNO	CA		06/03/2015		0	0	0	0	0	0	0	80,000	80,000	0	0	0
706110904	GARDEN GROVE	CA		12/10/2019		0	0	0	0	0	0	0	901,693	901,693	0	0	0
717611327	GEYSERVILLE	CA		03/07/2017		0	0	0	0	0	0	0	146,000	146,000	0	0	0
706109525	GLENDALE	CA		09/05/2014		0	0	0	0	0	0	0	244,151	244,151	0	0	0
706109672	GLENDALE	CA		05/01/2015		0	0	0	0	0	0	0	1,105,133	1,105,133	0	0	0
706102237	GOLETA	CA		07/02/1998		0	0	0	0	0	0	0	78,141	78,141	0	0	0
706109517	GOLETA	CA		07/24/2014		0	0	0	0	0	0	0	619,143	619,143	0	0	0
706110737	GOLETA	CA		07/11/2019		0	0	0	0	0	0	0	932,620	932,620	0	0	0
717610254	GONZALES	CA		12/28/2011		0	0	0	0	0	0	0	98,926	98,926	0	0	0
717610611	GRIDLEY	CA		12/28/2012		0	0	0	0	0	0	0	220,000	220,000	0	0	0
717611653	HEBER	CA		11/20/2018		0	0	0	0	0	0	0	16,921	16,921	0	0	0
717611131	HOLLISTER	CA		11/09/2015		0	0	0	0	0	0	0	45,000	45,000	0	0	0
717610315	HOLT	CA		03/16/2011		0	0	0	0	0	0	0	8,281	8,281	0	0	0
717610957	HOLT	CA		07/29/2019		0	0	0	0	0	0	0	67,900	67,900	0	0	0
717611427	HOLT	CA		07/06/2017		0	0	0	0	0	0	0	7,493	7,493	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717609764	HOLTVILLE	CA		05/31/2007		0	0	0	0	0	0	0	42,122	42,122	0	0	0
717611715	HOLTVILLE	CA		07/03/2019		0	0	0	0	0	0	0	15,322	15,322	0	0	0
717611761	HOLTVILLE	CA		09/10/2019		0	0	0	0	0	0	0	5,703	5,703	0	0	0
706108997	IRVINE	CA		01/10/2013		0	0	0	0	0	0	0	519,838	519,838	0	0	0
706109780	IRVINE	CA		03/31/2015		0	0	0	0	0	0	0	1,318,145	1,318,145	0	0	0
706110251	IRVINE	CA		03/01/2017		0	0	0	0	0	0	0	615,739	615,739	0	0	0
706110320	IRVINE	CA		05/24/2017		0	0	0	0	0	0	0	217,920	217,920	0	0	0
706110376	IRVINE	CA		08/15/2017		0	0	0	0	0	0	0	400,557	400,557	0	0	0
706110523	IRVINE	CA		01/30/2019		0	0	0	0	0	0	0	876,512	876,512	0	0	0
706109285	IRWINDALE	CA		10/30/2013		0	0	0	0	0	0	0	71,993	71,993	0	0	0
717611552	KELSEYVILLE	CA		02/06/2018		0	0	0	0	0	0	0	57,400	57,400	0	0	0
717611558	KELSEYVILLE	CA		02/06/2018		0	0	0	0	0	0	0	29,440	29,440	0	0	0
717611459	KERN	CA		11/09/2017		0	0	0	0	0	0	0	365,870	365,870	0	0	0
706110312	LA MIRADA	CA		03/31/2017		0	0	0	0	0	0	0	8,173,067	8,173,067	0	0	0
706109709	LA PUENTE	CA		12/10/2014		0	0	0	0	0	0	0	428,338	428,338	0	0	0
706109710	LA PUENTE	CA		12/10/2014		0	0	0	0	0	0	0	120,007	120,007	0	0	0
706110050	LAGUNA NIGUEL	CA		05/11/2016		0	0	0	0	0	0	0	111,575	111,575	0	0	0
706108842	LAKE FOREST	CA		07/03/2012		0	0	0	0	0	0	0	139,004	139,004	0	0	0
717610661	LATHROP	CA		05/16/2013		0	0	0	0	0	0	0	160,000	160,000	0	0	0
717611197	LINDEN	CA		04/18/2016		0	0	0	0	0	0	0	218,240	218,240	0	0	0
717611550	LINDEN	CA		02/12/2018		0	0	0	0	0	0	0	24,800	24,800	0	0	0
717611660	LINDEN	CA		01/22/2019		0	0	0	0	0	0	0	42,160	42,160	0	0	0
706110606	LIVERMORE	CA		10/01/2018		0	0	0	0	0	0	0	108,773	108,773	0	0	0
706109500	LONG BEACH	CA		06/18/2014		0	0	0	0	0	0	0	613,472	613,472	0	0	0
706109761	LONG BEACH	CA		10/01/2017		0	0	0	0	0	0	0	590,109	590,109	0	0	0
706110563	LONG BEACH	CA		07/17/2018		0	0	0	0	0	0	0	352,036	352,036	0	0	0
706108619	LOS ANGELES	CA		09/29/2011		0	0	0	0	0	0	0	342,840	342,840	0	0	0
706108764	LOS ANGELES	CA		07/09/2012		0	0	0	0	0	0	0	2,222,146	2,222,146	0	0	0
706110129	LOS ANGELES	CA		10/05/2016		0	0	0	0	0	0	0	431,139	431,139	0	0	0
706110437	LOS ANGELES	CA		01/02/2018		0	0	0	0	0	0	0	1,404,574	1,404,574	0	0	0
706110581	LOS ANGELES	CA		08/13/2018		0	0	0	0	0	0	0	367,396	367,396	0	0	0
706110822	LOS ANGELES	CA		08/12/2019		0	0	0	0	0	0	0	1,263,015	1,263,015	0	0	0
706110853	LOS ANGELES	CA		10/03/2019		0	0	0	0	0	0	0	93,136	93,136	0	0	0
706111052	LOS ANGELES	CA		08/10/2020		0	0	0	0	0	0	0	27,467	27,467	0	0	0
717610790	LOST HILLS	CA		09/14/2015		0	0	0	0	0	0	0	936,750	936,750	0	0	0
717610863	LOST HILLS	CA		09/25/2014		0	0	0	0	0	0	0	2,863,750	2,863,750	0	0	0
717611665	LOST HILLS	CA		12/28/2018		0	0	0	0	0	0	0	300,000	300,000	0	0	0
717610290	MADERA	CA		03/23/2011		0	0	0	0	0	0	0	3,451,200	3,451,200	0	0	0
717610372	MADERA	CA		09/15/2011		0	0	0	0	0	0	0	38,090	38,090	0	0	0
717610567	MADERA	CA		10/12/2012		0	0	0	0	0	0	0	52,000	52,000	0	0	0
717610694	MADERA	CA		07/15/2013		0	0	0	0	0	0	0	175,000	175,000	0	0	0
717610805	MADERA	CA		08/01/2014		0	0	0	0	0	0	0	49,200	49,200	0	0	0
717610965	MADERA	CA		06/01/2015		0	0	0	0	0	0	0	269,150	269,150	0	0	0
717611585	MADERA	CA		06/13/2018		0	0	0	0	0	0	0	20,000	20,000	0	0	0
717610952	MAXWELL	CA		01/30/2015		0	0	0	0	0	0	0	88,574	88,574	0	0	0
717611203	MAXWELL	CA		06/08/2016		0	0	0	0	0	0	0	37,473	37,473	0	0	0
717611619	MECCA	CA		08/23/2018		0	0	0	0	0	0	0	49,759	49,759	0	0	0
706108289	MIRA LOMA	CA		05/25/2010		0	0	0	0	0	0	0	32,860	32,860	0	0	0
706111093	MIRA LOMA	CA		08/31/2020		0	0	0	0	0	0	0	68,163	68,163	0	0	0
717610681	MONTEREY	CA		06/28/2013		0	0	0	0	0	0	0	289,400	289,400	0	0	0
706110380	MOUNTAIN VIEW	CA		09/19/2017		0	0	0	0	0	0	0	434,688	434,688	0	0	0
717610610	NAPA	CA		02/19/2013		0	0	0	0	0	0	0	240,000	240,000	0	0	0
717610945	NAPA	CA		12/18/2014		0	0	0	0	0	0	0	400,000	400,000	0	0	0
717611019	NAPA	CA		06/24/2015		0	0	0	0	0	0	0	66,750	66,750	0	0	0
717611263	NAPA	CA		08/04/2016		0	0	0	0	0	0	0	68,200	68,200	0	0	0
717611415	NAPA	CA		04/20/2017		0	0	0	0	0	0	0	868,328	868,328	0	0	0
717611479	NAPA	CA		07/26/2017		0	0	0	0	0	0	0	30,330	30,330	0	0	0
717611602	NAPA	CA		06/29/2018		0	0	0	0	0	0	0	9,529	9,529	0	0	0
706109112	NORTH HOLLYWOOD	CA		06/24/2013		0	0	0	0	0	0	0	163,431	163,431	0	0	0
706108569	NOVATO	CA		08/11/2011		0	0	0	0	0	0	0	483,869	483,869	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717611306	OAKVILLE	CA		11/08/2016		0	0	0	0	0	0	0	336,000	336,000	0	0	0
706108536	ONTARIO	CA		06/03/2011		0	0	0	0	0	0	0	44,691,105	44,671,079	0	(20,026)	(20,026)
706108726	ONTARIO	CA		03/01/2012		0	0	0	0	0	0	0	1,336,747	1,336,747	0	0	0
706108983	ONTARIO	CA		11/19/2012		0	0	0	0	0	0	0	10,241	10,241	0	0	0
706109289	ONTARIO	CA		11/13/2013		0	0	0	0	0	0	0	43,244	43,244	0	0	0
706109573	ONTARIO	CA		12/17/2014		0	0	0	0	0	0	0	207,272	207,272	0	0	0
706109897	ONTARIO	CA		07/17/2019		0	0	0	0	0	0	0	179,707	179,707	0	0	0
717610576	ORANGE COVE	CA		10/01/2012		0	0	0	0	0	0	0	25,000	25,000	0	0	0
717611380	ORLAND	CA		06/22/2017		0	0	0	0	0	0	0	135,000	135,000	0	0	0
717611633	ORLAND	CA		09/07/2018		0	0	0	0	0	0	0	90,000	90,000	0	0	0
717610215	OXNARD	CA		09/30/2010		0	0	0	0	0	0	0	47,929	47,929	0	0	0
717611757	OXNARD	CA		10/15/2019		0	0	0	0	0	0	0	103,042	103,042	0	0	0
717610757	PASKENTA	CA		11/25/2013		0	0	0	0	0	0	0	120,000	120,000	0	0	0
706108572	PICO RIVERA	CA		05/01/2019		0	0	0	0	0	0	0	79,789	79,789	0	0	0
706109264	PICO RIVERA	CA		08/28/2013		0	0	0	0	0	0	0	118,596	118,596	0	0	0
706109563	PINOLE	CA		08/07/2014		0	0	0	0	0	0	0	191,096	191,096	0	0	0
706111010	PLEASANTON	CA		12/31/2019		0	0	0	0	0	0	0	170,990	170,990	0	0	0
717611360	PORTERVILLE	CA		03/02/2017		0	0	0	0	0	0	0	30,000	30,000	0	0	0
706108629	RANCHO CUCAMONGA	CA		11/17/2011		0	0	0	0	0	0	0	210,389	210,389	0	0	0
706108847	RANCHO CUCAMONGA	CA		12/06/2012		0	0	0	0	0	0	0	348,109	348,109	0	0	0
706109063	RANCHO CUCAMONGA	CA		06/28/2013		0	0	0	0	0	0	0	1,358,134	1,358,134	0	0	0
706110208	RANCHO CUCAMONGA	CA		08/01/2017		0	0	0	0	0	0	0	488,648	488,648	0	0	0
706111057	RANCHO CUCAMONGA	CA		04/28/2020		0	0	0	0	0	0	0	1,346,068	1,346,068	0	0	0
706109240	RANCHO MIRAGE	CA		09/27/2013		0	0	0	0	0	0	0	88,689	88,689	0	0	0
706108188	REDLANDS	CA		06/05/2009		0	0	0	0	0	0	0	361,049	361,049	0	0	0
706109953	REDONDO BEACH	CA		12/02/2015		0	0	0	0	0	0	0	109,901	109,901	0	0	0
706109797	REDWOOD CITY	CA		05/13/2015		0	0	0	0	0	0	0	137,384	137,384	0	0	0
706111094	RIALTO	CA		08/31/2020		0	0	0	0	0	0	0	112,033	112,033	0	0	0
717611547	RICHVALE	CA		01/16/2018		0	0	0	0	0	0	0	49,600	49,600	0	0	0
717611785	RICHVALE	CA		10/07/2019		0	0	0	0	0	0	0	112,500	112,500	0	0	0
717610255	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	6,263	6,263	0	0	0
717610269	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	10,177	10,177	0	0	0
717610270	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	16,596	16,596	0	0	0
717610271	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	18,788	18,788	0	0	0
717610272	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	86,800	86,800	0	0	0
706110137	RIVERSIDE	CA		08/01/2016		0	0	0	0	0	0	0	67,920	67,920	0	0	0
706110268	ROCKLIN	CA		03/09/2017		0	0	0	0	0	0	0	195,073	195,073	0	0	0
706109269	ROWLAND HEIGHTS	CA		09/20/2013		0	0	0	0	0	0	0	273,765	273,765	0	0	0
706109286	ROWLAND HEIGHTS	CA		10/30/2013		0	0	0	0	0	0	0	55,054	55,054	0	0	0
717611091	RUTHERFORD	CA		10/01/2015		0	0	0	0	0	0	0	345,000	345,000	0	0	0
717611252	RUTHERFORD	CA		08/22/2016		0	0	0	0	0	0	0	300,000	300,000	0	0	0
706108600	SACRAMENTO	CA		08/11/2011		0	0	0	0	0	0	0	373,677	373,677	0	0	0
717610349	SALINAS	CA		07/01/2011		0	0	0	0	0	0	0	75,187	75,187	0	0	0
717611386	SAN ARDO	CA		01/01/2017		0	0	0	0	0	0	0	288,000	288,000	0	0	0
706108924	SAN DIEGO	CA		10/26/2012		0	0	0	0	0	0	0	708,264	708,264	0	0	0
706108930	SAN DIEGO	CA		12/20/2012		0	0	0	0	0	0	0	377,633	377,633	0	0	0
706108931	SAN DIEGO	CA		11/28/2012		0	0	0	0	0	0	0	1,778,089	1,778,089	0	0	0
706108984	SAN DIEGO	CA		02/07/2013		0	0	0	0	0	0	0	214,628	214,628	0	0	0
706110103	SAN DIEGO	CA		10/11/2016		0	0	0	0	0	0	0	397,020	397,020	0	0	0
706110104	SAN DIEGO	CA		10/11/2016		0	0	0	0	0	0	0	455,859	455,859	0	0	0
706110324	SAN DIEGO	CA		05/30/2017		0	0	0	0	0	0	0	87,509	87,509	0	0	0
706108466	SAN FRANCISCO	CA		04/01/2011		0	0	0	0	0	0	0	791,105	791,105	0	0	0
706109011	SAN FRANCISCO	CA		02/22/2013		0	0	0	0	0	0	0	1,489,677	1,489,677	0	0	0
706109099	SAN FRANCISCO	CA		04/08/2013		0	0	0	0	0	0	0	25,038	25,038	0	0	0
706109257	SAN FRANCISCO	CA		10/03/2013		0	0	0	0	0	0	0	106,680	106,680	0	0	0
706109300	SAN FRANCISCO	CA		12/03/2013		0	0	0	0	0	0	0	405,056	405,056	0	0	0
706109568	SAN FRANCISCO	CA		10/14/2014		0	0	0	0	0	0	0	17,305	17,305	0	0	0
706110424	SAN FRANCISCO	CA		10/23/2017		0	0	0	0	0	0	0	1,786,493	1,786,493	0	0	0
706110432	SAN FRANCISCO	CA		10/24/2017		0	0	0	0	0	0	0	501,032	501,032	0	0	0
706110519	SAN FRANCISCO	CA		05/07/2018		0	0	0	0	0	0	0	128,974	128,974	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706110536	SAN FRANCISCO	CA		05/22/2018		0	0	0	0	0	0	0	174,856	174,856	0	0	0
706110539	SAN FRANCISCO	CA		07/27/2018		0	0	0	0	0	0	0	280,436	280,436	0	0	0
706108299	SAN JOSE	CA		09/13/2010		0	0	0	0	0	0	0	485,878	485,878	0	0	0
706108824	SAN JOSE	CA		10/02/2012		0	0	0	0	0	0	0	266,872	266,872	0	0	0
706110863	SAN JOSE	CA		11/20/2019		0	0	0	0	0	0	0	919,647	919,647	0	0	0
706109558	SAN MATEO	CA		08/26/2014		0	0	0	0	0	0	0	177,262	177,262	0	0	0
706108547	SANTA ANA	CA		11/02/2011		0	0	0	0	0	0	0	1,623,310	1,623,310	0	0	0
706108978	SANTA ANA	CA		05/20/2013		0	0	0	0	0	0	0	818,466	818,466	0	0	0
706103071	SANTA BARBARA	CA		05/01/2018		0	0	0	0	0	0	0	276,741	276,741	0	0	0
706110481	SANTA CLARA	CA		03/06/2018		0	0	0	0	0	0	0	787,747	787,747	0	0	0
706110997	SANTA CLARITA	CA		12/31/2019		0	0	0	0	0	0	0	207,763	207,763	0	0	0
706109955	SANTA CRUZ	CA		11/20/2015		0	0	0	0	0	0	0	93,653	93,653	0	0	0
706108254	SANTA FE SPRINGS	CA		03/03/2010		0	0	0	0	0	0	0	147,066	147,066	0	0	0
706108533	SANTA FE SPRINGS	CA		08/01/2019		0	0	0	0	0	0	0	70,584	70,584	0	0	0
706109051	SANTA FE SPRINGS	CA		02/26/2013		0	0	0	0	0	0	0	575,019	575,019	0	0	0
706109281	SANTA FE SPRINGS	CA		09/25/2013		0	0	0	0	0	0	0	14,878	14,878	0	0	0
706109282	SANTA FE SPRINGS	CA		09/26/2013		0	0	0	0	0	0	0	45,698	45,698	0	0	0
706109283	SANTA FE SPRINGS	CA		09/24/2013		0	0	0	0	0	0	0	53,031	53,031	0	0	0
706109284	SANTA FE SPRINGS	CA		10/30/2013		0	0	0	0	0	0	0	85,545	85,545	0	0	0
706109287	SANTA FE SPRINGS	CA		10/30/2013		0	0	0	0	0	0	0	35,997	35,997	0	0	0
706110028	SANTA FE SPRINGS	CA		03/15/2016		0	0	0	0	0	0	0	38,651	38,651	0	0	0
706109946	SANTA MARIA	CA		11/25/2015		0	0	0	0	0	0	0	768,123	768,123	0	0	0
706110232	SANTA MARIA	CA		12/19/2016		0	0	0	0	0	0	0	571,445	571,445	0	0	0
706108521	SANTA MONICA	CA		05/12/2011		0	0	0	0	0	0	0	489,018	489,018	0	0	0
706110014	SANTA MONICA	CA		06/01/2016		0	0	0	0	0	0	0	137,560	137,560	0	0	0
717610156	SOLEDAD	CA		06/14/2010		0	0	0	0	0	0	0	15,041	15,041	0	0	0
717610678	SOLEDAD	CA		07/31/2013		0	0	0	0	0	0	0	281,667	281,667	0	0	0
717610679	SOLEDAD	CA		09/10/2013		0	0	0	0	0	0	0	70,500	70,500	0	0	0
717610682	SOLEDAD	CA		12/26/2013		0	0	0	0	0	0	0	294,050	294,050	0	0	0
717611209	SOLEDAD	CA		04/20/2016		0	0	0	0	0	0	0	260,000	260,000	0	0	0
717611462	SOLEDAD	CA		10/27/2017		0	0	0	0	0	0	0	10,600	10,600	0	0	0
717611813	SOLEDAD	CA		01/08/2020		0	0	0	0	0	0	0	1,061,713	1,061,713	0	0	0
717610951	SONOMA	CA		03/23/2015		0	0	0	0	0	0	0	88,000	88,000	0	0	0
717611505	SONOMA	CA		10/02/2017		0	0	0	0	0	0	0	51,000	51,000	0	0	0
717609472	ST HELENA	CA		10/01/2017		0	0	0	0	0	0	0	250,597	250,597	0	0	0
717610905	TEMECULA	CA		05/29/2015		0	0	0	0	0	0	0	22,500	22,500	0	0	0
706108728	THOUSAND OAKS	CA		05/17/2012		0	0	0	0	0	0	0	2,484,825	2,484,825	0	0	0
706109018	TUSTIN	CA		05/21/2013		0	0	0	0	0	0	0	488,770	488,770	0	0	0
706109992	TUSTIN	CA		02/10/2016		0	0	0	0	0	0	0	484,905	484,905	0	0	0
717610652	UKIAH	CA		03/07/2013		0	0	0	0	0	0	0	65,000	65,000	0	0	0
717611232	UKIAH	CA		05/25/2016		0	0	0	0	0	0	0	28,000	28,000	0	0	0
706108825	UNION CITY	CA		08/15/2012		0	0	0	0	0	0	0	613,450	613,450	0	0	0
706109571	UPLAND	CA		03/26/2015		0	0	0	0	0	0	0	313,154	313,154	0	0	0
706104963	WALNUT	CA		06/12/2003		0	0	0	0	0	0	0	1,256,493	1,256,493	0	0	0
706105151	WALNUT	CA		02/02/2004		0	0	0	0	0	0	0	617,750	617,750	0	0	0
706105855	WALNUT	CA		10/06/2005		0	0	0	0	0	0	0	616,970	616,970	0	0	0
706105909	WALNUT	CA		05/03/2006		0	0	0	0	0	0	0	428,546	428,546	0	0	0
706106322	WALNUT	CA		07/12/2007		0	0	0	0	0	0	0	566,062	566,062	0	0	0
706106598	WALNUT	CA		11/30/2006		0	0	0	0	0	0	0	1,077,341	1,077,341	0	0	0
706107956	WALNUT	CA		04/01/2009		0	0	0	0	0	0	0	325,870	325,870	0	0	0
706108602	WALNUT	CA		12/06/2011		0	0	0	0	0	0	0	574,501	574,501	0	0	0
706110666	WALNUT	CA		01/15/2019		0	0	0	0	0	0	0	134,492	134,492	0	0	0
706108568	WALNUT CREEK	CA		06/22/2011		0	0	0	0	0	0	0	262,157	262,157	0	0	0
717611009	WASCO	CA		07/01/2015		0	0	0	0	0	0	0	425,250	425,250	0	0	0
717611848	WASCO	CA		01/22/2020		0	0	0	0	0	0	0	1,237,339	1,237,339	0	0	0
717611852	WASCO	CA		02/20/2020		0	0	0	0	0	0	0	259,841	259,841	0	0	0
717610828	WESTMORLAND	CA		05/19/2014		0	0	0	0	0	0	0	142,050	142,050	0	0	0
717611077	WESTMORLAND	CA		10/19/2015		0	0	0	0	0	0	0	242,306	242,306	0	0	0
717611210	WESTMORLAND	CA		05/11/2016		0	0	0	0	0	0	0	222,000	222,000	0	0	0
717610320	WHEATLAND	CA		11/03/2011		0	0	0	0	0	0	0	187,500	187,500	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717610542	WHEATLAND	CA		07/12/2012		0	0	0	0	0	0	0	37,500	37,500	0	0	0
717610377	WILLIAMS	CA		07/28/2011		0	0	0	0	0	0	0	60,000	60,000	0	0	0
706110832	YOUNTVILLE	CA		02/13/2020		0	0	0	0	0	0	0	75,249	75,249	0	0	0
751000192	BRAMPTON	CAN		07/26/2017		0	0	0	0	0	0	0	1,571,024	1,472,141	(98,883)	0	(98,883)
751000260	VANCOUVER	CAN		11/15/2018		0	0	0	0	0	0	0	478,588	474,199	(4,390)	0	(4,390)
717611721	AMHERST	CO		07/26/2019		0	0	0	0	0	0	0	18,852	18,852	0	0	0
706109314	ARVADA	CO		11/27/2013		0	0	0	0	0	0	0	55,527	55,527	0	0	0
706110100	AURORA	CO		07/15/2016		0	0	0	0	0	0	0	245,357	245,357	0	0	0
706110173	AURORA	CO		08/31/2016		0	0	0	0	0	0	0	1,152,024	1,152,024	0	0	0
706110297	AURORA	CO		04/06/2017		0	0	0	0	0	0	0	126,894	126,894	0	0	0
706110341	AURORA	CO		01/12/2018		0	0	0	0	0	0	0	449,635	449,635	0	0	0
706111048	AURORA	CO		05/28/2020		0	0	0	0	0	0	0	307,604	307,604	0	0	0
706108283	BOULDER	CO		06/02/2010		0	0	0	0	0	0	0	169,315	169,315	0	0	0
706110653	BOULDER	CO		12/07/2018		0	0	0	0	0	0	0	71,193	71,193	0	0	0
706109045	BROOMFIELD	CO		02/22/2013		0	0	0	0	0	0	0	263,789	263,789	0	0	0
706109237	CENTENNIAL	CO		08/20/2013		0	0	0	0	0	0	0	708,578	708,578	0	0	0
706108664	DENVER	CO		11/22/2011		0	0	0	0	0	0	0	633,885	633,885	0	0	0
706109313	DENVER	CO		11/27/2013		0	0	0	0	0	0	0	68,629	68,629	0	0	0
706109854	DENVER	CO		12/01/2015		0	0	0	0	0	0	0	241,826	241,826	0	0	0
706110801	DENVER	CO		08/14/2019		0	0	0	0	0	0	0	91,525	91,525	0	0	0
706108660	HIGHLANDS RANCH	CO		12/14/2011		0	0	0	0	0	0	0	373,769	373,769	0	0	0
706110085	HIGHLANDS RANCH	CO		06/09/2016		0	0	0	0	0	0	0	321,781	321,781	0	0	0
717611353	HUGO	CO		12/07/2016		0	0	0	0	0	0	0	93,206	93,206	0	0	0
706110973	LITTLETON	CO		12/31/2019		0	0	0	0	0	0	0	180,127	180,127	0	0	0
706109253	PARKER	CO		08/30/2013		0	0	0	0	0	0	0	363,156	363,156	0	0	0
706111007	PARKER	CO		12/31/2019		0	0	0	0	0	0	0	73,917	73,917	0	0	0
706111009	PARKER	CO		12/31/2019		0	0	0	0	0	0	0	56,403	56,403	0	0	0
717611625	PUEBLO	CO		01/11/2019		0	0	0	0	0	0	0	81,955	81,955	0	0	0
717610675	RIFLE	CO		04/05/2013		0	0	0	0	0	0	0	44,011	44,011	0	0	0
717611200	ROGGEN	CO		06/02/2016		0	0	0	0	0	0	0	20,453	20,453	0	0	0
717611169	SHERIDAN LAKE	CO		06/03/2016		0	0	0	0	0	0	0	97,368	97,368	0	0	0
717611128	SPRINGFIELD	CO		12/18/2015		0	0	0	0	0	0	0	162,118	162,118	0	0	0
717611085	STEAMBOAT SPRINGS	CO		09/08/2015		0	0	0	0	0	0	0	148,589	148,589	0	0	0
717611089	STEAMBOAT SPRINGS	CO		09/08/2015		0	0	0	0	0	0	0	21,148	21,148	0	0	0
717611088	WALSH	CO		08/21/2015		0	0	0	0	0	0	0	62,500	62,500	0	0	0
706108384	DANBURY	CT		05/01/2019		0	0	0	0	0	0	0	260,351	260,351	0	0	0
706108396	DANBURY	CT		05/01/2019		0	0	0	0	0	0	0	23,856	23,856	0	0	0
706108397	DANBURY	CT		05/01/2019		0	0	0	0	0	0	0	12,106	12,106	0	0	0
706108713	FARMINGTON	CT		06/11/2012		0	0	0	0	0	0	0	1,498,022	1,498,022	0	0	0
706109690	STAMFORD	CT		10/23/2014		0	0	0	0	0	0	0	893,453	893,453	0	0	0
706106115	WASHINGTON	DC		09/30/2005		0	0	0	0	0	0	0	166,261	166,261	0	0	0
706106968	WASHINGTON	DC		12/19/2006		0	0	0	0	0	0	0	83,670	83,670	0	0	0
706107743	WASHINGTON	DC		11/14/2007		0	0	0	0	0	0	0	1,104,863	1,104,863	0	0	0
706108279	WASHINGTON	DC		04/16/2010		0	0	0	0	0	0	0	1,341,836	1,341,836	0	0	0
706108366	WASHINGTON	DC		09/14/2010		0	0	0	0	0	0	0	2,102,648	2,102,648	0	0	0
706108423	WASHINGTON	DC		12/16/2010		0	0	0	0	0	0	0	410,013	410,013	0	0	0
706108437	WASHINGTON	DC		05/02/2011		0	0	0	0	0	0	0	309,138	309,138	0	0	0
706108454	WASHINGTON	DC		01/28/2011		0	0	0	0	0	0	0	994,609	994,609	0	0	0
706108650	WASHINGTON	DC		05/24/2012		0	0	0	0	0	0	0	366,900	366,900	0	0	0
706108675	WASHINGTON	DC		12/15/2011		0	0	0	0	0	0	0	818,059	818,059	0	0	0
706108839	WASHINGTON	DC		07/26/2012		0	0	0	0	0	0	0	92,877	92,877	0	0	0
706108857	WASHINGTON	DC		06/26/2012		0	0	0	0	0	0	0	586,594	586,594	0	0	0
706108981	WASHINGTON	DC		11/16/2012		0	0	0	0	0	0	0	354,962	354,962	0	0	0
706109111	WASHINGTON	DC		11/03/2014		0	0	0	0	0	0	0	1,076,528	1,076,528	0	0	0
706109171	WASHINGTON	DC		06/28/2013		0	0	0	0	0	0	0	304,000	304,000	0	0	0
706109446	WASHINGTON	DC		04/23/2014		0	0	0	0	0	0	0	933,101	933,101	0	0	0
706109704	WASHINGTON	DC		12/17/2014		0	0	0	0	0	0	0	649,044	649,044	0	0	0
706109712	WASHINGTON	DC		06/01/2015		0	0	0	0	0	0	0	63,606	63,606	0	0	0
706109754	WASHINGTON	DC		01/30/2015		0	0	0	0	0	0	0	146,650	146,650	0	0	0
706109892	WASHINGTON	DC		09/17/2015		0	0	0	0	0	0	0	9,376	9,376	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109924	WASHINGTON	DC		10/15/2015		0	0	0	0	0	0	0	772,323	772,323	0	0	0
706110196	WASHINGTON	DC		09/21/2016		0	0	0	0	0	0	0	1,463,442	1,463,442	0	0	0
706110240	WASHINGTON	DC		12/21/2016		0	0	0	0	0	0	0	1,443,672	1,443,672	0	0	0
706110448	WASHINGTON	DC		11/30/2017		0	0	0	0	0	0	0	623,347	623,347	0	0	0
706111083	WASHINGTON	DC		10/05/2020		0	0	0	0	0	0	0	177,363	177,363	0	0	0
706110235	BOYNTON BEACH	FL		12/14/2016		0	0	0	0	0	0	0	116,448	116,448	0	0	0
706109173	CLEARWATER	FL		08/26/2013		0	0	0	0	0	0	0	158,911	158,911	0	0	0
717611322	CLEWISTON	FL		03/02/2017		0	0	0	0	0	0	0	560,000	560,000	0	0	0
706110880	DAVENPORT	FL		11/19/2019		0	0	0	0	0	0	0	985,622	985,622	0	0	0
706109751	FORT LAUDERDALE	FL		04/01/2015		0	0	0	0	0	0	0	204,109	204,109	0	0	0
706110998	FORT LAUDERDALE	FL		12/31/2019		0	0	0	0	0	0	0	163,605	163,605	0	0	0
717611613	FORT PIERCE	FL		02/07/2019		0	0	0	0	0	0	0	48,210	48,210	0	0	0
717610613	FROSTPROOF	FL		12/31/2012		0	0	0	0	0	0	0	580,000	580,000	0	0	0
717610897	FROSTPROOF	FL		09/04/2014		0	0	0	0	0	0	0	220,000	220,000	0	0	0
706108936	GAINESVILLE	FL		11/16/2012		0	0	0	0	0	0	0	353,911	353,911	0	0	0
717611708	IMMOKALEE	FL		06/14/2019		0	0	0	0	0	0	0	379,016	379,016	0	0	0
706106511	INDIAN HARBOUR BEACH	FL		08/25/2006		0	0	0	0	0	0	0	175,950	175,950	0	0	0
717610902	INDIANTOWN	FL		11/24/2014		0	0	0	0	0	0	0	1,099,400	1,099,400	0	0	0
717611724	INDIANTOWN	FL		05/22/2019		0	0	0	0	0	0	0	477,260	477,260	0	0	0
706109614	JACKSONVILLE	FL		11/04/2014		0	0	0	0	0	0	0	192,581	192,581	0	0	0
717611434	LAKE WALES	FL		06/29/2017		0	0	0	0	0	0	0	123,760	123,760	0	0	0
706106595	MIAMI	FL		07/17/2006		0	0	0	0	0	0	0	335,659	335,659	0	0	0
706108642	MIAMI	FL		11/10/2011		0	0	0	0	0	0	0	2,469,727	2,469,727	0	0	0
706109312	MIAMI	FL		11/27/2013		0	0	0	0	0	0	0	123,064	123,064	0	0	0
706109918	MIAMI	FL		09/28/2015		0	0	0	0	0	0	0	414,565	414,565	0	0	0
706109592	NEPTUNE BEACH	FL		09/30/2014		0	0	0	0	0	0	0	115,044	115,044	0	0	0
706108373	NORTH MIAMI BEACH	FL		10/14/2010		0	0	0	0	0	0	0	531,957	531,957	0	0	0
706108313	ORLANDO	FL		08/10/2010		0	0	0	0	0	0	0	1,704,221	1,704,221	0	0	0
706109318	ORLANDO	FL		02/11/2014		0	0	0	0	0	0	0	98,297	98,297	0	0	0
706109919	ORLANDO	FL		09/17/2015		0	0	0	0	0	0	0	15,181	15,181	0	0	0
717610449	PALM BEACH	FL		03/30/2012		0	0	0	0	0	0	0	1,642,588	1,642,588	0	0	0
717610468	PALM BEACH	FL		03/30/2012		0	0	0	0	0	0	0	1,642,588	1,642,588	0	0	0
717610874	PALM BEACH	FL		09/15/2014		0	0	0	0	0	0	0	376,600	376,600	0	0	0
717610978	PALM BEACH	FL		06/03/2015		0	0	0	0	0	0	0	662,860	662,860	0	0	0
706109213	PALM HARBOR	FL		09/04/2013		0	0	0	0	0	0	0	388,353	388,353	0	0	0
717611220	SEBRING	FL		07/28/2016		0	0	0	0	0	0	0	520,000	520,000	0	0	0
717611562	ST. CLOUD	FL		08/27/2018		0	0	0	0	0	0	0	65,456	65,456	0	0	0
706109310	TAMPA	FL		11/27/2013		0	0	0	0	0	0	0	41,489	41,489	0	0	0
706110266	TAMPA	FL		02/28/2017		0	0	0	0	0	0	0	119,447	119,447	0	0	0
706108387	WEST PALM BEACH	FL		12/20/2010		0	0	0	0	0	0	0	461,080	461,080	0	0	0
717610346	WEST PALM BEACH	FL		05/03/2011		0	0	0	0	0	0	0	108,500	108,500	0	0	0
717611295	WEST PALM BEACH	FL		11/03/2016		0	0	0	0	0	0	0	279,000	279,000	0	0	0
706109067	WINTER PARK	FL		03/12/2013		0	0	0	0	0	0	0	163,309	163,309	0	0	0
706108884	ATLANTA	GA		05/14/2013		0	0	0	0	0	0	0	257,739	257,739	0	0	0
706108979	ATLANTA	GA		11/19/2012		0	0	0	0	0	0	0	511,940	511,940	0	0	0
706109299	ATLANTA	GA		01/02/2014		0	0	0	0	0	0	0	195,142	195,142	0	0	0
706110585	ATLANTA	GA		08/23/2018		0	0	0	0	0	0	0	361,117	361,117	0	0	0
706110710	ATLANTA	GA		03/06/2019		0	0	0	0	0	0	0	134,661	134,661	0	0	0
706109315	DECATUR	GA		11/27/2013		0	0	0	0	0	0	0	56,307	56,307	0	0	0
706110125	FAIRBURN	GA		07/18/2016		0	0	0	0	0	0	0	172,771	172,771	0	0	0
706107454	KENNESAW	GA		10/10/2007		0	0	0	0	0	0	0	438,836	438,836	0	0	0
706110164	KENNESAW	GA		09/01/2016		0	0	0	0	0	0	0	120,117	120,117	0	0	0
706110165	KENNESAW	GA		07/18/2016		0	0	0	0	0	0	0	25,688	25,688	0	0	0
706102343	LAWRENCEVILLE	GA		05/01/2018		0	0	0	0	0	0	0	220,945	220,945	0	0	0
706109694	MARIETTA	GA		11/21/2014		0	0	0	0	0	0	0	102,123	102,123	0	0	0
706109682	NORCROSS	GA		11/21/2014		0	0	0	0	0	0	0	265,174	265,174	0	0	0
706109695	NORCROSS	GA		06/19/2015		0	0	0	0	0	0	0	21,488	21,488	0	0	0
749000180	BRISTOL	GBR		05/10/2017		0	0	0	0	0	0	0	0	(50)	(50)	0	(50)
749000227	CARLISLE	GBR		08/16/2018		0	0	0	0	0	0	0	729,538	744,284	14,745	0	14,745
749000156	COALVILLE	GBR		10/28/2016		0	0	0	0	0	0	0	0	(15)	(15)	0	(15)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
749000298	HODDESDON	GBR		12/24/2019		0	0	0	0	0	0	0	0	683	683	0	683
749000359	LINCOLN	GBR		12/01/2020		0	0	0	0	0	0	0	0	33,625	33,625	0	33,625
749000040	LONDON	GBR		07/25/2013		0	0	0	0	0	0	0	298,932	250,074	(48,859)	0	(48,859)
749000102	LONDON	GBR		08/27/2015		0	0	0	0	0	0	0	638,777	519,385	(119,392)	0	(119,392)
749000147	LONDON	GBR		06/22/2016		0	0	0	0	0	0	0	642,871	562,364	(80,507)	0	(80,507)
749000169	LONDON	GBR		12/19/2016		0	0	0	0	0	0	0	486,474	501,394	14,920	0	14,920
749000182	LONDON	GBR		03/22/2017		0	0	0	0	0	0	0	4,841,090	5,103,941	262,851	0	262,851
749000233	LONDON	GBR		06/01/2018		0	0	0	0	0	0	0	3,006,863	2,906,408	(100,455)	0	(100,455)
749000332	LONDON	GBR		12/31/2019		0	0	0	0	0	0	0	2,876,925	2,858,235	(18,690)	0	(18,690)
749000342	LONDON	GBR		01/24/2020		0	0	0	0	0	0	0	0	1,323	1,323	0	1,323
749000348	LONDON	GBR		03/06/2020		0	0	0	0	0	0	0	0	(152,960)	(152,960)	0	(152,960)
749000350	NORTHAMPTON	GBR		03/31/2020		0	0	0	0	0	0	0	0	(37,521)	(37,521)	0	(37,521)
717611806	BRITT	IA		03/27/2020		0	0	0	0	0	0	0	128,112	128,112	0	0	0
717611014	CORYDON	IA		05/27/2015		0	0	0	0	0	0	0	157,329	157,329	0	0	0
717610849	FARMINGTON	IA		08/06/2014		0	0	0	0	0	0	0	46,082	46,082	0	0	0
717610389	LUCAS	IA		09/29/2011		0	0	0	0	0	0	0	498,276	498,276	0	0	0
717610940	LUCAS	IA		01/28/2015		0	0	0	0	0	0	0	46,002	46,002	0	0	0
717610988	MASON CITY	IA		05/27/2015		0	0	0	0	0	0	0	122,846	122,846	0	0	0
717611015	MOUNT AYR	IA		05/27/2015		0	0	0	0	0	0	0	341,556	341,556	0	0	0
717611642	MOUNT AYR	IA		11/02/2018		0	0	0	0	0	0	0	8,289	8,289	0	0	0
717611416	PAULLINA	IA		06/02/2017		0	0	0	0	0	0	0	85,990	85,990	0	0	0
717610288	SHELDON	IA		12/07/2010		0	0	0	0	0	0	0	233,278	233,278	0	0	0
717611206	SIBLEY	IA		06/28/2016		0	0	0	0	0	0	0	240,000	240,000	0	0	0
717611207	SIBLEY	IA		06/28/2016		0	0	0	0	0	0	0	320,000	320,000	0	0	0
717611224	SIBLEY	IA		06/28/2016		0	0	0	0	0	0	0	450,000	450,000	0	0	0
706109335	BOISE	ID		12/02/2013		0	0	0	0	0	0	0	261,495	261,495	0	0	0
706110408	BOISE	ID		08/04/2017		0	0	0	0	0	0	0	9,557	9,557	0	0	0
706109334	IDAHO FALLS	ID		12/02/2013		0	0	0	0	0	0	0	223,714	223,714	0	0	0
706110407	IDAHO FALLS	ID		08/04/2017		0	0	0	0	0	0	0	4,612	4,612	0	0	0
706109770	CARY	IL		03/13/2015		0	0	0	0	0	0	0	87,197	87,197	0	0	0
706108819	CHICAGO	IL		05/30/2012		0	0	0	0	0	0	0	111,616	111,616	0	0	0
706108820	CHICAGO	IL		05/30/2012		0	0	0	0	0	0	0	49,717	49,717	0	0	0
706108821	CHICAGO	IL		05/30/2012		0	0	0	0	0	0	0	52,680	52,680	0	0	0
706108911	CHICAGO	IL		08/31/2012		0	0	0	0	0	0	0	682,728	682,728	0	0	0
706108918	CHICAGO	IL		08/10/2012		0	0	0	0	0	0	0	16,841	16,841	0	0	0
706109009	CHICAGO	IL		12/19/2012		0	0	0	0	0	0	0	179,351	179,351	0	0	0
706109044	CHICAGO	IL		02/22/2013		0	0	0	0	0	0	0	371,108	371,108	0	0	0
706109055	CHICAGO	IL		02/14/2013		0	0	0	0	0	0	0	2,949,451	2,949,451	0	0	0
706109472	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	31,366	31,366	0	0	0
706109473	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	41,578	41,578	0	0	0
706109474	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	25,530	25,530	0	0	0
706109475	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	18,236	18,236	0	0	0
706109705	CHICAGO	IL		01/14/2015		0	0	0	0	0	0	0	473,864	473,864	0	0	0
706110111	CHICAGO	IL		08/24/2016		0	0	0	0	0	0	0	375,666	375,666	0	0	0
706108908	DES PLAINES	IL		08/10/2012		0	0	0	0	0	0	0	69,256	69,256	0	0	0
706108909	DES PLAINES	IL		08/10/2012		0	0	0	0	0	0	0	173,545	173,545	0	0	0
706107134	ELMHURST	IL		07/16/2007		0	0	0	0	0	0	0	94,518	94,518	0	0	0
706110980	GENEVA	IL		12/31/2019		0	0	0	0	0	0	0	135,349	135,349	0	0	0
717610917	GLADSTONE	IL		12/23/2014		0	0	0	0	0	0	0	72,766	72,766	0	0	0
717610918	GLADSTONE	IL		12/23/2014		0	0	0	0	0	0	0	95,675	95,675	0	0	0
717610517	JOY	IL		06/22/2012		0	0	0	0	0	0	0	32,221	32,221	0	0	0
706108919	LA GRANGE	IL		08/10/2012		0	0	0	0	0	0	0	266,722	266,722	0	0	0
706110988	LEMONT	IL		12/31/2019		0	0	0	0	0	0	0	140,358	140,358	0	0	0
717611658	LIVINGSTON	IL		02/13/2019		0	0	0	0	0	0	0	35,082	35,082	0	0	0
706110296	LOMBARD	IL		04/06/2017		0	0	0	0	0	0	0	153,608	153,608	0	0	0
717610509	MEDORA	IL		05/21/2012		0	0	0	0	0	0	0	25,113	25,113	0	0	0
717611146	MELVIN	IL		12/15/2015		0	0	0	0	0	0	0	93,650	93,650	0	0	0
706110333	MUNDELEIN	IL		05/23/2017		0	0	0	0	0	0	0	32,080	32,080	0	0	0
706110992	NAPERVILLE	IL		12/31/2019		0	0	0	0	0	0	0	16,522	16,522	0	0	0
706106923	O FALLON	IL		02/01/2007		0	0	0	0	0	0	0	379,679	379,679	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108920	PALATINE	IL		08/10/2012		0	0	0	0	0	0	0	41,288	41,288	0	0	0
706109218	PEORIA	IL		05/01/2019		0	0	0	0	0	0	0	69,730	69,730	0	0	0
717610867	RALEIGH	IL		07/31/2014		0	0	0	0	0	0	0	44,505	44,505	0	0	0
706109012	RIVER GROVE	IL		03/01/2013		0	0	0	0	0	0	0	192,687	192,687	0	0	0
717610527	ROCKPORT	IL		09/13/2012		0	0	0	0	0	0	0	1,024,681	1,024,681	0	0	0
706108691	SCHAUMBURG	IL		02/17/2012		0	0	0	0	0	0	0	734,753	734,753	0	0	0
706108917	SCHILLER PARK	IL		08/10/2012		0	0	0	0	0	0	0	13,882	13,882	0	0	0
706108177	SKOKIE	IL		02/23/2010		0	0	0	0	0	0	0	67,631,844	67,631,844	0	0	0
717610771	ST. ANNE	IL		11/04/2013		0	0	0	0	0	0	0	84,606	84,606	0	0	0
717610773	ST. ANNE	IL		11/04/2013		0	0	0	0	0	0	0	24,622	24,622	0	0	0
717610596	WEST SALEM	IL		11/28/2012		0	0	0	0	0	0	0	46,154	46,154	0	0	0
706108916	WOOD DALE	IL		08/10/2012		0	0	0	0	0	0	0	8,672	8,672	0	0	0
717610751	YORKVILLE	IL		11/12/2013		0	0	0	0	0	0	0	192,000	192,000	0	0	0
717610355	AVON	IN		06/08/2011		0	0	0	0	0	0	0	19,273	19,273	0	0	0
717610017	CLAYTON	IN		10/30/2008		0	0	0	0	0	0	0	39,324	39,324	0	0	0
706109221	ELKHART	IN		05/01/2019		0	0	0	0	0	0	0	16,791	16,791	0	0	0
706110698	ELKHART	IN		03/15/2019		0	0	0	0	0	0	0	310,706	310,706	0	0	0
706109244	INDIANAPOLIS	IN		09/27/2013		0	0	0	0	0	0	0	73,908	73,908	0	0	0
706110696	MISHAWAKA	IN		03/15/2019		0	0	0	0	0	0	0	706,606	706,606	0	0	0
717611040	OAKTOWN	IN		05/06/2015		0	0	0	0	0	0	0	24,017	24,017	0	0	0
717611853	OAKTOWN	IN		02/28/2020		0	0	0	0	0	0	0	48,601	48,601	0	0	0
717610774	RENSSELAER	IN		11/04/2013		0	0	0	0	0	0	0	20,827	20,827	0	0	0
717610498	DOUGLASS	KS		06/12/2012		0	0	0	0	0	0	0	208,828	208,828	0	0	0
706109126	LAWRENCE	KS		06/24/2013		0	0	0	0	0	0	0	162,687	162,687	0	0	0
706104982	OLATHE	KS		07/24/2003		0	0	0	0	0	0	0	86,815	86,815	0	0	0
706108620	OVERLAND PARK	KS		10/24/2011		0	0	0	0	0	0	0	1,588,685	1,588,685	0	0	0
706109765	OVERLAND PARK	KS		03/13/2015		0	0	0	0	0	0	0	210,592	210,592	0	0	0
706109766	OVERLAND PARK	KS		03/13/2015		0	0	0	0	0	0	0	37,161	37,161	0	0	0
706109767	SHAWNEE	KS		03/13/2015		0	0	0	0	0	0	0	72,626	72,626	0	0	0
717610862	TRIBUNE	KS		08/20/2014		0	0	0	0	0	0	0	128,516	128,516	0	0	0
717610960	TRIBUNE	KS		03/25/2015		0	0	0	0	0	0	0	35,822	35,822	0	0	0
706107159	ALEXANDRIA	KY		04/26/2007		0	0	0	0	0	0	0	239,546	239,546	0	0	0
706109037	HEBRON	KY		11/01/2018		0	0	0	0	0	0	0	550,920	550,920	0	0	0
717611283	PEMBROKE	KY		08/09/2016		0	0	0	0	0	0	0	103,400	103,400	0	0	0
717611284	PEMBROKE	KY		08/09/2016		0	0	0	0	0	0	0	95,480	95,480	0	0	0
717610813	SLAUGHTERS	KY		02/12/2014		0	0	0	0	0	0	0	50,963	50,963	0	0	0
717610857	STURGIS	KY		06/27/2014		0	0	0	0	0	0	0	40,534	40,534	0	0	0
706109448	WALTON	KY		04/25/2014		0	0	0	0	0	0	0	350,310	350,310	0	0	0
717610568	DONALDSONVILLE	LA		09/17/2012		0	0	0	0	0	0	0	141,920	141,920	0	0	0
717610541	RACELAND	LA		09/11/2012		0	0	0	0	0	0	0	250,000	250,000	0	0	0
706103499	ARLINGTON	MA		10/15/1999		0	0	0	0	0	0	0	1,282,100	1,282,100	0	0	0
706107434	BOSTON	MA		08/16/2007		0	0	0	0	0	0	0	361,502	361,502	0	0	0
706108311	BOSTON	MA		07/30/2010		0	0	0	0	0	0	0	82,773	82,773	0	0	0
706109134	BOSTON	MA		09/25/2013		0	0	0	0	0	0	0	683,872	683,872	0	0	0
706109607	BOSTON	MA		09/25/2014		0	0	0	0	0	0	0	744,378	744,378	0	0	0
706109800	BOSTON	MA		06/01/2020		0	0	0	0	0	0	0	58,768	58,768	0	0	0
706110032	BOSTON	MA		04/06/2017		0	0	0	0	0	0	0	366,417	366,417	0	0	0
706108581	BROOKLINE	MA		10/26/2011		0	0	0	0	0	0	0	510,235	510,235	0	0	0
706109962	CANTON	MA		11/24/2015		0	0	0	0	0	0	0	399,992	399,992	0	0	0
706109961	MILFORD	MA		11/24/2015		0	0	0	0	0	0	0	406,516	406,516	0	0	0
706109262	NORWOOD	MA		12/12/2013		0	0	0	0	0	0	0	530,749	530,749	0	0	0
706109116	PEABODY	MA		06/18/2013		0	0	0	0	0	0	0	1,252,809	1,252,809	0	0	0
706109263	WEST ROXBURY	MA		12/16/2013		0	0	0	0	0	0	0	149,897	149,897	0	0	0
706108710	ABERDEEN	MD		01/13/2012		0	0	0	0	0	0	0	751,709	751,709	0	0	0
706106305	BALTIMORE	MD		06/12/2006		0	0	0	0	0	0	0	606,676	606,676	0	0	0
706109033	BALTIMORE	MD		12/21/2012		0	0	0	0	0	0	0	361,655	361,655	0	0	0
706109498	BALTIMORE	MD		06/12/2014		0	0	0	0	0	0	0	138,809	138,809	0	0	0
706110390	BALTIMORE	MD		08/04/2017		0	0	0	0	0	0	0	26,548	26,548	0	0	0
706108320	BETHESDA	MD		09/02/2010		0	0	0	0	0	0	0	156,588	156,588	0	0	0
706108461	BETHESDA	MD		01/31/2011		0	0	0	0	0	0	0	2,975,000	2,975,000	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109402	BETHESDA	MD		04/03/2014		0	0	0	0	0	0	0	333,621	333,621	0	0	0
706108472	DISTRICT HEIGHTS	MD		11/01/2018		0	0	0	0	0	0	0	230,792	230,792	0	0	0
706110450	ELLICOTT CITY	MD		12/13/2017		0	0	0	0	0	0	0	64,171	64,171	0	0	0
706109034	FREDERICK	MD		12/21/2012		0	0	0	0	0	0	0	207,431	207,431	0	0	0
706110391	FREDERICK	MD		08/04/2017		0	0	0	0	0	0	0	113,779	113,779	0	0	0
706108633	GAITHERSBURG	MD		10/06/2011		0	0	0	0	0	0	0	1,367,023	1,367,023	0	0	0
706111000	GAITHERSBURG	MD		12/31/2019		0	0	0	0	0	0	0	74,030	74,030	0	0	0
706103872	LAUREL	MD		05/24/2000		0	0	0	0	0	0	0	14,738	14,738	0	0	0
706104758	LAUREL	MD		04/01/2016		0	0	0	0	0	0	0	86,221	86,221	0	0	0
706108281	OWINGS MILLS	MD		06/02/2010		0	0	0	0	0	0	0	107,828	107,828	0	0	0
706110999	PHOENIX	MD		12/31/2019		0	0	0	0	0	0	0	19,874	19,874	0	0	0
706109035	PIKESVILLE	MD		12/21/2012		0	0	0	0	0	0	0	232,048	232,048	0	0	0
706110392	PIKESVILLE	MD		08/04/2017		0	0	0	0	0	0	0	759	759	0	0	0
706108686	SILVER SPRING	MD		01/31/2012		0	0	0	0	0	0	0	1,081,385	1,081,385	0	0	0
706108748	SILVER SPRING	MD		06/06/2012		0	0	0	0	0	0	0	537,916	537,916	0	0	0
706108980	SILVER SPRING	MD		12/12/2012		0	0	0	0	0	0	0	514,739	514,739	0	0	0
706109157	SILVER SPRING	MD		07/19/2013		0	0	0	0	0	0	0	464,523	464,523	0	0	0
706109528	SILVER SPRING	MD		08/13/2014		0	0	0	0	0	0	0	367,535	367,535	0	0	0
706109532	SILVER SPRING	MD		08/13/2014		0	0	0	0	0	0	0	53,230	53,230	0	0	0
706109840	SILVER SPRING	MD		05/01/2019		0	0	0	0	0	0	0	85,262	85,262	0	0	0
706109860	SILVER SPRING	MD		05/01/2019		0	0	0	0	0	0	0	6,236	6,236	0	0	0
706109861	SILVER SPRING	MD		05/01/2019		0	0	0	0	0	0	0	10,263	10,263	0	0	0
706109159	TOWSON	MD		07/12/2013		0	0	0	0	0	0	0	581,619	581,619	0	0	0
706109220	BATTLE CREEK	MI		05/01/2019		0	0	0	0	0	0	0	19,260	19,260	0	0	0
706109032	CADILLAC	MI		12/21/2012		0	0	0	0	0	0	0	197,864	197,864	0	0	0
706110389	CADILLAC	MI		08/04/2017		0	0	0	0	0	0	0	15,170	15,170	0	0	0
717611698	CARO	MI		04/03/2019		0	0	0	0	0	0	0	79,994	79,994	0	0	0
717611703	CARO	MI		04/03/2019		0	0	0	0	0	0	0	66,006	66,006	0	0	0
717611573	EDWARDSBURG	MI		12/10/2018		0	0	0	0	0	0	0	106,628	106,628	0	0	0
717611592	EDWARDSBURG	MI		12/10/2018		0	0	0	0	0	0	0	851,231	851,231	0	0	0
706109223	GRAND RAPIDS	MI		05/01/2019		0	0	0	0	0	0	0	11,852	11,852	0	0	0
717610691	GREENVILLE	MI		07/15/2013		0	0	0	0	0	0	0	81,924	81,924	0	0	0
706109222	KALAMAZOO	MI		05/01/2019		0	0	0	0	0	0	0	12,089	12,089	0	0	0
706110513	LANSING	MI		05/10/2018		0	0	0	0	0	0	0	93,228	93,228	0	0	0
706110699	LANSING	MI		03/15/2019		0	0	0	0	0	0	0	375,854	375,854	0	0	0
717610851	LITCHFIELD	MI		09/19/2014		0	0	0	0	0	0	0	39,325	39,325	0	0	0
706110514	MACOMB	MI		05/10/2018		0	0	0	0	0	0	0	152,554	152,554	0	0	0
706109031	MARQUETTE	MI		12/21/2012		0	0	0	0	0	0	0	220,045	220,045	0	0	0
706110388	MARQUETTE	MI		08/04/2017		0	0	0	0	0	0	0	56,131	56,131	0	0	0
706108587	NOVI	MI		09/22/2011		0	0	0	0	0	0	0	661,108	661,108	0	0	0
717610980	UNION CITY	MI		02/13/2015		0	0	0	0	0	0	0	129,304	129,304	0	0	0
706110594	WEST BLOOMFIELD	MI		09/06/2018		0	0	0	0	0	0	0	213,021	213,021	0	0	0
717609325	ALBERT LEA	MN		09/30/2004		0	0	0	0	0	0	0	42,444	42,444	0	0	0
706110984	ANDOVER	MN		12/31/2019		0	0	0	0	0	0	0	55,393	55,393	0	0	0
717610856	BROWNTOWN	MN		07/22/2014		0	0	0	0	0	0	0	9,367	9,367	0	0	0
717611364	EVANSVILLE	MN		02/09/2017		0	0	0	0	0	0	0	149,973	149,973	0	0	0
717611670	GALESBURG	MN		03/06/2019		0	0	0	0	0	0	0	29,536	29,536	0	0	0
706108491	HOPKINS	MN		03/30/2011		0	0	0	0	0	0	0	45,667	45,667	0	0	0
717611466	JACKSON	MN		06/30/2017		0	0	0	0	0	0	0	55,356	55,356	0	0	0
717610713	LAMBERTON	MN		06/27/2013		0	0	0	0	0	0	0	35,796	35,796	0	0	0
717611523	LISMORE	MN		11/06/2017		0	0	0	0	0	0	0	31,423	31,423	0	0	0
706109247	MINNEAPOLIS	MN		08/30/2013		0	0	0	0	0	0	0	468,855	468,855	0	0	0
717611686	MOUNTAINLAKE	MN		03/21/2019		0	0	0	0	0	0	0	18,951	18,951	0	0	0
717611047	WESTBROOK	MN		06/09/2015		0	0	0	0	0	0	0	27,110	27,110	0	0	0
717611312	ZUMBROTA	MN		10/12/2016		0	0	0	0	0	0	0	8,043	8,043	0	0	0
717611315	ZUMBROTA	MN		10/12/2016		0	0	0	0	0	0	0	3,725	3,725	0	0	0
717610831	BELL CITY	MO		05/05/2014		0	0	0	0	0	0	0	111,428	111,428	0	0	0
717610999	BELL CITY	MO		09/02/2015		0	0	0	0	0	0	0	109,097	109,097	0	0	0
717610687	BERNIE	MO		06/06/2013		0	0	0	0	0	0	0	37,785	37,785	0	0	0
717610688	BERNIE	MO		06/06/2013		0	0	0	0	0	0	0	34,636	34,636	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717610546	CHILLICOTHE	MO		07/13/2012		0	0	0	0	0	0	0	29,986	29,986	0	0	0
717611672	DUDLEY	MO		01/10/2019		0	0	0	0	0	0	0	78,698	78,698	0	0	0
717610303	EAST PRAIRIE	MO		12/29/2010		0	0	0	0	0	0	0	25,496	25,496	0	0	0
717609784	HOPKINS	MO		05/01/2007		0	0	0	0	0	0	0	82,606	82,606	0	0	0
717611148	PERRYVILLE	MO		03/24/2016		0	0	0	0	0	0	0	84,676	84,676	0	0	0
717610658	POPLAR BLUFF	MO		04/18/2013		0	0	0	0	0	0	0	20,930	20,930	0	0	0
706109097	SAINT LOUIS	MO		06/07/2013		0	0	0	0	0	0	0	40,153	40,153	0	0	0
706109769	ST LOUIS	MO		03/13/2015		0	0	0	0	0	0	0	108,366	108,366	0	0	0
706110056	ST LOUIS	MO		04/19/2016		0	0	0	0	0	0	0	107,161	107,161	0	0	0
706110295	ST LOUIS	MO		04/06/2017		0	0	0	0	0	0	0	120,215	120,215	0	0	0
717611760	ANGUILLA	MS		08/30/2019		0	0	0	0	0	0	0	14,034	14,034	0	0	0
717611775	ANGUILLA	MS		10/01/2019		0	0	0	0	0	0	0	16,802	16,802	0	0	0
717611083	BATESVILLE	MS		09/15/2015		0	0	0	0	0	0	0	108,370	108,370	0	0	0
717611127	BATESVILLE	MS		09/21/2016		0	0	0	0	0	0	0	21,697	21,697	0	0	0
717611255	CLARKSDALE	MS		06/22/2016		0	0	0	0	0	0	0	70,380	70,380	0	0	0
717611314	CLARKSDALE	MS		10/06/2016		0	0	0	0	0	0	0	38,170	38,170	0	0	0
717611280	CLEVELAND	MS		08/10/2016		0	0	0	0	0	0	0	30,106	30,106	0	0	0
717610742	DODDSVILLE	MS		08/27/2013		0	0	0	0	0	0	0	12,389	12,389	0	0	0
717610587	GLEN ALLAN	MS		10/02/2012		0	0	0	0	0	0	0	12,008	12,008	0	0	0
717610994	GREENVILLE	MS		05/29/2015		0	0	0	0	0	0	0	127,016	127,016	0	0	0
717611096	INDIANOLA	MS		11/12/2015		0	0	0	0	0	0	0	71,687	71,687	0	0	0
717611281	LAKE CORMORANT	MS		08/18/2016		0	0	0	0	0	0	0	71,347	71,347	0	0	0
717610979	LELAND	MS		04/30/2015		0	0	0	0	0	0	0	32,441	32,441	0	0	0
717610665	MARKS	MS		10/15/2013		0	0	0	0	0	0	0	59,568	59,568	0	0	0
717611451	MIDNIGHT	MS		06/09/2017		0	0	0	0	0	0	0	117,699	117,699	0	0	0
717611464	MIDNIGHT	MS		06/09/2017		0	0	0	0	0	0	0	60,000	60,000	0	0	0
717611026	ROBINSONVILLE	MS		05/15/2015		0	0	0	0	0	0	0	5,898	5,898	0	0	0
717610865	SHAW	MS		07/10/2014		0	0	0	0	0	0	0	186,401	186,401	0	0	0
717611173	SHAW	MS		02/26/2016		0	0	0	0	0	0	0	13,151	13,151	0	0	0
717611391	SHELBY	MS		01/27/2017		0	0	0	0	0	0	0	47,671	47,671	0	0	0
717610501	SUNFLOWER	MS		04/04/2013		0	0	0	0	0	0	0	43,662	43,662	0	0	0
717611075	SUNFLOWER	MS		08/28/2015		0	0	0	0	0	0	0	7,647	7,647	0	0	0
717610595	TUNICA	MS		12/11/2012		0	0	0	0	0	0	0	44,271	44,271	0	0	0
717611424	TUNICA	MS		10/04/2017		0	0	0	0	0	0	0	73,851	73,851	0	0	0
706109333	BILLINGS	MT		12/02/2013		0	0	0	0	0	0	0	244,969	244,969	0	0	0
706110406	BILLINGS	MT		08/04/2017		0	0	0	0	0	0	0	8,389	8,389	0	0	0
717609584	BILLINGS	MT		05/25/2006		0	0	0	0	0	0	0	7,966	7,966	0	0	0
717610887	CIRCLE	MT		09/24/2014		0	0	0	0	0	0	0	32,904	32,904	0	0	0
717610162	DILLON	MT		03/02/2010		0	0	0	0	0	0	0	24,660	24,660	0	0	0
717610991	MEAGHER	MT		04/23/2015		0	0	0	0	0	0	0	22,050	22,050	0	0	0
706108567	CHAPEL HILL	NC		07/29/2011		0	0	0	0	0	0	0	186,389	186,389	0	0	0
706108663	CHARLOTTE	NC		01/04/2012		0	0	0	0	0	0	0	1,773,214	1,773,214	0	0	0
706109208	CHARLOTTE	NC		06/20/2013		0	0	0	0	0	0	0	69,365	69,365	0	0	0
706109258	CHARLOTTE	NC		01/23/2014		0	0	0	0	0	0	0	332,232	332,232	0	0	0
706109611	CHARLOTTE	NC		09/18/2014		0	0	0	0	0	0	0	188,184	188,184	0	0	0
706110166	CHARLOTTE	NC		09/09/2016		0	0	0	0	0	0	0	384,898	384,898	0	0	0
706110265	DURHAM	NC		02/28/2017		0	0	0	0	0	0	0	94,516	94,516	0	0	0
706106949	GREENSBORO	NC		12/15/2006		0	0	0	0	0	0	0	1,037,556	1,037,556	0	0	0
706109462	RALEIGH	NC		03/10/2014		0	0	0	0	0	0	0	1,559,679	1,559,679	0	0	0
717609581	HORACE	ND		02/02/2006		0	0	0	0	0	0	0	19,330	19,330	0	0	0
717611426	IMPERIAL	NE		06/09/2017		0	0	0	0	0	0	0	44,303	44,303	0	0	0
717610913	JACKSON	NE		12/30/2014		0	0	0	0	0	0	0	87,640	87,640	0	0	0
717611168	JACKSON	NE		02/01/2016		0	0	0	0	0	0	0	21,176	21,176	0	0	0
706108490	LINCOLN	NE		03/30/2011		0	0	0	0	0	0	0	168,459	168,459	0	0	0
706110438	OMAHA	NE		11/09/2017		0	0	0	0	0	0	0	233,544	233,544	0	0	0
717610624	OSMOND	NE		02/20/2013		0	0	0	0	0	0	0	25,682	25,682	0	0	0
706110553	AVENEL	NJ		06/21/2018		0	0	0	0	0	0	0	268,766	268,766	0	0	0
706110582	AVENEL	NJ		07/31/2018		0	0	0	0	0	0	0	282,750	282,750	0	0	0
706110583	AVENEL	NJ		07/31/2018		0	0	0	0	0	0	0	141,375	141,375	0	0	0
706110175	BELLE MEAD	NJ		09/27/2016		0	0	0	0	0	0	0	1,298,548	1,298,548	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108612	BERKELEY HEIGHTS	NJ		08/16/2011		0	0	0	0	0	0	0	548,356	548,356	0	0	0
706110335	BLOOMFIELD	NJ		12/28/2017		0	0	0	0	0	0	0	404,244	404,244	0	0	0
706106539	CARLSTADT	NJ		07/05/2006		0	0	0	0	0	0	0	755,622	755,622	0	0	0
706106772	CARLSTADT	NJ		05/04/2007		0	0	0	0	0	0	0	230,678	230,678	0	0	0
706108374	CARTERET	NJ		08/01/2019		0	0	0	0	0	0	0	161,386	161,386	0	0	0
706108403	CARTERET	NJ		12/30/2010		0	0	0	0	0	0	0	379,987	379,987	0	0	0
706108552	COLTS NECK	NJ		02/01/2012		0	0	0	0	0	0	0	524,142	524,142	0	0	0
706109003	ENGLEWOOD	NJ		01/14/2013		0	0	0	0	0	0	0	173,209	173,209	0	0	0
706109872	FAIR LAWN	NJ		08/14/2015		0	0	0	0	0	0	0	507,810	507,810	0	0	0
706110359	FAIR LAWN	NJ		08/01/2017		0	0	0	0	0	0	0	101,960	101,960	0	0	0
706109879	FRANKLIN PARK	NJ		08/27/2015		0	0	0	0	0	0	0	417,080	417,080	0	0	0
706109880	FRANKLIN TOWNSHIP	NJ		08/27/2015		0	0	0	0	0	0	0	120,262	120,262	0	0	0
706105975	HILLSBOROUGH	NJ		07/07/2005		0	0	0	0	0	0	0	324,583	324,583	0	0	0
706106946	HILLSBOROUGH	NJ		01/08/2007		0	0	0	0	0	0	0	165,900	165,900	0	0	0
706110055	JERSEY CITY	NJ		06/13/2016		0	0	0	0	0	0	0	60,183	60,183	0	0	0
706109691	LAKEWOOD	NJ		12/09/2014		0	0	0	0	0	0	0	475,368	475,368	0	0	0
706110510	LYNDHURST	NJ		06/06/2018		0	0	0	0	0	0	0	375,875	375,875	0	0	0
706110757	MANAHAWKIN	NJ		07/31/2019		0	0	0	0	0	0	0	265,512	265,512	0	0	0
706110316	MARLTON	NJ		08/15/2017		0	0	0	0	0	0	0	84,964	84,964	0	0	0
706110317	MARLTON	NJ		08/15/2017		0	0	0	0	0	0	0	61,792	61,792	0	0	0
706110318	MARLTON	NJ		08/21/2017		0	0	0	0	0	0	0	154,480	154,480	0	0	0
706110319	MARLTON	NJ		08/15/2017		0	0	0	0	0	0	0	185,375	185,375	0	0	0
706110441	NEWARK	NJ		12/14/2017		0	0	0	0	0	0	0	198,196	198,196	0	0	0
706110176	NORTH BRUNSWICK	NJ		09/27/2016		0	0	0	0	0	0	0	1,650,260	1,650,260	0	0	0
706109251	PARSIPPANY	NJ		09/27/2013		0	0	0	0	0	0	0	43,870	43,870	0	0	0
706111115	PARSIPPANY	NJ		10/06/2020		0	0	0	0	0	0	0	1,442	1,442	0	0	0
706110106	PASSAIC	NJ		10/11/2018		0	0	0	0	0	0	0	248,241	248,241	0	0	0
706110177	RAHWAY	NJ		09/27/2016		0	0	0	0	0	0	0	504,508	504,508	0	0	0
706109109	RARITAN	NJ		01/15/2014		0	0	0	0	0	0	0	943,641	943,641	0	0	0
706110247	SECAUCUS	NJ		12/23/2016		0	0	0	0	0	0	0	137,343	137,343	0	0	0
706110378	SOMERSET	NJ		08/15/2017		0	0	0	0	0	0	0	119,240	119,240	0	0	0
706110693	SOMERSET	NJ		03/25/2019		0	0	0	0	0	0	0	504,471	504,471	0	0	0
706109249	VERONA	NJ		09/27/2013		0	0	0	0	0	0	0	501,824	501,824	0	0	0
706108282	WAYNE	NJ		06/02/2010		0	0	0	0	0	0	0	139,415	139,415	0	0	0
706108941	WOODBRIDGE TOWNSHIP	NJ		11/20/2012		0	0	0	0	0	0	0	989,508	989,508	0	0	0
750000341	EINDHOVEN	NLD		09/02/2020		0	0	0	0	0	0	0	0	(31,295)	(31,295)	0	(31,295)
706107960	LAS VEGAS	NV		09/05/2008		0	0	0	0	0	0	0	1,723,639	1,723,639	0	0	0
706109336	SPARKS	NV		12/02/2013		0	0	0	0	0	0	0	296,497	296,497	0	0	0
706110409	SPARKS	NV		08/04/2017		0	0	0	0	0	0	0	6,766	6,766	0	0	0
717610732	YERINGTON	NV		08/23/2013		0	0	0	0	0	0	0	24,787	24,787	0	0	0
717611278	YERINGTON	NV		09/22/2016		0	0	0	0	0	0	0	373,821	373,821	0	0	0
717611303	YERINGTON	NV		09/22/2016		0	0	0	0	0	0	0	65,100	65,100	0	0	0
717611668	YERINGTON	NV		12/17/2018		0	0	0	0	0	0	0	37,180	37,180	0	0	0
706108562	BAYSIDE	NY		08/05/2011		0	0	0	0	0	0	0	101,491	101,491	0	0	0
706109560	BRONX	NY		02/02/2015		0	0	0	0	0	0	0	83,509	83,509	0	0	0
706108475	BROOKLYN	NY		03/01/2011		0	0	0	0	0	0	0	574,497	574,497	0	0	0
706109562	BROOKLYN	NY		02/02/2015		0	0	0	0	0	0	0	175,368	175,368	0	0	0
706109881	BROOKLYN	NY		07/30/2015		0	0	0	0	0	0	0	383,540	383,540	0	0	0
706110569	BROOKLYN	NY		08/01/2018		0	0	0	0	0	0	0	112,441	112,441	0	0	0
706106997	LONG ISLAND CITY	NY		12/21/2006		0	0	0	0	0	0	0	861,469	861,469	0	0	0
706107067	LONG ISLAND CITY	NY		12/21/2006		0	0	0	0	0	0	0	215,193	215,193	0	0	0
706108907	MANHATTAN	NY		10/01/2012		0	0	0	0	0	0	0	240,494	240,494	0	0	0
706106358	NEW YORK	NY		03/02/2006		0	0	0	0	0	0	0	1,332,257	1,332,257	0	0	0
706106516	NEW YORK	NY		11/01/2006		0	0	0	0	0	0	0	267,732	267,732	0	0	0
706106643	NEW YORK	NY		06/23/2006		0	0	0	0	0	0	0	507,532	507,532	0	0	0
706108001	NEW YORK	NY		08/27/2008		0	0	0	0	0	0	0	1,033,660	1,033,660	0	0	0
706108420	NEW YORK	NY		01/05/2011		0	0	0	0	0	0	0	256,768	256,768	0	0	0
706108421	NEW YORK	NY		02/01/2011		0	0	0	0	0	0	0	236,809	236,809	0	0	0
706108555	NEW YORK	NY		08/19/2011		0	0	0	0	0	0	0	3,854,716	3,854,716	0	0	0
706108731	NEW YORK	NY		05/31/2012		0	0	0	0	0	0	0	303,088	303,088	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108871	NEW YORK	NY		08/02/2012		0	0	0	0	0	0	0	194,877	194,877	0	0	0
706108886	NEW YORK	NY		08/16/2012		0	0	0	0	0	0	0	240,001	240,001	0	0	0
706108897	NEW YORK	NY		10/24/2012		0	0	0	0	0	0	0	95,804	95,804	0	0	0
706108901	NEW YORK	NY		09/26/2012		0	0	0	0	0	0	0	492,764	492,764	0	0	0
706108902	NEW YORK	NY		09/26/2012		0	0	0	0	0	0	0	138,985	138,985	0	0	0
706108906	NEW YORK	NY		10/01/2012		0	0	0	0	0	0	0	386,637	386,637	0	0	0
706109384	NEW YORK	NY		03/10/2014		0	0	0	0	0	0	0	1,003,177	1,003,177	0	0	0
706109940	NEW YORK	NY		08/09/2016		0	0	0	0	0	0	0	313,679	313,679	0	0	0
706110043	NEW YORK	NY		05/05/2016		0	0	0	0	0	0	0	298,895	298,895	0	0	0
706110077	NEW YORK	NY		05/24/2016		0	0	0	0	0	0	0	338,047	338,047	0	0	0
706110078	NEW YORK	NY		05/24/2016		0	0	0	0	0	0	0	94,202	94,202	0	0	0
706110167	NEW YORK	NY		09/14/2016		0	0	0	0	0	0	0	548,404	548,404	0	0	0
706110314	NEW YORK	NY		06/07/2017		0	0	0	0	0	0	0	87,949	87,949	0	0	0
706110337	NEW YORK	NY		11/08/2017		0	0	0	0	0	0	0	393,709	393,709	0	0	0
706110338	NEW YORK	NY		11/08/2017		0	0	0	0	0	0	0	1,213,095	1,213,095	0	0	0
706110339	NEW YORK	NY		11/08/2017		0	0	0	0	0	0	0	243,965	243,965	0	0	0
706110713	NEW YORK	NY		04/23/2019		0	0	0	0	0	0	0	434,105	434,105	0	0	0
706111051	NEW YORK	NY		03/20/2020		0	0	0	0	0	0	0	854,649	854,649	0	0	0
706110020	PLAINVIEW	NY		06/13/2016		0	0	0	0	0	0	0	416,214	416,214	0	0	0
706108674	ROCHESTER	NY		04/06/2012		0	0	0	0	0	0	0	254,580	254,580	0	0	0
706110689	SHIRLEY	NY		02/15/2019		0	0	0	0	0	0	0	219,862	219,862	0	0	0
706108561	STATEN ISLAND	NY		10/03/2011		0	0	0	0	0	0	0	432,636	432,636	0	0	0
706109561	STATEN ISLAND	NY		02/02/2015		0	0	0	0	0	0	0	80,725	80,725	0	0	0
706110172	STATEN ISLAND	NY		09/20/2016		0	0	0	0	0	0	0	61,740	61,740	0	0	0
706110901	STATEN ISLAND	NY		01/29/2020		0	0	0	0	0	0	0	95,671	95,671	0	0	0
706108215	WHITE PLAINS	NY		05/03/2010		0	0	0	0	0	0	0	317,921	317,921	0	0	0
706109381	YONKERS	NY		07/10/2014		0	0	0	0	0	0	0	441,632	441,632	0	0	0
706108671	AVON	OH		01/23/2012		0	0	0	0	0	0	0	423,521	423,521	0	0	0
706109217	BATAVIA	OH		05/01/2019		0	0	0	0	0	0	0	48,001	48,001	0	0	0
706106711	BEDFORD	OH		06/30/2006		0	0	0	0	0	0	0	381,514	381,514	0	0	0
706107147	CINCINNATI	OH		04/26/2007		0	0	0	0	0	0	0	972,746	972,746	0	0	0
706109028	CINCINNATI	OH		08/15/2014		0	0	0	0	0	0	0	225,590	225,590	0	0	0
717610429	CLYDE	OH		12/05/2011		0	0	0	0	0	0	0	77,361	77,361	0	0	0
706109245	COLUMBUS	OH		07/31/2014		0	0	0	0	0	0	0	244,827	244,827	0	0	0
706109311	COLUMBUS	OH		11/27/2013		0	0	0	0	0	0	0	27,296	27,296	0	0	0
706109316	COLUMBUS	OH		11/27/2013		0	0	0	0	0	0	0	38,682	38,682	0	0	0
717611245	COLUMBUS	OH		08/12/2016		0	0	0	0	0	0	0	182,903	182,903	0	0	0
717611621	CRESTLINE	OH		10/04/2018		0	0	0	0	0	0	0	83,443	83,443	0	0	0
706109317	DUBLIN	OH		11/27/2013		0	0	0	0	0	0	0	46,637	46,637	0	0	0
706109351	DUBLIN	OH		12/17/2013		0	0	0	0	0	0	0	265,099	265,099	0	0	0
706111008	DUBLIN	OH		12/31/2019		0	0	0	0	0	0	0	110,867	110,867	0	0	0
706109596	FAIRFIELD	OH		09/23/2014		0	0	0	0	0	0	0	14,552	14,552	0	0	0
706109600	HAMILTON	OH		09/23/2014		0	0	0	0	0	0	0	21,399	21,399	0	0	0
706110981	MEDINA	OH		12/31/2019		0	0	0	0	0	0	0	41,425	41,425	0	0	0
706111001	MEDINA	OH		12/31/2019		0	0	0	0	0	0	0	97,117	97,117	0	0	0
717611449	NEW BLOOMINGTON	OH		07/20/2017		0	0	0	0	0	0	0	66,293	66,293	0	0	0
717609640	NEWCOMERSTOWN	OH		07/13/2006		0	0	0	0	0	0	0	88,932	88,932	0	0	0
717610725	NEWCOMERSTOWN	OH		10/29/2013		0	0	0	0	0	0	0	21,500	21,500	0	0	0
706110989	SOLON	OH		12/31/2019		0	0	0	0	0	0	0	50,205	50,205	0	0	0
717610556	WEST MANSFIELD	OH		11/01/2012		0	0	0	0	0	0	0	302,952	302,952	0	0	0
717611681	ANTLERS	OK		03/14/2019		0	0	0	0	0	0	0	26,650	26,650	0	0	0
717611866	BAKER CITY	OR		05/13/2020		0	0	0	0	0	0	0	140,000	140,000	0	0	0
706108813	BEAVERTON	OR		08/28/2012		0	0	0	0	0	0	0	132,803	132,803	0	0	0
706109324	BEAVERTON	OR		12/02/2013		0	0	0	0	0	0	0	114,993	114,993	0	0	0
706109495	BEAVERTON	OR		06/18/2014		0	0	0	0	0	0	0	112,234	112,234	0	0	0
706109497	BEAVERTON	OR		06/30/2014		0	0	0	0	0	0	0	39,839	39,839	0	0	0
706109935	BEAVERTON	OR		12/15/2015		0	0	0	0	0	0	0	40,698	40,698	0	0	0
706110396	BEAVERTON	OR		08/04/2017		0	0	0	0	0	0	0	2,025	2,025	0	0	0
706109328	BEND	OR		12/02/2013		0	0	0	0	0	0	0	99,473	99,473	0	0	0
706110400	BEND	OR		08/04/2017		0	0	0	0	0	0	0	2,458	2,458	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717611135	BOARDMAN	OR		11/20/2015		0	0	0	0	0	0	0	505,800	505,800	0	0	0
717611140	BOARDMAN	OR		11/20/2015		0	0	0	0	0	0	0	843,000	843,000	0	0	0
717611053	CARLTON	OR		11/18/2015		0	0	0	0	0	0	0	70,159	70,159	0	0	0
717611242	CARLTON	OR		05/31/2016		0	0	0	0	0	0	0	4,210	4,210	0	0	0
717611412	CARLTON	OR		06/09/2017		0	0	0	0	0	0	0	6,800	6,800	0	0	0
717611754	CARLTON	OR		07/25/2019		0	0	0	0	0	0	0	10,794	10,794	0	0	0
706109535	CLACKAMAS	OR		09/03/2014		0	0	0	0	0	0	0	134,162	134,162	0	0	0
706109394	CORVALLIS	OR		03/03/2014		0	0	0	0	0	0	0	95,613	95,613	0	0	0
706110405	CORVALLIS	OR		08/04/2017		0	0	0	0	0	0	0	3,459	3,459	0	0	0
717610421	CORVALLIS	OR		11/03/2011		0	0	0	0	0	0	0	8,200	8,200	0	0	0
717611516	DILLARD	OR		11/08/2017		0	0	0	0	0	0	0	88,515	88,515	0	0	0
717611517	DILLARD	OR		07/02/2018		0	0	0	0	0	0	0	105,996	105,996	0	0	0
717611518	DILLARD	OR		08/01/2018		0	0	0	0	0	0	0	453,637	453,637	0	0	0
717611519	DILLARD	OR		08/01/2018		0	0	0	0	0	0	0	265,544	265,544	0	0	0
717611370	ELSIE	OR		12/15/2016		0	0	0	0	0	0	0	2,200,000	2,200,000	0	0	0
717610226	EUGENE	OR		12/30/2010		0	0	0	0	0	0	0	600,000	600,000	0	0	0
717611445	EUGENE	OR		06/30/2017		0	0	0	0	0	0	0	570,000	570,000	0	0	0
706108485	GLADSTONE	OR		02/28/2011		0	0	0	0	0	0	0	516,688	516,688	0	0	0
706109322	GRESHAM	OR		12/02/2013		0	0	0	0	0	0	0	127,370	127,370	0	0	0
706110394	GRESHAM	OR		08/04/2017		0	0	0	0	0	0	0	3,209	3,209	0	0	0
706110864	HAPPY VALLEY	OR		10/31/2019		0	0	0	0	0	0	0	362,557	362,557	0	0	0
706110866	HILLSBORO	OR		10/31/2019		0	0	0	0	0	0	0	171,743	171,743	0	0	0
717610563	HOOD RIVER	OR		09/18/2012		0	0	0	0	0	0	0	92,000	92,000	0	0	0
706109327	MEDFORD	OR		12/02/2013		0	0	0	0	0	0	0	102,400	102,400	0	0	0
706110399	MEDFORD	OR		08/04/2017		0	0	0	0	0	0	0	3,944	3,944	0	0	0
706106626	PORTLAND	OR		06/29/2006		0	0	0	0	0	0	0	379,427	379,427	0	0	0
706107241	PORTLAND	OR		04/30/2008		0	0	0	0	0	0	0	99,931	99,931	0	0	0
706108560	PORTLAND	OR		08/11/2011		0	0	0	0	0	0	0	732,458	732,458	0	0	0
706109005	PORTLAND	OR		08/13/2013		0	0	0	0	0	0	0	86,930	86,930	0	0	0
706109106	PORTLAND	OR		07/03/2013		0	0	0	0	0	0	0	390,462	390,462	0	0	0
706109212	PORTLAND	OR		12/18/2013		0	0	0	0	0	0	0	579,116	579,116	0	0	0
706109266	PORTLAND	OR		12/17/2013		0	0	0	0	0	0	0	115,494	115,494	0	0	0
706109341	PORTLAND	OR		12/05/2013		0	0	0	0	0	0	0	34,153	34,153	0	0	0
706109936	PORTLAND	OR		12/15/2015		0	0	0	0	0	0	0	169,677	169,677	0	0	0
717610974	SAINT PAUL	OR		03/16/2015		0	0	0	0	0	0	0	50,000	50,000	0	0	0
706109325	SALEM	OR		12/02/2013		0	0	0	0	0	0	0	153,800	153,800	0	0	0
706109326	SALEM	OR		12/02/2013		0	0	0	0	0	0	0	93,469	93,469	0	0	0
706110397	SALEM	OR		08/04/2017		0	0	0	0	0	0	0	3,246	3,246	0	0	0
706110398	SALEM	OR		08/04/2017		0	0	0	0	0	0	0	3,436	3,436	0	0	0
717611581	SILVERTON	OR		05/07/2018		0	0	0	0	0	0	0	79,360	79,360	0	0	0
717611706	SILVERTON	OR		04/25/2019		0	0	0	0	0	0	0	18,600	18,600	0	0	0
706109329	TILLAMOOK	OR		12/02/2013		0	0	0	0	0	0	0	96,351	96,351	0	0	0
706110401	TILLAMOOK	OR		08/04/2017		0	0	0	0	0	0	0	3,231	3,231	0	0	0
706108915	TUALATIN	OR		11/15/2012		0	0	0	0	0	0	0	146,496	146,496	0	0	0
706109323	TUALATIN	OR		12/02/2013		0	0	0	0	0	0	0	55,892	55,892	0	0	0
706110395	TUALATIN	OR		08/04/2017		0	0	0	0	0	0	0	2,473	2,473	0	0	0
706110531	WILSONVILLE	OR		06/06/2018		0	0	0	0	0	0	0	201,254	201,254	0	0	0
706109966	BEDFORD	PA		01/15/2016		0	0	0	0	0	0	0	104,388	104,388	0	0	0
717610504	BENEZETT	PA		08/31/2012		0	0	0	0	0	0	0	240,000	240,000	0	0	0
717610505	BENEZETT	PA		08/31/2012		0	0	0	0	0	0	0	309,600	309,600	0	0	0
717611129	BENEZETT	PA		11/24/2015		0	0	0	0	0	0	0	513,682	513,682	0	0	0
706108826	BETHLEHEM	PA		12/07/2012		0	0	0	0	0	0	0	1,057,176	1,057,176	0	0	0
706108429	CARLISLE	PA		01/31/2011		0	0	0	0	0	0	0	124,984	124,984	0	0	0
706109775	CARLISLE	PA		05/11/2015		0	0	0	0	0	0	0	111,410	111,410	0	0	0
706108457	FEASTERVILLE TREVOSE	PA		07/21/2011		0	0	0	0	0	0	0	582,028	582,028	0	0	0
706110418	KUTZTOWN	PA		09/19/2017		0	0	0	0	0	0	0	1,384,851	1,384,851	0	0	0
706106707	LATROBE	PA		06/30/2006		0	0	0	0	0	0	0	587,817	587,817	0	0	0
706108570	PHILADELPHIA	PA		03/02/2012		0	0	0	0	0	0	0	165,285	165,285	0	0	0
706109395	PHILADELPHIA	PA		01/31/2014		0	0	0	0	0	0	0	132,685	132,685	0	0	0
706109256	PITTSBURGH	PA		09/27/2013		0	0	0	0	0	0	0	120,364	120,364	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
706108734	WAYNE	PA		07/13/2012		0	0	0	0	0	0	0	357,954	357,954	0	0	0
706109922	WILLOW GROVE	PA		09/21/2015		0	0	0	0	0	0	0	269,602	269,602	0	0	0
706105390	WYNNEWOOD	PA		08/02/2004		0	0	0	0	0	0	0	450,622	450,622	0	0	0
717610963	AMHERST	SD		03/25/2015		0	0	0	0	0	0	0	55,965	55,965	0	0	0
717611004	FAITH	SD		05/19/2015		0	0	0	0	0	0	0	24,374	24,374	0	0	0
717610689	HAYES	SD		06/20/2013		0	0	0	0	0	0	0	75,379	75,379	0	0	0
717611684	HIGHMORE	SD		03/11/2019		0	0	0	0	0	0	0	17,038	17,038	0	0	0
717611097	MILESVILLE	SD		11/24/2015		0	0	0	0	0	0	0	28,120	28,120	0	0	0
717611187	ORTLEY	SD		04/19/2016		0	0	0	0	0	0	0	58,881	58,881	0	0	0
717610581	PLANKINTON	SD		08/27/2012		0	0	0	0	0	0	0	30,321	30,321	0	0	0
717611016	SISSETON	SD		06/25/2015		0	0	0	0	0	0	0	415,974	415,974	0	0	0
717611465	TRIPP	SD		08/23/2017		0	0	0	0	0	0	0	35,556	35,556	0	0	0
717611271	WASTA	SD		09/13/2016		0	0	0	0	0	0	0	41,002	41,002	0	0	0
717611379	WHITE RIVER	SD		01/09/2017		0	0	0	0	0	0	0	19,489	19,489	0	0	0
706110313	MURFREESBORO	TN		06/01/2017		0	0	0	0	0	0	0	415,298	415,298	0	0	0
706109612	NASHVILLE	TN		03/27/2015		0	0	0	0	0	0	0	1,552,312	1,552,312	0	0	0
706109848	ADDISON	TX		07/01/2015		0	0	0	0	0	0	0	528,918	528,918	0	0	0
706109932	ARLINGTON	TX		10/19/2015		0	0	0	0	0	0	0	98,969	98,969	0	0	0
706109933	ARLINGTON	TX		10/19/2015		0	0	0	0	0	0	0	73,451	73,451	0	0	0
706108385	AUSTIN	TX		08/27/2010		0	0	0	0	0	0	0	210,717	210,717	0	0	0
706108815	AUSTIN	TX		05/09/2012		0	0	0	0	0	0	0	341,008	341,008	0	0	0
706109015	AUSTIN	TX		12/14/2012		0	0	0	0	0	0	0	315,726	315,726	0	0	0
706109029	AUSTIN	TX		12/28/2012		0	0	0	0	0	0	0	738,996	738,996	0	0	0
706109238	AUSTIN	TX		09/27/2013		0	0	0	0	0	0	0	297,742	297,742	0	0	0
706109243	AUSTIN	TX		09/27/2013		0	0	0	0	0	0	0	158,373	158,373	0	0	0
706109707	AUSTIN	TX		10/30/2014		0	0	0	0	0	0	0	1,082,388	1,082,388	0	0	0
706110306	AUSTIN	TX		06/06/2017		0	0	0	0	0	0	0	378,818	378,818	0	0	0
706110688	AUSTIN	TX		02/27/2019		0	0	0	0	0	0	0	30,170	30,170	0	0	0
706111002	AUSTIN	TX		12/31/2019		0	0	0	0	0	0	0	144,987	144,987	0	0	0
706111003	AUSTIN	TX		12/31/2019		0	0	0	0	0	0	0	74,788	74,788	0	0	0
706109184	CARROLLTON	TX		08/26/2013		0	0	0	0	0	0	0	54,408	54,408	0	0	0
706110264	CARROLLTON	TX		02/28/2017		0	0	0	0	0	0	0	78,079	78,079	0	0	0
706111005	CEDAR PARK	TX		12/31/2019		0	0	0	0	0	0	0	204,351	204,351	0	0	0
717611057	CLARKSVILLE	TX		08/14/2015		0	0	0	0	0	0	0	26,951	26,951	0	0	0
706109305	CONROE	TX		10/01/2013		0	0	0	0	0	0	0	8,031	8,031	0	0	0
706109929	COPPELL	TX		10/19/2015		0	0	0	0	0	0	0	88,457	88,457	0	0	0
706109930	COPPELL	TX		10/19/2015		0	0	0	0	0	0	0	93,713	93,713	0	0	0
706109931	COPPELL	TX		10/19/2015		0	0	0	0	0	0	0	115,242	115,242	0	0	0
706108488	DALLAS	TX		03/30/2011		0	0	0	0	0	0	0	63,933	63,933	0	0	0
706108526	DALLAS	TX		05/31/2011		0	0	0	0	0	0	0	2,530,180	2,530,180	0	0	0
706108938	DALLAS	TX		11/19/2012		0	0	0	0	0	0	0	699,492	699,492	0	0	0
706109179	DALLAS	TX		08/26/2013		0	0	0	0	0	0	0	41,377	41,377	0	0	0
706109185	DALLAS	TX		08/26/2013		0	0	0	0	0	0	0	82,667	82,667	0	0	0
706109309	DALLAS	TX		11/27/2013		0	0	0	0	0	0	0	119,477	119,477	0	0	0
706109386	DALLAS	TX		03/17/2014		0	0	0	0	0	0	0	547,379	547,379	0	0	0
706109923	DALLAS	TX		06/20/2016		0	0	0	0	0	0	0	1,304,486	1,304,486	0	0	0
706110122	DALLAS	TX		12/28/2016		0	0	0	0	0	0	0	421,696	421,696	0	0	0
706110640	DALLAS	TX		12/07/2018		0	0	0	0	0	0	0	112,285	112,285	0	0	0
706110974	DALLAS	TX		12/31/2019		0	0	0	0	0	0	0	98,454	98,454	0	0	0
706108999	FORT WORTH	TX		02/22/2013		0	0	0	0	0	0	0	492,406	492,406	0	0	0
706109180	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	114,222	114,222	0	0	0
706109181	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	94,836	94,836	0	0	0
706109182	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	35,444	35,444	0	0	0
706109186	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	117,772	117,772	0	0	0
706109187	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	52,433	52,433	0	0	0
706109304	FORT WORTH	TX		12/01/2017		0	0	0	0	0	0	0	118,601	118,601	0	0	0
706110995	FORT WORTH	TX		12/31/2019		0	0	0	0	0	0	0	112,063	112,063	0	0	0
706110986	FRISCO	TX		12/31/2019		0	0	0	0	0	0	0	56,511	56,511	0	0	0
706110716	GARLAND	TX		05/20/2019		0	0	0	0	0	0	0	33,364	33,364	0	0	0
706110717	GARLAND	TX		05/20/2019		0	0	0	0	0	0	0	50,026	50,026	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706110718	GARLAND	TX		05/20/2019		0	0	0	0	0	0	0	28,190	28,190	0	0	0
706109183	GRAND PRAIRIE	TX		08/26/2013		0	0	0	0	0	0	0	32,436	32,436	0	0	0
706110715	GRAND PRAIRIE	TX		05/20/2019		0	0	0	0	0	0	0	46,410	46,410	0	0	0
706110979	GRAPEVINE	TX		12/31/2019		0	0	0	0	0	0	0	283,509	283,509	0	0	0
706106611	HOUSTON	TX		06/29/2006		0	0	0	0	0	0	0	250,455	250,455	0	0	0
706107117	HOUSTON	TX		05/17/2007		0	0	0	0	0	0	0	2,038,984	2,038,984	0	0	0
706107180	HOUSTON	TX		12/17/2009		0	0	0	0	0	0	0	1,196,941	1,196,941	0	0	0
706108411	HOUSTON	TX		05/12/2011		0	0	0	0	0	0	0	421,038	421,038	0	0	0
706108424	HOUSTON	TX		12/28/2010		0	0	0	0	0	0	0	1,789,011	1,789,011	0	0	0
706108487	HOUSTON	TX		03/30/2011		0	0	0	0	0	0	0	79,155	79,155	0	0	0
706108489	HOUSTON	TX		03/30/2011		0	0	0	0	0	0	0	99,452	99,452	0	0	0
706108753	HOUSTON	TX		06/07/2012		0	0	0	0	0	0	0	129,558	129,558	0	0	0
706109209	HOUSTON	TX		10/15/2013		0	0	0	0	0	0	0	499,670	499,670	0	0	0
706109242	HOUSTON	TX		09/27/2013		0	0	0	0	0	0	0	105,582	105,582	0	0	0
706109538	HOUSTON	TX		07/31/2014		0	0	0	0	0	0	0	471,960	471,960	0	0	0
706110527	HOUSTON	TX		05/30/2018		0	0	0	0	0	0	0	484,217	484,217	0	0	0
706110609	HOUSTON	TX		11/02/2018		0	0	0	0	0	0	0	20,605	20,605	0	0	0
706110977	HOUSTON	TX		12/31/2019		0	0	0	0	0	0	0	40,407	40,407	0	0	0
706109717	IRVING	TX		02/01/2019		0	0	0	0	0	0	0	32,110	32,110	0	0	0
706110994	KATY	TX		12/31/2019		0	0	0	0	0	0	0	123,836	123,836	0	0	0
706111006	LANTANA	TX		12/31/2019		0	0	0	0	0	0	0	154,825	154,825	0	0	0
706108935	LAREDO	TX		10/10/2012		0	0	0	0	0	0	0	717,466	717,466	0	0	0
706109753	LAREDO	TX		03/23/2015		0	0	0	0	0	0	0	421,407	421,407	0	0	0
706110983	LUBBOCK	TX		12/31/2019		0	0	0	0	0	0	0	87,360	87,360	0	0	0
706110985	MANSFIELD	TX		12/31/2019		0	0	0	0	0	0	0	18,079	18,079	0	0	0
706109810	NORTHLAKE	TX		04/30/2015		0	0	0	0	0	0	0	280,887	280,887	0	0	0
706108878	RICHARDSON	TX		06/29/2012		0	0	0	0	0	0	0	487,908	487,908	0	0	0
706109133	RICHARDSON	TX		06/28/2013		0	0	0	0	0	0	0	24,012	24,012	0	0	0
706110610	ROSENBERG	TX		11/02/2018		0	0	0	0	0	0	0	86,468	86,468	0	0	0
706110611	ROSENBERG	TX		11/02/2018		0	0	0	0	0	0	0	191,333	191,333	0	0	0
706109570	SAN ANTONIO	TX		09/04/2014		0	0	0	0	0	0	0	214,907	214,907	0	0	0
706110261	SAN ANTONIO	TX		02/28/2017		0	0	0	0	0	0	0	91,503	91,503	0	0	0
706110976	SAN ANTONIO	TX		12/31/2019		0	0	0	0	0	0	0	81,553	81,553	0	0	0
706111004	SAN ANTONIO	TX		12/31/2019		0	0	0	0	0	0	0	265,830	265,830	0	0	0
706105948	SOUTHLAKE	TX		12/07/2005		0	0	0	0	0	0	0	1,310,363	1,310,363	0	0	0
706108648	SPRING	TX		12/05/2011		0	0	0	0	0	0	0	967,634	967,634	0	0	0
706109110	SPRING	TX		08/02/2013		0	0	0	0	0	0	0	714,735	714,735	0	0	0
706110608	SPRING	TX		11/02/2018		0	0	0	0	0	0	0	19,869	19,869	0	0	0
706108927	STAFFORD	TX		12/03/2012		0	0	0	0	0	0	0	96,424	96,424	0	0	0
717610524	TULIA	TX		05/31/2012		0	0	0	0	0	0	0	34,603	34,603	0	0	0
706109207	SALT LAKE CITY	UT		09/11/2013		0	0	0	0	0	0	0	161,946	161,946	0	0	0
706109713	SALT LAKE CITY	UT		12/12/2014		0	0	0	0	0	0	0	592,047	592,047	0	0	0
706110591	SALT LAKE CITY	UT		09/05/2018		0	0	0	0	0	0	0	169,024	169,024	0	0	0
706108284	ALEXANDRIA	VA		06/02/2010		0	0	0	0	0	0	0	112,723	112,723	0	0	0
706109071	ALEXANDRIA	VA		02/14/2013		0	0	0	0	0	0	0	30,994	30,994	0	0	0
706109102	ALEXANDRIA	VA		05/28/2013		0	0	0	0	0	0	0	773,354	773,354	0	0	0
706110236	ALEXANDRIA	VA		11/17/2016		0	0	0	0	0	0	0	219,832	219,832	0	0	0
706108410	ARLINGTON	VA		02/13/2012		0	0	0	0	0	0	0	725,279	725,279	0	0	0
706108428	ARLINGTON	VA		12/16/2010		0	0	0	0	0	0	0	1,322,222	1,322,222	0	0	0
706108495	ARLINGTON	VA		03/23/2011		0	0	0	0	0	0	0	1,469,583	1,469,583	0	0	0
706108672	ARLINGTON	VA		12/29/2011		0	0	0	0	0	0	0	780,669	780,669	0	0	0
706108833	ARLINGTON	VA		08/08/2012		0	0	0	0	0	0	0	709,662	709,662	0	0	0
706109131	ARLINGTON	VA		06/18/2013		0	0	0	0	0	0	0	214,462	214,462	0	0	0
706109470	ARLINGTON	VA		05/21/2014		0	0	0	0	0	0	0	24,583	24,583	0	0	0
706110092	ARLINGTON	VA		07/05/2016		0	0	0	0	0	0	0	465,345	465,345	0	0	0
706110530	ARLINGTON	VA		03/06/2019		0	0	0	0	0	0	0	379,687	379,687	0	0	0
706108285	FAIRFAX	VA		06/02/2010		0	0	0	0	0	0	0	244,311	244,311	0	0	0
706108550	FALLS CHURCH	VA		04/11/2012		0	0	0	0	0	0	0	832,589	832,589	0	0	0
706110325	FALLS CHURCH	VA		08/10/2017		0	0	0	0	0	0	0	23,588	23,588	0	0	0
706110370	FALLS CHURCH	VA		08/17/2017		0	0	0	0	0	0	0	69,630	69,630	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706111061	FALLS CHURCH	VA		04/08/2020		0	0	0	0	0	0	0	11,115	11,115	0	0	0
706108334	HERNDON	VA		08/11/2010		0	0	0	0	0	0	0	922,138	922,138	0	0	0
706109235	MCLEAN	VA		08/30/2013		0	0	0	0	0	0	0	1,083,271	1,083,271	0	0	0
717610724	PHENIX	VA		08/22/2013		0	0	0	0	0	0	0	920,000	920,000	0	0	0
706109616	RESTON	VA		03/10/2015		0	0	0	0	0	0	0	221,900	221,900	0	0	0
706110184	RESTON	VA		02/01/2019		0	0	0	0	0	0	0	229,706	229,706	0	0	0
706109398	VIRGINIA BEACH	VA		03/17/2014		0	0	0	0	0	0	0	413,972	413,972	0	0	0
706110975	VIRGINIA BEACH	VA		12/31/2019		0	0	0	0	0	0	0	74,629	74,629	0	0	0
706109330	AUBURN	WA		02/03/2014		0	0	0	0	0	0	0	129,876	129,876	0	0	0
706109743	AUBURN	WA		07/29/2019		0	0	0	0	0	0	0	42,535	42,535	0	0	0
706110402	AUBURN	WA		08/04/2017		0	0	0	0	0	0	0	4,293	4,293	0	0	0
706109450	BELLEVUE	WA		06/11/2014		0	0	0	0	0	0	0	791,744	791,744	0	0	0
706110036	BELLEVUE	WA		05/06/2016		0	0	0	0	0	0	0	414,387	414,387	0	0	0
706109504	BOTHELL	WA		08/18/2014		0	0	0	0	0	0	0	83,495	83,495	0	0	0
706109719	BOTHELL	WA		11/01/2018		0	0	0	0	0	0	0	346,330	346,330	0	0	0
706109947	BOTHELL	WA		10/15/2015		0	0	0	0	0	0	0	329,460	329,460	0	0	0
717611825	BREWSTER	WA		06/04/2020		0	0	0	0	0	0	0	1,180,350	1,180,350	0	0	0
706110024	GIG HARBOR	WA		11/01/2018		0	0	0	0	0	0	0	256,984	256,984	0	0	0
717611839	KENNEWICK	WA		02/18/2020		0	0	0	0	0	0	0	174,792	174,792	0	0	0
717611840	KENNEWICK	WA		02/18/2020		0	0	0	0	0	0	0	262,188	262,188	0	0	0
706110079	KENT	WA		08/23/2016		0	0	0	0	0	0	0	242,431	242,431	0	0	0
706109391	KIRKLAND	WA		03/20/2014		0	0	0	0	0	0	0	309,338	309,338	0	0	0
706109688	KIRKLAND	WA		03/06/2015		0	0	0	0	0	0	0	468,038	468,038	0	0	0
706110820	KIRKLAND	WA		09/03/2019		0	0	0	0	0	0	0	524,031	524,031	0	0	0
706110821	KIRKLAND	WA		09/03/2019		0	0	0	0	0	0	0	855,560	855,560	0	0	0
717611428	KLICKITAT	WA		06/15/2017		0	0	0	0	0	0	0	208,167	208,167	0	0	0
706109332	LONGVIEW	WA		02/03/2014		0	0	0	0	0	0	0	226,541	226,541	0	0	0
706110404	LONGVIEW	WA		08/04/2017		0	0	0	0	0	0	0	2,420	2,420	0	0	0
706110379	MERCER ISLAND	WA		07/07/2017		0	0	0	0	0	0	0	252,128	252,128	0	0	0
717610600	PASCO	WA		12/31/2012		0	0	0	0	0	0	0	80,000	80,000	0	0	0
717611124	PASCO	WA		11/23/2015		0	0	0	0	0	0	0	632,000	632,000	0	0	0
717610481	PATEROS	WA		08/28/2012		0	0	0	0	0	0	0	104,000	104,000	0	0	0
706108817	REDMOND	WA		02/15/2013		0	0	0	0	0	0	0	223,008	223,008	0	0	0
706109684	REDMOND	WA		10/15/2014		0	0	0	0	0	0	0	115,174	115,174	0	0	0
706109772	REDMOND	WA		11/01/2018		0	0	0	0	0	0	0	544,919	544,919	0	0	0
706110291	REDMOND	WA		03/02/2017		0	0	0	0	0	0	0	33,494	33,494	0	0	0
706108681	SEATTLE	WA		02/15/2012		0	0	0	0	0	0	0	367,107	367,107	0	0	0
706109046	SEATTLE	WA		02/22/2013		0	0	0	0	0	0	0	420,839	420,839	0	0	0
706109319	SEATTLE	WA		07/09/2014		0	0	0	0	0	0	0	473,862	473,862	0	0	0
706109454	SEATTLE	WA		04/01/2014		0	0	0	0	0	0	0	135,623	135,623	0	0	0
706109487	SEATTLE	WA		06/03/2014		0	0	0	0	0	0	0	694,634	694,634	0	0	0
706110033	SEATTLE	WA		06/01/2020		0	0	0	0	0	0	0	38,726	38,726	0	0	0
706110528	SEATTLE	WA		06/21/2018		0	0	0	0	0	0	0	84,542	84,542	0	0	0
706110540	SEATTLE	WA		08/21/2018		0	0	0	0	0	0	0	173,010	173,010	0	0	0
706110564	SEATTLE	WA		06/19/2018		0	0	0	0	0	0	0	224,819	224,819	0	0	0
706110865	SEATTLE	WA		10/31/2019		0	0	0	0	0	0	0	176,860	176,860	0	0	0
706110970	SEATTLE	WA		03/27/2020		0	0	0	0	0	0	0	25,093	25,093	0	0	0
706111082	SEATTLE	WA		07/15/2020		0	0	0	0	0	0	0	794,223	794,223	0	0	0
706111011	SNOQUALMIE	WA		12/31/2019		0	0	0	0	0	0	0	124,581	124,581	0	0	0
706108715	SPOKANE	WA		05/07/2012		0	0	0	0	0	0	0	1,979,789	1,979,789	0	0	0
706109742	TACOMA	WA		07/29/2019		0	0	0	0	0	0	0	16,457	16,457	0	0	0
706109321	VANCOUVER	WA		02/03/2014		0	0	0	0	0	0	0	162,363	162,363	0	0	0
706110393	VANCOUVER	WA		08/04/2017		0	0	0	0	0	0	0	6,053	6,053	0	0	0
717610738	WENATCHEE	WA		09/26/2013		0	0	0	0	0	0	0	240,000	240,000	0	0	0
717610912	YAKIMA	WA		12/30/2014		0	0	0	0	0	0	0	300,000	300,000	0	0	0
706109331	YELM	WA		02/03/2014		0	0	0	0	0	0	0	116,988	116,988	0	0	0
706110403	YELM	WA		08/04/2017		0	0	0	0	0	0	0	2,488	2,488	0	0	0
717611406	DARLINGTON	WI		05/16/2017		0	0	0	0	0	0	0	129,938	129,938	0	0	0
706109219	GRAND CHUTE	WI		05/01/2019		0	0	0	0	0	0	0	35,616	35,616	0	0	0
717611246	LAONA	WI		08/04/2016		0	0	0	0	0	0	0	158,432	158,432	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109735	MILWAUKEE	WI		11/01/2018		0	0	0	0	0	0	0	1,182,687	1,182,687	0	0	0
57888*AA5	New Orleans	LA		05/18/2013		0	0	0	0	0	0	0	11,536	11,536	0	0	0
0299999. Mortgages with partial repayments						0	0	0	0	0	0	0	485,444,531	485,180,455	(244,050)	(20,026)	(264,076)
706108523	COSTA MESA	CA		05/12/2011		150,814,918	0	0	0	0	0	0	64,935,920	66,377,150	0	1,441,230	1,441,230
717610027	BEDFORD	IN		10/17/2008		680,732	0	0	0	0	0	0	680,732	680,732	0	0	0
0499999. Mortgages transferred						151,495,650	0	0	0	0	0	0	65,616,652	67,057,882	0	1,441,230	1,441,230
0599999 - Totals						2,253,576,484	0	(770,874)	0	0	(770,874)	14,749,403	2,584,794,915	2,576,516,773	(14,933,531)	6,655,389	(8,278,142)

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Dryden Finance II LLC		Newark	NJ	Dryden Finance II LLC	1.D	10/30/1998		28,398,774	27,317,337	0	0	0	0	0	0	0	0	100.000
000000-00-0	Edison Place Senior Note, LLC		Newark	NJ	Prudential		04/30/2008	2	2,381,171	391,564	0	0	0	0	0	0	0	0	55.850
000000-00-0	Prudential Agricultural Properties Holding Company LLC - Closed Block		Atlanta	GA	Prudential		12/31/2009		0	3,889,975	0	0	0	0	0	0	0	0	100.000
000000-00-0	Prudential Agricultural Properties Holding Company, LLC - DC		Atlanta	GA	Prudential		11/30/2018		690,232	690,232	0	0	0	0	0	0	0	0	100.000
000000-00-0	Prudential Agricultural Properties Holding Company, LLC - GI		Atlanta	GA	Prudential		03/31/2020		680,732	680,732	0	(680,732)	0	0	0	0	0	0	100.000
000000-00-0	Prudential Agricultural Properties Holding Company, LLC - IA Def		Atlanta	GA	Prudential		06/26/2009		753,526	892,851	0	0	0	0	0	0	0	0	100.000
000000-00-0	Prudential Agricultural Properties Holding Company, LLC - IA Payout		Atlanta	GA	Prudential		06/26/2009		60,140	70,915	0	0	0	0	0	0	0	0	100.000
000000-00-0	Prudential Commercial Property Holding Company, LLC		Atlanta	GA	Prudential		03/31/2010		20,876,396	5,021,325	0	0	0	0	0	0	0	0	100.000
000000-00-0	Prudential Commercial Property Holding Company, LLC - IRE LP		Atlanta	GA	Prudential		02/28/2013		3,702,644	335,766	0	0	0	0	0	0	0	0	100.000
000000-00-0	Prudential Commercial Property Holding Company, LLC - Structured Settlement		Atlanta	GA	Prudential		06/13/2012		169,818	169,818	0	0	0	0	0	0	0	0	100.000
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated									57,713,433	39,460,515	0	(680,732)	0	0	0	0	0	0	XXX
000000-00-0	8A HP SCF Investor, LP - PICA		New York	NY	8A HP SCF GP, LLC		01/24/2020		12,000,000	12,000,000	12,000,000	0	0	0	0	0	(20,800)	0	5.450
000000-00-0	Accel Growth Fund V L.P. - PICA		Palo Alto	CA	Accel Growth Fund V Associates L.L.C.		03/11/2019		3,063,003	3,133,388	3,133,388	149,664	0	0	0	0	0	2,152,500	0.350
000000-00-0	Accel Leaders II L.P. - PICA		Palo Alto	CA	Accel Leaders Fund II Associates L.L.C		06/12/2019		2,750,000	2,728,124	2,728,124	(21,445)	0	0	0	0	0	0	0.550
000000-00-0	Accession Mezzanine Capital II L.P.		Hamilton	BMU	Investment Manager - Mezzanine Management Central Europe Ltd		10/30/2007	2	407,465	34	34	5,309	0	0	0	143,356	0	107,005	0.651
000000-00-0	Accion Frontier Inclusion Fund, L.P.		Washington	DC	Accion Frontier Inclusion Fund GP, L.L.C. (General Partner)		11/16/2015	1	4,553,011	7,319,602	7,319,602	654,737	0	0	0	0	584,650	446,989	3.254
000000-00-0	Accion Venture Lab, LP		Cambridge	MA	Accion Venture Lab GP, LLC		07/22/2019		607,555	711,536	0	(583,168)	0	0	0	0	(25,000)	0	4.348
000000-00-0	Acrisure HP SCF Investor, LP - PICA		New York	NY	Acrisure HP SCF GP, LLC		12/05/2018	2	10,524,291	12,294,197	12,294,197	1,296,492	0	0	0	0	0	843,709	7.910
000000-00-0	Acumen Capital Markets I LP		New York	NY	Acumen Fund, Inc.		09/01/2009	1	1,931,739	0	0	0	0	0	0	0	0	68,261	18.920
000000-00-0	Advent International GPE IX, LP - PICA		Boston	MA	Advent International GPE IX, LLC		10/21/2019	3	6,063,701	7,291,903	7,291,903	1,557,975	0	0	0	0	(185,625)	10,436,299	0.471
000000-00-0	Advent International GPE V-G LP		Boston	MA	GPE V GP Limited Partnership		11/01/2012	3	2,278,910	1,205,505	1,205,505	(23,888)	0	0	0	0	0	2,282,447	8.534
000000-00-0	Advent International GPE VIII-B LP - PICA		Boston	MA	GPE VIII GP (Delaware) Limited Partnership,		09/26/2016	3	18,980,001	29,274,340	29,274,340	6,155,313	0	0	0	0	(185,948)	1,019,999	0.769
000000-00-0	Allsop Venture Partners III		Cedar Rapids	IA	MARK Venture Partners LP		01/01/1996	1	0	0	0	0	0	0	0	0	0	0	4.298
000000-00-0	Altaris Constellation Partners IV, L.P.		New York City	NY	AHP Constellation IV, GP, L.P.		06/18/2018	3	5,052,899	5,966,340	5,966,340	281,410	0	0	0	0	0	2,947,101	3.595
000000-00-0	Altaris Health Partners IV, L.P.		New York City	NY	AHP IV GP, L.P.		06/18/2018	3	21,391,580	25,132,867	25,132,867	1,659,072	0	0	0	0	(119,296)	10,608,420	3.152
000000-00-0	American Industrial Partners Capital Fund VI, LP.		New York	NY	GP - AIPCF VI, LLC		01/21/2016	3	17,070,841	22,111,718	22,111,718	1,275,326	0	0	0	0	(206,285)	2,929,159	1.084
000000-00-0	American Industrial Partners Capital Fund VII, L.P. - PICA		New York	NY	AIPCF VII, LLC		10/30/2019		1,059,620	890,506	890,506	300,511	0	0	0	0	(400,000)	18,940,380	0.667
000000-00-0	AMERICAN SECURITIES PARTNERS VII, L.P. - PICA		New York	NY	American Securities Associates VII, LLC,		01/19/2016	3	21,069,049	19,679,775	19,679,775	834,930	0	0	0	0	(243,940)	2,043,359	0.500
000000-00-0	American Securities Partners VIII, L.P. - PICA		New York	NY	American Securities Associates VIII, LLC		03/28/2019	3	6,444,438	5,675,769	5,675,769	(5,198)	0	0	0	0	(545,147)	22,340,813	0.411
000000-00-0	AmeriMark Holdings, LLC - Series A Common Units - N1		Middleburg Heights	OH	Prudential Capital Partners II L.P.		05/31/2013	3	106,126	0	0	0	0	0	0	0	0	0	0.345
000000-00-0	AmeriMark Holdings, LLC - Series A Common Units - N2		Middleburg Heights	OH	Prudential Capital Partners II L.P.		06/30/2013	3	0	0	0	0	0	0	0	0	0	0	0.677
000000-00-0	AmeriMark Holdings, LLC - Series A Common Units (R)		Middleburg Heights	OH	Prudential Capital Partners II L.P.		05/31/2013	3	1,371,639	0	0	0	0	0	0	0	0	0	4.456
000000-00-0	AmeriMark Holdings, LLC - Series A Preferred Units (N)		Middleburg Heights	OH	Prudential Capital Partners II L.P.		05/31/2013	3	57,434	0	0	0	0	0	0	0	0	0	0.024
000000-00-0	AmeriMark Holdings, LLC - Series A Preferred Units (R)		Middleburg Heights	OH	Prudential Capital Partners II L.P.		05/31/2013	3	1,914,450	0	0	0	0	0	0	0	0	0	0.795
000000-00-0	AmeriMark Holdings, LLC - Series C Common Units		Middleburg Heights	OH	Prudential Capital Partners II L.P.		05/31/2013	3	25,135	0	0	0	0	0	0	0	0	0	0.040

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Andreessen Horowitz Fund VII, L.P. - PICA		Menlo Park	NJ	AH Equity Partners VII, L.L.C.		12/23/2020	1	140,000	135,800	135,800	0	0	0	0	0	(4,200)	1,860,000	0.160
000000-00-0	Andreessen Horowitz LsV Fund I, LP - PICA		Menlo Park	CA	Andreessen Horowitz		05/09/2019	1	7,560,000	8,262,137	8,262,137	810,961	0	0	0	0	(89,550)	1,440,000	0.450
000000-00-0	Apax Europe VI - A, L.P. (VZ)		St Peter Port	GGY	Apax Europe VI GP		12/10/2012	3	16,057,110	10,982,853	10,982,853	(364,258)	0	0	0	770,071	0	1,552,537	1.002
000000-00-0	APAX Europe VI-A, LP (GM)		St Peters Port	GGY	Apax Europe VI GP		11/01/2012	3	7,688,896	5,243,022	5,243,022	(182,067)	0	0	0	367,797	0	741,154	0.478
000000-00-0	Apax Europe VII - A (ERISA Feeder) L.P. (VZ)		St Peter Port	GGY	Apax Europe VII GP		12/10/2012	3	26,290,291	370,407	0	(4,418,177)	0	0	0	0	0	1,457,865	23.666
000000-00-0	Apax Europe VII-A (ERISA Feeder), LP		St Peter Port	GGY	Apax Europe VII GP		11/01/2012	3	4,182,565	58,686	0	(700,004)	0	0	0	0	0	230,980	3.750
000000-00-0	APAX IX USD L.P. - PICA		St Peter Port	GGY	Apax IX USD GP L.P. Inc.		05/12/2017	3	27,008,965	43,227,395	43,227,395	8,327,489	0	0	0	0	(80,794)	2,391,035	0.473
000000-00-0	Apax X USD L.P. - PICA		St Peter Port	GBR	APAX X USD GP L.P. INC.		11/10/2020	3	240,000	141,371	141,371	88,963	0	0	0	0	(187,592)	19,760,000	0.240
000000-00-0	Apollo Investment Fund V L.P.		New York	NY	Apollo Advisors V, L.P.		11/01/2012	3	1,524,989	211,283	211,283	(3,717)	0	0	0	0	0	1,699,745	1.872
000000-00-0	Apollo Investment Fund VI, L.P.		New York	NY	Apollo Advisors VI, L.P.		11/01/2012	3	2,085,107	531,888	531,888	2,200	0	0	0	0	0	1,170,406	0.460
000000-00-0	Apollo Investment Fund VII, L.P.		New York	NY	Apollo Advisors VII, L.P.		11/01/2012	3	2,610,803	936,979	936,979	(336,704)	0	0	0	0	(4,365)	1,855,069	0.206
000000-00-0	Apollo Investment Fund VII, L.P. (VZ)		New York	NY	Apollo Advisors VII, L.P.		12/10/2012	3	8,570,231	3,075,258	3,075,258	(1,105,082)	0	0	0	0	(14,325)	6,088,430	0.517
000000-00-0	ArcLight Energy Partners Fund IV, L.P.		Boston	MA	ArcLight PEF GP IV, LLC		10/26/2007		840,913	33,394	33,394	0	0	0	0	0	0	0	0.637
000000-00-0	ArcLight Energy Partners Fund V, L.P. - PICA		Boston	MA	Arclight PEF GP V, LLC		12/01/2011		5,359,376	4,488,826	4,488,826	328,256	0	0	0	0	0	1,800,790	0.299
000000-00-0	Arlington Capital Partners II, L.P. (VZ)		Washington, D.C.	DC	Arlington Capital Group 11,L.L.C		12/10/2012	3	348,074	48,448	48,448	(79,135)	0	0	0	0	0	398,295	4.274
000000-00-0	Arlington Capital Partners IV, L.P. - PICA		Chevy Chase	MD	Arlington Capital Group IV L.L.C.		12/19/2016	3	37,332,012	43,283,568	43,283,568	(1,826,444)	0	0	0	0	15,301,527	1,867,988	5.600
000000-00-0	Arlington Capital Partners V, L.P. - PICA		Chevy Chase	MD	Arlington Capital Partners		08/26/2019	3	4,887,969	5,729,509	5,729,509	1,580,206	0	0	0	0	(425,748)	20,112,031	2.000
000000-00-0	ATI Holding Company, LLC - PICA		Bannockburn	IL	Linden Capital Partner IV LP		12/19/2019	2	3,333,333	3,333,333	3,333,333	0	0	0	0	0	0	0	0.930
000000-00-0	ATI Holding Company, LLC - PICA 2		Bannockburn	IL	Linden Capital Partner IV LP		12/29/2020	2	123,596	123,596	123,596	0	0	0	0	0	0	0	0.035
000000-00-0	Avista Capital Partners, L.P. (VZ)		New York	NY	Avista Capital Partners GP, LLC		12/10/2012	3	9,099,397	5,855	5,855	(248,432)	0	0	0	0	(8,743)	694,465	3.159
000000-00-0	Bayview Opportunity Domestic V, L.P. - PICA		Coral Gables	FL	Bayview Capital GP V, LLC		03/22/2017	10	32,767,948	33,489,307	33,489,307	(2,750,789)	0	0	0	0	3,174,635	1,850,447	3.538
000000-00-0	Bayview Opportunity Domestic VI 1, L.P. - PICA		Coral Gables	FL	Bayview Capital GP VI, LLC		11/06/2020	10	2,400,000	2,400,000	2,400,000	0	0	0	0	0	0	37,600,000	51.250
000000-00-0	BC European Capital VIII, LP		London	GBR	CIE MANAGEMENT II LIMITED (GP)		11/01/2012	3	3,990,759	725,097	725,097	(1,940,821)	0	0	0	0	0	2,840,656	1.920
000000-00-0	BC EUROPEAN CAPITAL VIII-3 (VZ)		London	GBR	CIE MANAGEMENT II LIMITED		12/10/2012	3	4,744,022	893,857	893,857	(2,392,251)	0	0	0	0	0	3,501,794	1.920
000000-00-0	BCP V-S L.P.		New York	NY	Blackstone Management Associates V, L.L.C.		11/01/2012	3	259,615	196,217	196,217	32,413	0	0	0	0	(71)	124,683	0.241
000000-00-0	BDCM Opportunity Fund II LP		Greenwich	CT	BDCM Opportunity Fund II GP, LLC		11/01/2012		9,288,720	14,594,444	14,594,444	2,993,338	0	0	0	0	149,204	622,894	1.250
000000-00-0	BDCM Opportunity Fund III, LP		Greenwich	CT	BDCM Opportunity Fund III GP, LLC		11/01/2012		11,188,117	13,477,131	13,477,131	(1,674,687)	0	0	0	0	2,589,738	276,118	1.446
000000-00-0	Birch Hill Equity Partners (Global) VI, LP - PICA		Toronto	CAN	Birch Hill Equity Partners Management Inc.		12/17/2020	3	1,036,184	1,037,200	1,037,200	0	0	0	0	1,017	0	20,511,927	5.299
000000-00-0	Birch Hill Equity Partners V, LP		Toronto	CAN	Birch Hill Equity Partners Management INC. - GP		02/05/2016	3	27,119,627	29,622,277	29,622,277	(1,794,328)	0	0	0	751,682	(431,662)	3,132,332	5.540
000000-00-0	Bison Capital Partners V, LP - PICA		New York	NY	Bison Capital Partners V GP, L.P.		09/18/2017	2	15,342,442	16,675,382	0	(15,286,561)	0	0	0	0	(164,531)	9,357,558	6.670
000000-00-0	Blackstone BioMed Life Science Real Estate L.P. - PICA		New York	NY	Blackstone Property Associates L.P.		11/17/2020		11,785,723	11,785,723	11,785,723	0	0	0	0	0	0	1,446,297	0.187
000000-00-0	Blackstone Capital Partners IV, LP		New York	NY	Blackstone Management Associates IV, L.L.C.		11/01/2012	3	888,538	771,992	771,992	(85,431)	0	0	0	0	0	906,336	0.543
000000-00-0	BLACKSTONE CAPITAL PARTNERS V L.P (GM)		New York	NY	Blackstone Management Associates V LLC		11/01/2012	3	1,891,813	1,214,789	1,214,789	(63,316)	0	0	0	0	(234)	1,907,673	0.223
000000-00-0	BLACKSTONE CAPITAL PARTNERS VI L.P (GM)		New York	NY	Blackstone Management Associates VI LLC		11/01/2012	3	8,203,885	8,206,722	8,206,722	0	0	0	0	0	664,221	1,566,270	0.090
000000-00-0	Blackstone Capital Partners VII, L.P. - PICA		New York	NY	Blackstone Management Associates VII L.L.C.,		05/31/2016	3	36,706,540	44,517,927	44,517,927	429,663	0	0	0	0	608,753	3,293,460	0.225
000000-00-0	Blackstone Property Partners L.P.-PICA		New York	NY	Blackstone Propert Associates L.P.		12/24/2019		34,313,248	32,913,645	32,913,645	(1,399,603)	0	0	0	0	(982)	0	0.321
000000-00-0	Blackstone Real Estate Partners Europe VI SCSp - PICA		Luxembourg	LUX	Blackstone Real Estate Associates Europe VI (LUX) S.A.R.L		11/20/2019		3,390,868	3,495,817	3,495,817	104,949	0	0	0	0	(220,254)	11,609,132	0.418
000000-00-0	Blackstone Real Estate Partners IX, LP -PICA		New York	NY	Blackstone Real Estate Associates IX L.P.		09/23/2019		1,729,229	1,974,262	1,974,262	245,824	0	0	0	0	(77,251)	4,196,790	0.030
000000-00-0	Blackstone Real Estate Partners VIII L.P. - PICA		New York	NY	Blackstone Real Estate Associates VIII L.P.		08/18/2015		3,347,166	4,265,606	4,265,606	52,747	0	0	0	0	470,205	1,022,085	0.033
000000-00-0	Blackstone Strategic Alliance Fund II L.P. - PICA		New York	NY	Blackstone Strategic Alliance Associates II L.L.C.		01/31/2011	13	1,711,736	1,842,840	1,842,840	131,103	0	0	0	0	113,541	217,517	4.234
000000-00-0	Brentwood Associates Private Equity VI, LP - PICA		Los Angeles	CA	Brentwood Private Equity VI, LP		12/27/2017	3	13,212,987	15,931,198	15,931,198	3,366,466	0	0	0	0	(247,623)	10,639,796	2.243
000000-00-0	Bridges Ventures U.S. Sustainable Growth Fund, L.P.		New York	NY	Bridges Ventures Fund GP-LP		07/15/2014	1	3,966,173	4,324,671	4,324,671	791,474	0	0	0	0	(85,719)	594,508	8.000

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Bronze Venture Fund I, LP.		Palo Alto	CA	Bronze Venture Fund GP, LLC		09/29/2017		2,424,094	3,490,893	3,490,893	303,157	0	0	0	0	(73,743)	575,906	13.040
000000-00-0	BVIP Fund IX, L.P. - PICA		Boston	MA	BVIP Fund IX GP, LLC		11/27/2017	3	20,840,663	26,806,517	26,806,517	5,041,347	0	0	0	0	(74,943)	14,223,784	7.903
000000-00-0	BVIP Fund X, L.P. - PICA		Boston	MA	BVIP Fund X GP, LLC		07/20/2020	3	388,203	160,047	160,047	(228,156)	0	0	0	0	0	21,011,797	1.946
000000-00-0	Cadence Finance Acquisitions, L.P.		Chevy Chase	MD	Arlington Management IV, L.L.C.		10/25/2017	3	18,384,000	27,186,154	27,186,154	4,254,917	0	0	0	0	0	0	11.050
000000-00-0	Canaan XI, LP - PICA		Menlo Park	CA	Canaan Partners XI LLC		01/03/2018		6,165,000	7,540,311	7,540,311	670,316	0	0	0	0	0	2,835,000	1.125
000000-00-0	Cardinal Co-Invest, LP - PICA		San Francisco	CA	Francisco Partners GP IV, L.P.		10/27/2016	3	8,750,000	17,249,500	17,249,500	(961,489)	0	0	0	0	0	0	3.188
000000-00-0	Carlyle Japan Partners II, L.P.		George Town	CYM	CJP II International GP, LP		11/01/2012	3	814,134	22,368	22,368	(15,054)	0	0	0	1,196	(6,854)	272,915	0.160
000000-00-0	Carlyle Partners V, LP		Wilmington	DE	TC Group V, L.P.		11/01/2012	3	1,282,242	1,126,623	1,126,623	(160,664)	0	0	0	0	0	2,162,380	0.090
000000-00-0	Carlyle Partners V, LP (GIB)		Wilmington	DE	TC Group V, L.P.		12/31/2012	3	2,097,999	1,936,346	1,936,346	(263,655)	0	0	0	0	23,207	3,548,521	0.150
000000-00-0	Carlyle Partners VI, L.P.		Wilmington	DE	TC Grpup VI, L.P..		10/21/2013	3	18,553,085	20,674,821	20,674,821	2,297,804	0	0	0	0	2,700,435	1,246,533	0.150
000000-00-0	Carlyle Partners VII, L.P. - PICA		Wilmington	DE	TC Group VII, L.P.		12/19/2018	3	10,649,372	9,743,766	9,743,766	437,036	0	0	0	0	(347,256)	11,935,154	0.120
000000-00-0	Catalyst Fund Limited Partnership III - PICA		Toronto	CAN	Catalyst Fund General Partner III Inc		09/01/2010		14,591,809	5,276,987	5,276,987	(7,133,911)	0	0	0	0	0	(1)	1.578
000000-00-0	Catalyst Fund Limited Partnership IV - PICA		Toronto	CAN	Catalyst Fund General Partner IV Inc		07/13/2012		18,143,849	3,252,866	3,252,866	(7,625,811)	0	0	0	0	0	(1)	2.331
000000-00-0	CB HP SCF Investor (Cayman), L.P. - PICA		Grand Cayman	CYM	Harvest Associates SCF II (Cayman), L.P.		09/04/2018	2	8,789,850	10,832,164	10,832,164	1,298,088	0	0	0	0	(7,500)	0	6.670
000000-00-0	CCP IX LP No. 1		London	GBR	Charterhouse General Partners (IX) Limited		11/01/2012	3	4,266,391	1,831,996	1,831,996	(175,304)	0	0	0	140,001	0	175,196	0.243
000000-00-0	CCP VIII LP No. 2.1		London	GBR	Charterhouse General Partners (VIII) Limited		11/01/2012	3	2,642,562	0	0	29,594	0	0	0	0	0	0	0.656
000000-00-0	Centerbridge Capital Partners II, L.P.		New York	NY	Centerbridge Associates II, LP		11/01/2012		14,532,216	5,124,803	5,124,803	(2,797,833)	0	0	0	0	0	2,221,388	0.580
000000-00-0	Centerbridge Capital Partners III, L.P. -PICA		New York	NY	Centerbridge Associates III, L.P.		05/21/2015		9,617,130	12,889,653	12,889,653	830,381	0	0	0	0	1,206,811	2,884,409	0.203
000000-00-0	Centerbridge Capital Partners, L.P.		New York	NY	Centerbridge Associates, LP		11/01/2012		2,965,979	1,307,718	1,307,718	(151,099)	0	0	0	0	0	948,239	0.474
000000-00-0	Cerberus Institutional Partners, L.P. - Series III		New York	NY	Cerberus Institutional Associates, LLC		11/01/2012		155,169	46,340	46,340	(3,789)	0	0	0	0	0	1,395,893	0.698
000000-00-0	Cerberus Institutional Partners, L.P. - Series IV		New York	NY	Cerberus Institutional Associates, LLC		11/01/2012		1,965,158	1,119,160	1,119,160	(522,315)	0	0	0	0	0	1,866,080	0.200
000000-00-0	Cerberus Levered Loan Opportunities Fund I L.P - PICA		New York	NY	Cerberus Levered Loan Opportunities GP, LLC		11/23/2011	2	26,433	0	0	(26,433)	0	0	0	0	0	4,253,839	3.327
000000-00-0	Cerberus Levered Loan Opportunities Fund II, LP - PICA		New York	NY	Cerberus Levered Opportunities II GP, LLC,		05/31/2013	2	3,987,088	2,987,304	2,987,304	(903,073)	0	0	0	0	0	3,280,376	1.728
000000-00-0	Charles River Partnership XII, LP (VZ)		Cambridge	MA	Charles River Partnership XII GP, LLC		12/10/2012	1	1,627,670	45,444	45,444	(622,720)	0	0	0	0	0	0	4.996
000000-00-0	Charles River Partnership XIII, L.P. (VZ)		Cambridge	MA	Charles River Partnership XIII GP, LLC		12/10/2012	1	2,939,298	2,173,679	2,173,679	(97,245)	0	0	0	0	0	0	4.386
000000-00-0	China Momentum Fund, L.P.		Grand Cayman	CYM	Fosun China Momentum Fund GP Ltd		12/24/2013	3	128,525,968	96,747,252	96,747,252	(11,349,609)	0	0	0	0	(857,049)	8,851,112	12.348
000000-00-0	Cinven Jumpman Limited Partnership - PICA		London	GBR	Cinven Capital Management (VI) Limited Partnership Incorporated		10/07/2019	3	10,000,000	10,768,172	10,768,172	768,172	0	0	0	0	0	0	2.941
000000-00-0	Clayton, Dubilier & Rice Fund VI Limited Partnership		New York	NY	CD&R Associates VI Limited Partnership		11/01/2012	3	100,021	3,551	3,551	(912)	0	0	0	0	0	1,394,888	0.714
000000-00-0	Clayton, Dubilier & Rice Fund VIII, LP		New York	NY	CD&R Associates VIII, Ltd.		11/01/2012	3	2,068,731	1,605,277	1,605,277	80,765	0	0	0	0	0	2,253,124	0.230
000000-00-0	Clayton, Dubilier & Rice Fund X, LP		New York	NY	CD&R Associates X, LP		03/27/2018	3	12,819,384	15,921,309	0	(14,263,870)	0	0	0	0	1,434,830	12,180,616	0.161
000000-00-0	Clearlake Capital Partners VI, L.P. - PICA		Santa Monica	CA	Clearlake Capital Partners VI GP, L.P.		05/22/2020		5,039,841	5,183,223	5,183,223	406,360	0	0	0	0	(176,849)	14,937,831	0.300
000000-00-0	Collagen Holdings, LLC - PICA		Oakland	CA	Collagen Holdings, LLC		08/01/2019	3	6,000,000	6,000,000	6,000,000	0	0	0	0	0	0	0	2.655
000000-00-0	Coller International Partners V-A, L.P. (GM)		St Peters Port	GGY	Coller International General Partner V, L.P		11/01/2012	3	730,574	220,955	0	36,754	0	0	0	0	0	60,938	0.128
000000-00-0	Coller International Partners VII, L.P.		St Peters Port	GGY	Coller International General Partner VII LP		01/21/2016	3	17,624,867	18,643,645	18,643,645	(645,861)	0	0	0	0	1,021,311	7,375,133	0.358
000000-00-0	Colony Industrial Fund L.P. -PICA		Los Angeles	CA	Colony Industrial GP, LLC		06/29/2018		0	0	0	0	0	0	0	0	1,101,407	0	3.951
000000-00-0	Community Outcomes Fund LP		Brooklyn	NY	COF GP LP		03/30/2018		619,496	416,809	416,809	(26,393)	0	0	0	0	(47,598)	4,281,246	9.619
000000-00-0	Consonance Private Equity II, L.P. - PICA		New York	NY	Consonance Private Equity GP II, L.P.		12/17/2020	3	236,298	22,479	22,479	0	0	0	0	0	(213,819)	9,763,702	1.212
000000-00-0	Consonance Private Equity, LP		New York	NY	Consonance Private Equity GP, LP		08/07/2014	3	9,680,669	8,155,773	8,155,773	(2,783,606)	0	0	0	0	8,232,080	2,972,886	4.017
000000-00-0	Cortec Group Fund VI, LP		New York	NY	Cortec Management VI, LLC		07/10/2015	3	18,062,330	16,872,125	16,872,125	(2,034,395)	0	0	0	0	(42,191)	1,901,602	2.827
000000-00-0	Cortec Group Fund VII, L.P. - PICA		New York	NY	Cortec Investment VII, LLC		12/11/2019	3	9,329,132	10,796,060	10,796,060	2,075,974	0	0	0	0	(604,462)	25,670,868	1.750
000000-00-0	CVC Capital Partners VI (A) L.P.		St Helier	JEY	CVC Capital Partners VI Limited		02/18/2014	3	12,888,582	16,710,291	16,710,291	(677,910)	0	0	0	1,378,460	392,576	3,135,327	0.130
000000-00-0	CVC Capital Partners VII, L.P. - PICA		Jersey	JEY	CVC Capital Partners VII Limited		12/04/2018	3	19,363,861	21,708,036	21,708,036	315,154	0	0	0	1,572,838	(480,355)	12,185,088	0.180
000000-00-0	Darby Asia Opportunities Fund III L.P. - PICA		Grand Cayman	CYM	Darby Asia Opportunities Fund III, GP, L.P.		09/20/2011	2	7,477,653	7,120,955	7,120,955	832,204	0	0	0	0	0	4,510,747	14.390

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	DFW Capital Partners V, L.P. - PICA		Teaneck	NJ	DFW V-GP, LLC		05/17/2016	3	17,474,514	19,603,664	19,603,664	2,287,501	0	0	0	0	(233,774)	2,025,486	5.417
000000-00-0	DFW Capital Partners VI, LP -PICA		Teaneck	NJ	DFW VI-GP, LLC		06/05/2019	3	8,692,074	9,465,267	9,465,267	1,525,690	0	0	0	0	(329,922)	11,307,926	4.000
000000-00-0	Dunes Point Capital Fund II, L.P.		Rye	NY	DPC Fund II GP, L.P.		03/29/2019	3	9,924,018	10,360,089	10,360,089	1,151,968	0	0	0	0	(289,063)	15,075,982	8.974
000000-00-0	Dunes Point Capital Investment Partners I-D, LLC		New York	NY	Dunes Point Capital Equity Investments, LLC		04/12/2017	3	3,833,591	3,833,591	3,833,591	0	0	0	0	0	0	0	14.577
000000-00-0	EIF United States Power Fund IV, LP - PICA		Needham	MA	EIF US Power IV, LLC		11/28/2011		10,846,509	9,104,916	9,104,916	(1,408,445)	0	0	0	0	0	3	0.716
000000-00-0	EIG Energy Fund XVI, L.P.		Washington, DC	DC	EIG Energy Fund XVI, L.P.		12/13/2013	2	19,929,689	17,033,749	17,033,749	(1,681,240)	0	0	0	0	(728,146)	8,468,763	0.495
000000-00-0	Elevar Equity III, L.P.		Seattle	WA	Elevar GP III, L.P.		12/30/2014	1	4,753,328	6,736,586	6,736,586	(759,272)	0	0	0	0	(48,315)	250,000	6.893
000000-00-0	Energy Capital Partners III-A, L.P.		Short Hills	NJ	Energy Capital Partners GP III, LP		04/22/2014		15,940,409	14,677,195	14,677,195	(84,329)	0	0	0	0	1,483,652	2,958,939	0.798
000000-00-0	Energy Capital Partners Mezzanine Opportunities Fund A, LP		Short Hills	NJ	Energy Capital Partners Mezzanine GP, LP		03/27/2013	2	18,378,039	6,071,558	6,071,558	(1,020,049)	0	0	0	0	(103,404)	7,331,648	4.348
000000-00-0	EQT Infrastructure IV (No.2) USD SCSp - PICA		Luxembourg	LUX	EQT Infrastructure IV (GP) SCS		06/05/2019		10,628,339	10,788,185	10,788,185	809,858	0	0	0	0	(274,500)	7,371,661	0.816
000000-00-0	EQT V (No. 1) Limited Partnership		St Peter Port	GBR	EQT V (General Partner) LP		11/01/2012	3	130,322	36,147	36,147	(4,218)	0	0	0	0	5,847	33,574	0.025
000000-00-0	EQT VI (No. 1) Limited Partnership		St Peter Port	GBR	EQT VI (General Partner) LP		11/01/2012	3	10,895,783	7,909,133	7,909,133	(1,227,876)	0	0	0	603,150	689,670	1,420,301	0.436
000000-00-0	EQT VIII (No. 2) SCSP		Stockholm	SWE	EQT VIII (GP) SCS		08/10/2018	3	23,353,795	27,568,517	27,568,517	2,398,575	0	0	0	2,159,400	(468,777)	9,854,810	0.280
000000-00-0	EQT VIII Co-Investment (A) SCSp - PICA		Luxembourg	LUX	EQT VIII (GP) SCS		03/04/2019	3	9,767,591	12,918,451	12,918,451	2,721,621	0	0	0	0	(9,000)	0	0.268
000000-00-0	Equilibrium Capital Group LLC		Portland	OR	Equilibrium Capital Management, Inc.		08/29/2014	1	1,991,716	3,965,159	3,965,159	0	0	0	0	0	0	0	2.630
000000-00-0	Equistone Partners Europe Fund VI D SCSp - PICA		Luxembourg	LUX	Equistone General Partner VI S.A R.L		07/18/2018	3	12,713,037	12,740,602	12,740,602	(475,241)	0	0	0	948,832	(240,941)	14,621,826	5.200
000000-00-0	Escalate Capital I, L.P		Austin	TX	Escalate Capital Management I		11/01/2012	2	98,764	0	0	(98,764)	0	0	0	0	0	138,144	4.651
000000-00-0	First Reserve Fund XI, L.P. (VZ)		Greenwich	CT	First Reserve GP XI, L.P.		12/10/2012		58,044,002	36,404	36,404	(4,755,259)	0	0	0	0	220	0	1.282
000000-00-0	First Reserve Fund XII, L.P. (VZ)		Greenwich	CT	First Reserve GP XII, L.P.		12/10/2012		71,129,158	6,968,137	6,968,137	(8,706,786)	0	0	0	0	0	0	1.176
000000-00-0	Fortress Credit Opportunities Fund II (C) L.P.		New York	NY	FCO Fund II GP LLC		11/01/2012		3,606,820	2,781,738	2,781,738	(147,527)	0	0	0	0	(49,761)	1,438,447	2.123
000000-00-0	Fortress Investment Fund III (Fund B) LP		New York	NY	Fortress Fund III GP LLC		11/01/2012		13,555,896	0	0	(1,176,236)	0	0	0	0	0	693,327	1.917
000000-00-0	Fortress Investment Fund IV (Fund A) LP		New York	NY	Fortress Fund IV GP LP		11/01/2012		18,640,821	5,797,097	5,797,097	(2,541,466)	0	0	0	0	0	597,221	1.276
000000-00-0	Fortress Investment Fund V (Fund A) LP		New York	NY	Fortress Fund V GP L.P.		11/01/2012		11,165,810	10,632,191	10,632,191	(88,125)	0	0	0	0	(2,744)	549,527	0.589
000000-00-0	Fourth Cinven Fund Trust		London	GBR	Cinven Capital Management (IV) Limited Partnership		06/30/2020	3	115,338	30,678	30,678	(90,136)	0	0	0	5,476	0	0	0.450
000000-00-0	Francisco Partners Agility II, L.P. - PICA		San Francisco	CA	Francisco Partners Agility GP II, L.P.		09/17/2020	3	900,000	797,018	797,018	(102,982)	0	0	0	0	0	14,100,000	2.044
000000-00-0	Francisco Partners Agility, L.P. - PICA		San Francisco	CA	Francisco Partners Agility GP, L.P.		06/01/2017	3	8,226,699	14,546,267	14,546,267	4,208,126	0	0	0	103,869	1,087,330	2.278
000000-00-0	Francisco Partners IV, L.P. - PICA		San Francisco	CA	Francisco Partners GP IV, L.P.		04/15/2015	3	18,271,875	40,721,593	40,721,593	17,653,297	0	0	0	3,204,191	478,125	0.979	
000000-00-0	Francisco Partners V LP - PICA		San Francisco	CA	Francisco Partners GP V LP		05/29/2018	3	17,967,000	20,743,845	20,743,845	2,040,434	0	0	0	0	(236,433)	4,633,000	0.935
000000-00-0	Friedman Fleischer & Lowe LLC		San Francisco	CA	Friedman Fleischer & Lowe, GP, LLC		01/14/1999	3	57,623	25,670	25,670	4,625	0	0	0	0	0	380,770	2.037
000000-00-0	Frontier Fund V-A LP - PICA		Charlotte	NC	Frontier V Investment Group LLC		11/21/2017	3	10,043,787	11,210,208	11,210,208	1,068,810	0	0	0	1,031,211	3,956,213	2.917	
000000-00-0	FS Equity Partners V, LP (VZ)		Los Angeles	CA	FS Capital Partners V, LLC		12/10/2012	3	4,421,894	3,682,956	3,682,956	948,823	0	0	0	0	7,735,211	3.937	
000000-00-0	GC Co-Invest SCP, L.P. - PICA		New York	NY	GC Co-Invest SCP Managers, LLC		11/10/2020	1	4,700,000	4,700,000	4,700,000	0	0	0	0	0	(25,850)	0	23.500
000000-00-0	General Atlantic Investment Partners 2019, L.P. - PICA		New York	NY	General Atlantic GP 2019, LLC		01/14/2020	1	3,640,741	3,719,961	3,719,961	259,220	0	0	0	0	(195,916)	11,359,259	0.918
000000-00-0	General Atlantic Investment Partners 2019, L.P. - PICA Blocker		New York	NY	General Atlantic GP 2019, LLC		06/30/2020	1	5,612,483	5,732,078	5,732,078	604,860	0	0	0	0	(516,378)	17,039,289	0.918
000000-00-0	Genstar Capital Partners IX, L.P. - PICA		San Francisco	CA	Genstar IX GP LLC		07/03/2019	3	15,518,259	18,912,452	18,912,452	3,660,228	0	0	0	0	(60,005)	26,481,741	0.800
000000-00-0	Genstar Capital Partners VIII, L.P. - PICA		San Francisco	CA	Genstar Capital VIII, L.P.		04/28/2017	3	36,042,811	53,043,991	53,043,991	4,857,232	0	0	0	0	2,432,947	3,996,830	2.843
000000-00-0	Genstar IX Opportunities Fund I - PICA		San Francisco	CA	Genstar IX GP LLC		07/08/2019	3	8,384,652	9,235,709	9,235,709	895,773	0	0	0	0	(33,633)	5,615,348	1.633
000000-00-0	Genstar VIII Opportunities Fund I, L. P. - PICA		San Francisco	CA	Genstar Capital VIII, L.P.		10/05/2017	3	19,496,465	26,969,069	26,969,069	2,778,649	0	0	0	0	(91,417)	503,535	2.970
000000-00-0	Georgian Partners Growth Fund (International) IV, LP - PICA		Toronto	CAN	Georgian Partners IV GP, LP		06/20/2018	1	7,583,794	9,709,098	9,709,098	2,623,852	0	0	0	0	(143,076)	1,416,206	2.530
000000-00-0	Georgian Partners Growth Fund (International) V - PICA		Toronto	CAN	Georgian Partners V GP, LP		03/09/2020	1	3,670,493	3,308,461	3,308,461	(77,076)	0	0	0	0	(286,369)	6,329,507	2.000
000000-00-0	Georgian Partners Investment Fund P Limited Partnership - PICA		Toronto	CAN	Georgian Partners Investment GP Inc.		02/01/2019	1	3,000,000	5,878,834	5,878,834	2,878,834	0	0	0	0	0	0	60.000
000000-00-0	Global Infrastructure Partners IV-A/B, L.P. - PICA		New York	NY	Global Infrastructure GP IV, L.P.		09/12/2019		18,905	2,590	2,590	(16,315)	0	0	0	0	(363,027)	20,981,095	0.700
000000-00-0	GreenOak Europe Core Plus Logistics, SCSp - PICA		Senningerberg	LUX	GreenOak Europe Core-Plus Logistics GP S.à r.l.		07/28/2020		7,336,234	7,695,771	7,695,771	335,327	0	0	0	294,666	(643,136)	29,081,133	4.839

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Greycroft Growth III, L.P. - PICA		New York	NY	Greycroft Growth III, LLC		09/09/2020	1	783,057	717,257	717,257	(5,440)	0	0	0	0	(60,184)	2,716,943	0.952
000000-00-0	Greycroft Partners VI, L.P. - PICA		New York	NY	Greycroft Managers VI, LLC		09/30/2020	1	1,672,939	1,598,673	1,598,673	(1,457)	0	0	0	0	(72,648)	4,727,061	2.065
000000-00-0	GS Mezzanine Partners 2006 Institutional, LP		George Town	CYM	GS Mezzanine Advisors 2006, L.L.L.		11/01/2012	2	190,244	212,888	212,888	14,074	0	0	0	0	0	2,169,874	5.632
000000-00-0	GS Mezzanine Partners V Institutional, L.P. (GM)		New York	NY	GS Mezzanine Advisors V, L.L.C.		11/01/2012	2	66,357	74,997	74,997	18,003	0	0	0	0	6,998	2,289,058	2.358
000000-00-0	GS Mezzanine Partners V, L.P.		New York	NY	GS Mezzanine Advisors V, L.L.C.		12/10/2007	2	297,063	99,222	99,222	16,187	0	0	0	0	20,768	3,195,447	0.432
000000-00-0	GSO Capital Opportunities Fund III, LP - PICA		New York	NY	GSO Capital Opportunities Associates III LLC		09/22/2016	2	18,350,330	18,355,476	18,355,476	(996,099)	0	0	0	0	1,359,453	9,332,155	0.451
000000-00-0	GSO COF III Co-Investment Fund LP - PICA		New York	NY	GSO COF III Co-Investment Associates LLC,		08/14/2017	2	3,798,325	4,195,434	4,195,434	187,252	0	0	0	0	242,377	3,528,286	0.334
000000-00-0	GTCR Fund XII/A LP and GTCR XII/B LP - PICA		Illinois	IL	GTCR Partners XII/A&C LP and GTCR Partners XII/B LP		05/04/2018	3	19,760,724	22,533,025	22,533,025	3,221,101	0	0	0	0	3,547,787	13,627,200	0.788
000000-00-0	Harbour Group Investments IV, LP		Clayton	MO	Harbour Group IV Management Co., LLC		11/01/2012	3	133,050	165,501	165,501	7,107	0	0	0	0	105,839	7,589,177	6.451
000000-00-0	Harrison Street Core Property Fund, LP - PICA		Chicago	IL	Harrison Street Core Real Estate Capital		04/02/2019		21,000,000	22,736,384	22,736,384	1,084,325	0	0	0	0	0	0	0.447
000000-00-0	Harvest Partners Structured Capital Fund II, L.P. - PICA		New York	NY	Harvest Associates SCF GP II, L.P.		07/13/2018	2	7,539,265	9,104,504	9,104,504	1,170,319	0	0	0	0	(4,097)	2,460,736	2.490
000000-00-0	Harvest Partners Structured Capital Fund II, L.P. - PICA 2		New York	NY	Harvest Associates SCF GP II, L.P.		10/25/2018	2	7,321,375	9,104,504	9,104,504	1,170,319	0	0	0	0	(4,097)	2,678,626	2.490
000000-00-0	Harvest Partners Structured Capital Fund III, L.P. - PICA		New York	NY	Harvest Associates VIII, L.P.		12/18/2020	2	3,217,030	3,217,030	3,217,030	0	0	0	0	0	0	13,782,970	5.466
000000-00-0	Harvest Partners VII, LP - PICA		New York	NY	Harvest Associates VII, LP		09/28/2016	3	33,225,813	41,069,457	41,069,457	5,108,873	0	0	0	0	(79,772)	1,774,187	2.216
000000-00-0	Harvest Partners VIII, LP - PICA		New York	NY	Harvest GP		11/27/2019	3	13,323,117	14,190,924	14,190,924	867,807	0	0	0	0	0	10,676,883	1.622
000000-00-0	Hellman & Friedman Capital Partners IX, LP - PICA		San Francisco	CA	Hellman & Friedman Investors IX, L.P.		04/07/2020	3	10,066,033	10,475,627	10,475,627	599,295	0	0	0	0	(189,701)	11,933,967	0.249
000000-00-0	HGGC Fund III, L.P. - PICA		Palo Alto	CA	HGGC Fund III GP, L.P.		07/28/2017	3	33,840,594	36,424,532	36,424,532	3,167,242	0	0	0	0	2,269,042	5,585,285	5.380
000000-00-0	Highstar Capital Fund III (Alternative), L.P. - PICA		New York	NY	AIG Highstar GP II, LP		09/30/2019		1,065,506	46,703	46,703	(1,336)	0	0	0	0	0	84,152	0.808
000000-00-0	Highstar Capital Fund III, L.P. (GM)		New York	NY	AIG Highstar GP II, LP		11/01/2012		2,564,444	37,124	37,124	(632)	0	0	0	0	0	65,252	0.809
000000-00-0	Highstar Capital III Prism Fund (Alternative), L.P. (GIB)		New York	NY	AIG Highstar GP III Prism Fund, L.P.		09/30/2019		1,734,749	76,646	76,646	(2,295)	0	0	0	0	0	165,385	1.330
000000-00-0	Highstar Capital III Prism Fund, L.P. (GIB)		New York	NY	AIG Highstar GP III Prism Fund, L.P.		12/31/2012		3,367,779	60,931	60,931	(1,125)	0	0	0	0	128,240	1,150	
000000-00-0	Highstar Capital IV, LP - PICA		New York	NY	Highstar Capital GP IV, LP		02/09/2011		11,107,740	4,926,553	4,926,553	(1,468,131)	0	0	0	0	(73,392)	1,025,770	2.050
000000-00-0	HPS Mezzanine Partners 2019, L.P. - PICA		New York	NY	HPS Mezzanine Partners 2019 GP L.P.		10/28/2019	2	10,346,247	10,868,438	10,868,438	468,980	0	0	0	0	327,624	19,653,753	0.600
000000-00-0	Hudson Holdings I Cayman LP		Toronto	CYM	WHLP GP 1 LLC		10/31/2019	2	4,187,996	4,046,501	4,046,501	(141,495)	0	0	0	0	0	1,519,309	3.382
000000-00-0	Hudson Holdings I L.P. - PICA		Toronto	DE	WHLP GP 1 LLC		10/31/2019	2	3,125,006	2,827,931	2,827,931	(297,075)	0	0	0	0	132,866	2,509,139	3.389
000000-00-0	Icebox Co-Invest L.P.		GA	GGY	Icebox G.P. Limited		06/12/2017	3	15,000,000	28,598,900	0	(20,639,579)	0	0	0	0	0	0	24.077
000000-00-0	ICG Europe Fund V No.1, LP - PICA		St. Helier	JEY	ICG Europe Fund V GP Limited Partnership		04/27/2012	2	4,399,391	2,886,853	2,886,853	315,249	0	0	0	230,451	0	922,206	0.568
000000-00-0	ICG Europe Fund VII SCSp - PICA		Luxembourg	LUX	ICG Europe Fund VII GP LP SCSp		08/24/2018	2	7,916,270	10,646,086	10,646,086	1,344,532	0	0	0	765,742	0	8,260,487	0.340
000000-00-0	ICG Europe Mid-Market Fund SCSp - PICA		Luxembourg	LUX	ICG Europe Mid-Market Fund GP LP SCSp		04/09/2020	2	707,009	483,305	483,305	(82,677)	0	0	0	55,984	(197,011)	15,724,073	1.765
000000-00-0	ICG MXV Co-Investment I SCSp - PICA		Luxembourg	LUX	ICG Europe Fund VII GP S.à r.l.		07/30/2018	2	5,742,246	8,706,432	8,706,432	1,335,565	0	0	0	701,540	0	111,341	1.200
000000-00-0	ICV Partners II, L.P.		New York	NY	ICV ASSOCIATES II, LLC		11/29/2005	1	652,596	49,549	49,549	3,489	0	0	0	0	0	70,664	0.799
000000-00-0	IK IX Fund No.1 SCSp - PICA		Luxembourg	LUX	IK IX Fund GP S.à.r.l.		11/27/2019	3	725,495	433,405	433,405	(94,597)	0	0	0	9,675	(208,037)	23,709,402	1.667
000000-00-0	Insight Partners XI, L.P. - PICA		New York	NY	Insight Associates XI, L.P.		03/25/2020	1	11,809,000	12,803,025	12,803,025	1,337,025	0	0	0	0	(340,643)	12,691,000	0.742
000000-00-0	Intervale Capital Fund III, L.P.		Cambridge	MA	Intervale Capital GP III, L.P.		03/14/2014		5,986,863	4,810,759	4,810,759	(1,520,781)	0	0	0	0	(103,885)	1,513,137	1.540
000000-00-0	Intervale Capital Fund, LP (VZ)		Cambridge	MA	Intervale Capital GP, LP		12/10/2012		18,915,018	15,833,285	15,833,285	(4,024,110)	0	0	0	0	(116,489)	510,235	9.924
000000-00-0	IP III Mezzanine Partners, L.P.		New York	NY	DLJ Investment Associates III, LP		06/23/2006	2	7,546,801	232,560	232,560	(109,369)	0	0	0	0	0	312,419	6.201
000000-00-0	Ironwood Equity Fund L.P.		Avon	CT	Ironwood Equity Management LLC		07/19/2004		2,251,385	0	0	0	0	0	0	0	0	0	10.600
000000-00-0	Italian Fine Foods Holdings L.P.		Dallas	TX	Kainos GP II LLC		05/04/2018	3	10,000,000	14,269,203	14,269,203	1,053,552	0	0	0	0	0	0	3.935
000000-00-0	Italian Real Estate Special Situations II SCS, SICAV RAIF - PICA		Luxembourg	LUX	IRESS GP S.A.R.L.		02/14/2019	4	9,302,346	9,425,072	9,425,072	169,473	0	0	0	0	84,773	15,347,151	3.935
000000-00-0	Kainos Capital Partners II LP - PICA		Dallas	TX	KCP II GP LP		12/19/2016	3	22,801,149	28,382,869	28,382,869	3,948,447	0	0	0	0	(357,706)	5,798,851	3.197
000000-00-0	KAWP Holdings, L.P. - PICA		Mount Kisco	NY	KAWP Holdings GP, LLC		12/18/2020	3	2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	0	0.471
000000-00-0	KC Culinarte Holdings LP -PICA		Dallas	TX	Kainos GP II LLC		08/20/2018	3	7,000,000	7,993,586	7,993,586	(3,400,315)	0	0	0	0	0	0	2.468
000000-00-0	KCIBT Holdings, L.P.		McLean	VA	KCIBT GP, LLC		06/21/2017	3	15,942,233	17,232,879	17,232,879	(5,401,632)	0	0	0	0	0	0	6.471

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Kelso Investment Associates VII, LP (VZ)		New York	NY	Kelso GP VII, LLC		12/10/2012	3	3,750,823	79,298	79,298	(892,164)	0	0	0	0	0	0	1.913
000000-00-0	KNPAK Holdings, L.P. - PICA		Mount Kisco	NY	KNPAK GP, LLC		07/01/2019	3	16,000,000	16,000,000	16,000,000	0	0	0	0	0	0	0	2.388
000000-00-0	Kohlberg Investors IX, L.P. - PICA		Mount Kisco	NY	Kohlberg Management IX LLC		12/18/2020	3	3,002,541	3,002,541	3,002,541	0	0	0	0	0	0	26,997,459	2.000
000000-00-0	Kohlberg Investors VIII, L.P. - PICA		Mount Kisco	NY	Kohlberg Management VIII, L.L.C.		08/30/2017	3	31,365,124	36,449,297	36,449,297	647,448	0	0	0	0	59,797	7,834,838	9.555
000000-00-0	Kohlberg TE Investors IX, L.P. - PICA		Mount Kisco	NY	Kohlberg Management IX LLC		12/18/2020	3	3,002,541	3,002,541	3,002,541	0	0	0	0	0	0	26,997,459	3.215
000000-00-0	LBA Logistics Value Fund VII, L.P. - PICA		Irvine	CA	LBA Logistics Management Company VII, LLC		03/06/2020		6,220,547	6,086,062	6,086,062	(134,485)	0	0	0	0	6,000	13,779,453	5.810
000000-00-0	LBA Realty Fund VI, L.P. - PICA		Irvine	CA	LBA Management Company VI, LLC		08/18/2017	3	7,855,556	9,446,760	9,446,760	723,077	0	0	0	0	0	2,144,444	1.111
000000-00-0	LCCG High Yield CMBS Fund II, LLC		Irving	TX	N/A		06/29/2004		0	0	0	0	0	0	0	0	63	0	4.240
000000-00-0	Learn Capital Special Opportunities Fund XXI L.P. - PICA		Austin	TX	Learn Capital Management XXI, LLC		12/03/2018		1,000,000	994,070	0	0	0	0	0	0	(18,690)	0	33.330
000000-00-0	Lexington Capital Partners V. L.P.		New York	NY	Lexington Associates V. LLC		11/01/2012	3	149,010	45,543	45,543	(22,281)	0	0	0	0	0	56,788	0.588
000000-00-0	Lexington Capital Partners VI-B, L.P.		New York	NY	Lexington Associates VI, LP		11/01/2012	3	509,703	435,616	435,616	(8,123)	0	0	0	0	(13,245)	134,814	0.413
000000-00-0	Lincolnshire Equity Fund II LP		New York	NY	Lincolnshire Equity Partners II LP		10/19/2000	3	59,751	84,171	84,171	(60,698)	0	0	0	0	0	435,841	3.172
000000-00-0	Linden Capital Partners III, L.P. - PICA		Chicago	IL	Linden Manager III LP		06/23/2016	3	15,018,791	15,366,750	15,366,750	(4,387,905)	0	0	0	0	8,575,415	1,924,488	3.959
000000-00-0	Linden Capital Partners IV LP - PICA		Chicago	IL	Linden Manager IV LP		09/27/2018	3	13,362,209	14,821,200	14,821,200	1,085,581	0	0	0	0	(747,488)	13,186,580	4.572
000000-00-0	Linden Structured Capital Fund, LP - PICA		Kent County	DE	Linden SCF Manager LP		02/21/2020	2	3,590,887	4,079,210	4,079,210	488,323	0	0	0	0	406	4,409,113	6.154
000000-00-0	Lion Industrial Trust - PICA		Dallas	TX	Clarion Partners, LLC		07/01/2020		40,000,000	40,496,185	40,496,185	496,185	0	0	0	0	0	0	0.404
000000-00-0	Littlejohn Fund VI, L.P. - PICA		Greenwich	CT	Littlejohn Associates VI, L.P.		12/19/2019		1,690,943	1,805,984	1,805,984	227,565	0	0	0	0	(112,524)	4,309,057	0.211
000000-00-0	M31 Navigator Fund LP - PICA		Grand Cayman	CYM	M31 GP I		02/24/2020	1	13,704,900	17,598,187	17,598,187	4,393,287	0	0	0	0	(234,820)	11,295,100	12.500
000000-00-0	Marlin Equity V, L.P. - PICA		Hermosa Beach	CA	Marlin Equity Partners V, L.P.		02/21/2018	3	9,616,009	11,344,260	11,344,260	855,029	0	0	0	0	798,113	9,383,991	1.152
000000-00-0	Marlin Heritage II, L.P.		Hermosa Beach	CA	Marlin Heritage Partners II, L.P.		10/24/2017	3	7,824,244	8,850,759	8,850,759	1,037,696	0	0	0	0	(91,427)	1,675,756	1.736
000000-00-0	Marvel Holdings, L.P. - PICA		Palo Alto, California	DE	HGGC Fund III, L.P.		10/09/2019	3	7,500,000	7,500,000	7,500,000	0	0	0	0	0	0	0	2.336
000000-00-0	Media Communications Partners		Boston	MA	TA Associates Communications		01/01/1996		0	0	0	0	0	0	0	0	36,474	0	7.072
000000-00-0	Menlo Ventures X, LP		Menlo Park	CA	MV Management X, L.L.C.		11/01/2012	1	514,637	408,496	408,496	371,823	0	0	0	0	0	0	0.516
000000-00-0	Menlo Ventures XI, LP (GM)		Menlo Park	CA	MV Management XI, LLC		11/01/2012	1	4,972,273	7,045,690	7,045,690	(2,566,363)	0	0	0	0	4,163,215	0	1.209
000000-00-0	Metalmark Capital Partners II, L.P.		New York	NY	Metalmark Capital Partners II GP, LP		11/01/2012	3	6,394,658	5,579,501	5,579,501	(164,531)	0	0	0	0	694,484	1,388,174	3.372
000000-00-0	Metalmark Capital Partners, L.P.		New York	NY	Metalmark Capital Partners GP, LLC		11/01/2012	3	1,430,661	158,556	158,556	(40,760)	0	0	0	0	0	7,672,136	3.218
000000-00-0	Mezzanine Partners Fund II, LP		New York	NY	Highbridge Principal Strategies Mezzanine Partners II GP, L.P.		05/06/2013	2	17,117,931	12,879,604	12,879,604	(165,414)	0	0	0	0	0	2,524,265	2.613
000000-00-0	Mezzanine Partners III, L.P. - PICA		New York	NY	HPS Mezzanine Partners III GP, L.P.		02/27/2017	2	20,712,724	20,363,199	20,363,199	(2,128,399)	0	0	0	0	3,275,391	3,433,600	1.288
000000-00-0	MezzVest III, L.P. - PICA		St. Helier	JEY	MezzVest Partners III, Limited.		02/24/2012	2	11,365,111	10,054,046	10,054,046	(1,438,428)	0	0	0	942,419	169,037	1,831,814	2.940
000000-00-0	MicroVest II - A, LP		Bethesda	MD	MicroVest General Partner II, LLC		04/17/2009	1	3,051,268	1,059,094	1,059,094	(377,355)	0	0	0	0	0	200,000	6.540
000000-00-0	Mission Parent LLC - PICA		Chevy Chase	MD	Arlington Capital Group V, L.L.C.		07/03/2020	3	1,111,750	1,111,750	1,111,750	0	0	0	0	0	0	0	0.720
000000-00-0	Murex Investments I, LP		Philadelphia	PA	Murex Capital LP		01/22/2004		664,191	319,956	0	0	0	0	0	0	0	0	18.180
000000-00-0	Nautic CarepathRx Co-Invest, L.P. - PICA		Providence	RI	Nautic Capital IX, L.P		05/08/2020	3	7,549,333	8,603,683	8,603,683	1,054,350	0	0	0	0	0	0	2.870
000000-00-0	Nautic Partners IX, L.P. - PICA		Providence	RI	Nautic Capital IX, L.P.		02/21/2020	3	5,751,939	6,206,224	6,206,224	893,108	0	0	0	0	(438,823)	14,248,061	1.333
000000-00-0	New Enterprise Associates 10, Limited Partnership		Timonium	MD	NEA Partners 10, Limited Partnership		11/01/2012	1	4,003,644	2,726,047	2,726,047	144,165	0	0	0	0	0	0	0.696
000000-00-0	New Enterprise Associates 11, Limited Partnership		Timonium	MD	NEA Partners 11, Limited Partnership		11/01/2012	1	1,673,945	1,827,913	1,827,913	(180,665)	0	0	0	0	416,384	0	1.455
000000-00-0	New Enterprise Associates 12, Limited Partnership		Timonium	MD	NEA 12 GP, LLC		11/01/2012	1	1,892,776	827,070	827,070	142,034	0	0	0	0	0	120,000	0.317
000000-00-0	New Enterprise Associates 13, Limited Partnership		Timonium	MD	NEA 13 GP, LTD		11/01/2012	1	1,955,127	1,955,127	1,955,127	(8,877)	0	0	0	0	2,053,105	0	0.196
000000-00-0	New Enterprise Associates 8A, Limited Partnership		Timonium	MD	NEA Partners 10, Limited Partnership		11/01/2012	1	512,689	446,480	446,480	8,571	0	0	0	0	0	0	2.949
000000-00-0	New Markets Education Partners, L.P.		College Park	MD	New Markets Education Partners, LLC		05/30/2012	1	1,970,805	2,060,640	2,060,640	(784,932)	0	0	0	0	1,644,855	274,493	18.330
000000-00-0	Newark Venture Partners Fund, L.P.		Newark	NJ	NVP General Partner, L.L.C		07/12/2016	1	5,503,043	5,758,088	5,758,088	398,718	0	0	0	0	0	359,700	9.720
000000-00-0	NewSpring Mezzanine Capital, LP		King of Prussia	PA	NSM SBIC II GP, L.P.		07/12/2005	2	94,412	33,690	33,690	(2,581)	0	0	0	0	0	210,000	5.170
000000-00-0	NF III, L.P. - PICA		Wilmington	DE	NF III GP, LLC		09/30/2019	3	3,527,015	2,808,911	2,808,911	(718,104)	0	0	0	0	0	3,364,522	13.060
000000-00-0	Nordic Capital V, L.P		St. Helier	JEY	Nordic Capital V Limited		11/01/2012	3	384,441	192,716	192,716	(31,809)	0	0	0	0	0	0	1.200
000000-00-0	Nordic Capital VI Alpha, L.P		St. Helier	JEY	Nordic Capital VI Limited		11/01/2012	3	3,944,437	35,782	35,782	(87,271)	0	0	0	0	0	0	2.520
000000-00-0	Nordic Capital VII Alpha, L.P. (GM)		St. Helier	JEY	Nordic Capital VII Limited		11/01/2012	3	1,111,092	61,496	61,496	(3,500)	0	0	0	0	0	0	0.470
000000-00-0	NVP General Partner, L.L.C		Newark	NJ	Thomas Wisniewski		07/12/2016	1	1,140	684	684	0	0	0	0	0	0	3,750	1.375
000000-00-0	Oak HC/FT Partners II, L.P. - PICA		Greenwich	CT	Oak HC/FT Associates II LLC		10/03/2017	1	11,042,708	16,209,056	16,209,056	4,534,298	0	0	0	0	912,567	2,957,292	2.216

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Oak HC/FT Partners III, L.P. - PICA		Cayman Islands	CYM	Oak HC/FT Associates III, L.P.		11/22/2019		9,700,837	10,498,116	10,498,116	1,052,093	0	0	0	0	(213,821)	5,299,163	1.880
000000-00-0	Oaktree Opportunities Fund VIII, L.P. (VZ)		Los Angeles	CA	OCM Opportunities Fund VIII GP, L.P.		12/10/2012		785,138	502,459	502,459	(86,203)	0	0	0	0	(193)	0	0.460
000000-00-0	Oaktree Opportunities Fund VIIIb, L.P. (VZ)		Los Angeles	CA	OCM Opportunities Fund VIIIb GP, L.P.		12/10/2012		6,193,462	5,164,687	5,164,687	(1,028,775)	0	0	0	0	(9)	0	0.740
000000-00-0	Oaktree Opportunities Fund Xb, L.P. - PICA		Los Angeles	CA	Oaktree Opportunities Fund Xb GP, L.P.		06/18/2018		16,500,000	17,518,840	17,518,840	1,533,248	0	0	0	0	0	13,500,000	0.350
000000-00-0	Oaktree Ports America Fund (HS III), L.P. - PICA		Los Angeles	CA	Oaktree Ports America Holdings GP, LLC		09/30/2019		6,507,773	6,354,955	6,354,955	(2,076)	0	0	0	0	(73,140)	157,607	1.568
000000-00-0	OCM Opportunities Fund V, L.P.		Los Angeles	CA	OCM OPPORTUNITIES FUND V GP, LLC		11/01/2012		44,939	2,254	2,254	(1,675)	0	0	0	0	0	0	0.970
000000-00-0	OCM Opportunities Fund VI, L.P.		Los Angeles	CA	OCM Opportunities Fund VI GP, LLC		11/01/2012		293,591	209	209	(2,119)	0	0	0	0	0	0	0.990
000000-00-0	OCM Opportunities Fund VII, L.P. (VZ)		Los Angeles	CA	OCM Opportunities Fund VII GP, L.P.		12/10/2012		655,485	145,129	145,129	(144,802)	0	0	0	0	0	0	0.680
000000-00-0	OCM Opportunities Fund VII, LP		Los Angeles	CA	OCM OPPORTUNITIES FUND VII GP, LP		11/01/2012		149,789	33,164	33,164	(33,089)	0	0	0	0	0	0	0.680
000000-00-0	OCM Opportunities Fund VIIb, L.P.		Los Angeles	CA	OCM Opportunities Fund VIIb GP, L.P.		11/01/2012		218,526	8,750	8,750	710	0	0	0	0	(85)	228,516	0.500
000000-00-0	OCM Opportunities Fund VIIb, L.P. (VZ)		Los Angeles	CA	OCM Opportunities Fund VIIb GP, L.P.		12/10/2012		2,390,716	95,724	95,724	7,766	0	0	0	0	(925)	2,500,000	0.500
000000-00-0	OHA European Strategic Credit Fund, L.P. - PICA		Fort Worth	TX	OHA European Strategic Credit GenPar, LLC		07/20/2012		1,105,818	868,613	868,613	(100,921)	0	0	0	0	0	5,107,488	1.672
000000-00-0	OHA Newbury Partners, L.P. - PICA		Fort Worth	TX	OHA Newbury Partners GenPar, LLC		09/17/2013		869,041	825,223	825,223	17,740	0	0	0	0	0	833,394	3.706
000000-00-0	Olympus Capital Asia III PE (Offshore) fund		Hong Kong	CHN	Olympus Capital Asia III GP, LP		11/30/2011	3	6,269,086	1,662,253	1,662,253	(921,839)	0	0	0	0	0	842,069	4.918
000000-00-0	Olympus Growth Fund VII, L.P.		Stamford	CT	OGP VII, LLC		01/15/2019	3	14,227,133	15,379,718	15,379,718	1,988,808	0	0	0	0	(464,523)	22,272,867	1.910
000000-00-0	One Rock Capital Partners II, LP - PICA		New York	NY	One Rock Capital Partners II GP, LLC		10/30/2017	3	23,780,989	28,940,197	28,940,197	3,391,906	0	0	0	0	(295,812)	3,319,011	2.838
000000-00-0	Orion Constellation Partners, L.L.C.		New York	NY	Sirus Capital Management L.L.C		12/31/2004	13	0	0	0	0	0	0	0	0	0	0	6.327
000000-00-0	Parthenon Investors II, LP		Dover	DE	PCap Partners II, LLC		11/01/2012	3	4,847,250	356,542	356,542	(63,662)	0	0	0	0	0	2,522,003	2.924
000000-00-0	PCP Master Hamburger Holding Company, LLC - PICA		Chicago	IL	Prudential Capital Partners IV, L.P		12/31/2017	2	8,059,719	8,084,173	8,084,173	24,454	0	0	0	0	251,846	0	2.220
000000-00-0	Peak Rock Capital Credit Fund II, LP - PICA		Austin	TX	Peak Rock Capital Credit Holdings II LP		11/16/2017	3	886,857	834,448	834,448	109,078	0	0	0	0	6,219	5,496,511	3.070
000000-00-0	Peak Rock Capital Fund II, LP - PICA		Austin	TX	Peak Rock Capital Holdings II LP		09/06/2017	3	18,473,382	17,663,336	17,663,336	(648,090)	0	0	0	0	6,016,040	11,019,733	3.070
000000-00-0	Permira Europe III L.P.1		St. Peter Port	GGY	Permira Europe III G.P. L.P.		11/01/2012	3	2,691,032	166,337	166,337	43,894	0	0	0	0	0	0	0.776
000000-00-0	Permira IV L.P.1		St. Peter Port	GGY	Permira IV G.P. L.P		11/01/2012	3	11,875,673	8,096,741	8,096,741	(449,104)	0	0	0	0	716,426	1,437,206	0.600
000000-00-0	Permira VI L.P. 1		St. Peter Port	GGY	Permira VI G.P. L.P.		01/11/2017	3	44,428,996	70,418,348	70,418,348	12,164,324	0	0	0	5,145,442	4,960,561	13,719,238	0.674
000000-00-0	Permira VII L.P. 1 - PICA		St. Peter Port	GGY	Permira VII G.P. L.P.		02/10/2020	3	9,455,190	10,478,868	10,478,868	825,772	0	0	0	728,226	(530,321)	19,177,858	0.615
000000-00-0	PGIM Real Estate European Core Diversified Property Fund, SCSp - PICA		Luxembourg	LUX	EuroCore GP S.a.r.l		08/31/2019		136,051,139	158,920,792	158,920,792	10,677,998	0	0	0	12,778,102	6,446,208	0	47.448
000000-00-0	Pinnacle Ventures Debt Fund III, L.P.		Menlo Park	CA	PINNACLE VENTURES MANAGEMENT III, L.L.C		11/01/2012	2	525,233	200,077	200,077	(59,190)	0	0	0	0	0	0	3.508
000000-00-0	Platinum Equity Capital Partners IV, L.P. - PICA		Beverly Hills	CA	Platinum Equity Partners IV, LLC		03/21/2017	3	16,384,142	20,504,558	20,504,558	1,641,656	0	0	0	0	898,406	3,887,804	0.319
000000-00-0	Platinum Equity Capital Partners V, LP - PICA		Beverly Hills	CA	Platinum Equity Partners V, L.P.		12/27/2019		2,565,744	2,619,286	2,619,286	360,868	0	0	0	0	(221,600)	17,434,256	0.308
000000-00-0	Platinum Equity Partners III, L.P.		Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC		10/21/2013		3,247,313	2,981,766	2,981,766	498,772	0	0	0	0	2,028,678	2,158,537	0.122
000000-00-0	Platinum Equity SCRS Co-Investors LLC - PICA		Beverly Hills	CA	Platinum Equity Partners IV, L.P.		07/31/2017	3	6,000,000	11,280,851	11,280,851	6,650,293	0	0	0	0	0	0	6.000
000000-00-0	Platinum Equity Small Cap Fund, L.P.		Beverly Hills	CA	Platinum Equity Small Cap Partners, L.P.		06/28/2018	3	8,330,542	6,029,920	6,029,920	(1,029,015)	0	0	0	0	(223,782)	9,669,458	1.200
000000-00-0	Pramerica - Fosun China Opportunity Fund, L.P.		Hong Kong	CHN	Fosun Equity Investment Ltd,		05/16/2011	3	108,184,935	1,062,338	1,062,338	1,895,291	0	0	0	0	(1,738,032)	2,350,158	65.977
000000-00-0	Pramerica European Value Partners, L.P.		MADISON	NJ	PGIM, Inc.		03/11/2016		20,855,757	21,971,269	21,971,269	(348,775)	0	0	0	2,027,376	1,782,812	4,024,877	4.951
000000-00-0	Pramerica Real Estate Capital I L.P. -PICA		MADISON	NJ	PGIM, Inc.		01/01/2015		8,985,343	0	0	(4,715)	0	0	0	(436)	0	509,872	3.583
000000-00-0	Pramerica Real Estate Capital III (Core Debt) L.P. -PICA		MADISON	NJ	PGIM, Inc.		01/01/2015		1,787,918	0	0	0	0	0	0	0	0	4,905,984	3.800
000000-00-0	PRECap IV -PICA		MADISON	NJ	PGIM, Inc.		01/01/2015		10,448,919	4,134,605	4,134,605	(741,553)	0	0	0	52,963	0	2,215,833	2.426
000000-00-0	PRISA, LP -PICA		MADISON	NJ	PRISA Fund Manager LLC		12/31/2019		30,000,000	30,526,598	30,526,598	526,598	0	0	0	0	0	0	0.144
000000-00-0	Providence Equity Partners IV LP (GM)		Providence	RI	Providence Equity GP IV, LP		11/01/2012	3	29,539	10,970	10,970	(502)	0	0	0	0	0	1,861,110	0.663
000000-00-0	PROVIDENCE EQUITY PARTNERS V L.P.		Providence	RI	Providence Equity GP V L.P		11/01/2012	3	2,248,439	291,571	291,571	19,334	0	0	0	0	0	1,991,114	0.511
000000-00-0	Providence Equity Partners VI, L.P. (GM)		Providence	RI	Providence Equity GP VI, L.P.		11/01/2012	3	5,234,850	4,709,493	4,709,493	1,281,437	0	0	0	0	0	559,177	0.123
000000-00-0	PRU Alpha Fixed Income Opportunity Fund I, LP		Newark	NJ	Pru Alpha Partners I, LLC		07/31/2006		0	0	0	0	0	0	0	0	128,896	0	79.046
000000-00-0	Pru Alpha Fixed Income Opportunity Fund I, LP - GSS		Newark	NJ	Pru Alpha Partners I, LLC		07/16/2009		0	0	0	0	0	0	0	0	34,111	0	20.919

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	Prudential Capital Partners II, L.P.		Chicago	IL	Stetson Street Partners, L.P.		04/29/2005	2	7,003,929	2,622,045	2,622,045	(877,277)	0	0	0	0	0	4,989,720	5.376
000000-00-0	Prudential Capital Partners III LP - PICA		Chicago	IL	Columbus Drive Partners, L.P.		10/16/2008	2	7,338,274	2,124,546	2,124,546	(2,255,523)	0	0	0	0	1,922,502	10,600,767	6.782
000000-00-0	Prudential Capital Partners IV, L.P. - PICA		Chicago	IL	Lake Street Partners IV, L.P.		12/20/2012	2	93,061,616	84,149,021	84,149,021	0	0	0	0	0	10,885	3,144,271	13.124
000000-00-0	Prudential Capital Partners V, L.P. - PICA		Newark	NJ	Wabash Avenue Partners V, L.P.		04/21/2017	2	280,832,032	281,250,468	281,250,468	(15,935,380)	0	0	0	0	12,466,725	73,018,555	18.974
000000-00-0	PTC Holding Company, LLC - PICA		Mt. Laurel	NJ	Linden Capital Partners III L.P.		02/10/2020		6,466,667	6,466,667	6,466,667	0	0	0	0	0	(17,224)	0	3.628
000000-00-0	Q-BLK Co-Investment Fund, L.P.		Seattle	WA	BAA Co-Investment Fund (GenPar), LLC		06/02/2006	3	800,841	224,748	224,748	23,927	0	0	0	0	(1,534)	3,559,017	8.592
000000-00-0	R3 (B), LP - PICA (Class S)		New York	NY	BlackRock RRR, LLC		07/31/2014	13	200,843	76,183	76,183	(5,885)	0	0	0	0	0	0	11.858
000000-00-0	Range Investor Holdings, LLC - PICA		Itasca	IL	R. Scott Spielvogel		02/23/2018	3	6,500,000	5,703,616	5,703,616	(796,384)	0	0	0	0	0	0	2.497
000000-00-0	Rethink Education, L.P.		White Plains	NY	Rethink Education GP, L.P.		01/28/2014		4,920,516	6,129,216	6,129,216	(687,050)	0	0	0	0	1,028,779	0	7.620
000000-00-0	River Capital Partners IV, LP		Atlanta	GA	River Investors IV, L.L.C.		12/29/1997	3	2,190,274	611,529	0	0	0	0	0	0	0	0	16.506
000000-00-0	Rockpoint Real Estate Fund VI, L.P. - PICA		Boston	MA	Rockpoint Real Estate Fund VI GP, L.L.C.		05/21/2020		2,295,023	2,152,807	2,152,807	(142,216)	0	0	0	0	1,684	12,704,977	0.600
000000-00-0	Schroder Venture Italian Fund II L.P.2		St Peter Port	GGY	Schroder Venture Managers Inc.		09/12/2003	3	0	19,231	0	0	0	0	0	0	0	0	0.640
000000-00-0	SD Holding Company LLC- PICA		Chicago	IL	Linden Capital Partners III, L.P.		10/03/2017	3	4,422,500	4,422,500	4,422,500	0	0	0	0	0	0	884,500	1.328
000000-00-0	Senior Housing Partners V -PICA		MADISON	NJ	PGIM, Inc.		01/01/2015		8,047,020	10,101,612	10,101,612	51,771	0	0	0	0	74,299	1,772,337	2.160
000000-00-0	Sentinel Capital Partners IV, L.P (VZ)		New York	NY	SENTINEL PARTNERS IV, L.P.		12/10/2012	3	2,759,294	2,759,294	2,759,294	547,110	0	0	0	0	86,066	238,754	4.100
000000-00-0	Sentinel Capital Partners VI, L.P.		New York	NY	Sentinel Managing Company VI, Inc.		07/11/2019	3	5,341,783	6,488,609	6,488,609	1,014,654	0	0	0	0	0	15,898,217	1.060
000000-00-0	Seventh Cinven Fund (No. 1) Limited Partnership - PICA		St Peter Port	GGY	Cinven UK F7 GP LLP		04/07/2020	3	1,665,648	1,685,632	1,685,632	(50,161)	0	0	0	203,973	(133,829)	15,240,998	0.219
000000-00-0	Silver Lake Alpine, L.P. -PICA		New York	NY	SLAA (GP), L.L.C.		09/11/2018	2	10,892,707	10,926,025	10,926,025	(261,896)	0	0	0	0	(93,431)	2,107,293	1.220
000000-00-0	Silver Lake Partners V, LP - PICA		Menlo Park	CA	Silver Lake Technology Associates V, L.P.		06/12/2018	3	37,740,319	58,181,375	58,181,375	18,376,500	0	0	0	0	(500,219)	9,122,916	0.319
000000-00-0	Silverlands II SCSp		Luxembourg	LUX	SilverStreet Carry II LP Inc.		02/14/2019		4,313,958	4,943,215	4,943,215	1,207,149	0	0	0	0	(100,000)	686,042	3.846
000000-00-0	Siris Partners III, L.P. -PICA		New York	NY	Siris Partners GP III, L.P.		05/04/2015	3	7,829,463	9,208,632	9,208,632	1,355,588	0	0	0	0	43,343	1,654,885	0.675
000000-00-0	Siris Partners IV, L.P. -PICA		New York	NY	Siris Partners GP IV, L.P.		03/15/2019	3	5,509,872	5,278,306	5,278,306	(78,446)	0	0	0	0	(171,287)	4,490,128	0.481
000000-00-0	Sixth Cinven Fund (No. 3) Limited Partnership - PICA		London	GBR	CINVEN UK F6 GP LLP		05/24/2017	3	30,140,196	42,277,165	0	(35,150,402)	0	0	0	3,024,619	1,459,109	4,611,881	0.429
000000-00-0	SJF Ventures III, L.P.		Durham	NC	SJF GP III, LLC		05/10/2013	1	4,772,468	6,890,768	6,890,768	1,586,531	0	0	0	0	549,540	0	6.345
000000-00-0	SLP Geology Co-Invest, LP - PICA		Menlo Park	CA	SLP V Co-Invest GP, L.L.C.		10/11/2018		7,141,368	59,820,729	59,820,729	47,381,089	0	0	0	0	0	(841,368)	5.558
000000-00-0	Strategic Value Dislocation Fund, L.P. - PICA		Greenwich	CT	SVP Dislocation Feeder Fund GP Ltd.		09/16/2020		8,750,000	8,692,652	8,692,652	(57,348)	0	0	0	0	0	16,250,000	6.390
000000-00-0	Summit Partners Private Equity Fund VII-B, L.P		Boston	MA	SUMMIT PARTNERS PE VII, L.P.		11/01/2012	1	11,475,093	6,740,346	6,740,346	(935,412)	0	0	0	0	0	0	2.413
000000-00-0	Summit Partners Subordinated Debt Fund IV-A, LP		Boston	MA	Summit Partners SD IV, LP		11/01/2012	2	569,139	503,985	503,985	(72,683)	0	0	0	0	0	2,419,230	1.035
000000-00-0	Summit Partners Venture Capital Fund II-B, L.P.		Boston	MA	Summit Partners VC II, LP		11/01/2012	1	381,057	236,094	236,094	(107,894)	0	0	0	0	0	0	4.029
000000-00-0	Summit Subordinated Debt Fund III-A,LP		Boston	MA	Summit Partners SD III LLC		11/01/2012	2	1,557,743	1,247,557	1,247,557	12,944	0	0	0	0	0	727,886	4.762
000000-00-0	Summit Ventures VI-A, L.P.		Boston	MA	Summit Partners VI (GP) LP		11/01/2012	1	411,852	598,331	598,331	151,560	0	0	0	0	0	0	2.936
000000-00-0	TA Subordinated Debt Fund II, LP		Boston	MA	TA Associates SDF II, LP		11/01/2012	2	0	80,352	80,352	33,725	0	0	0	0	511,557	2,047,500	1.185
000000-00-0	TA X, L.P. (GM)		Boston	MA	TA Associates X, L.P.		11/01/2012	1	33,920	165	165	2,776	0	0	0	0	0	974,487	0.769
000000-00-0	TA X, L.P. (VZ)		Boston	MA	TA Associates X, LP		12/10/2012	1	121,829	590	590	10,048	0	0	0	0	0	3,500,000	2.760
000000-00-0	TA XI, L.P. (GM)		Boston	MA	TA Associates XI GP		11/01/2012	1	3,969,611	6,554,463	6,554,463	2,584,852	0	0	0	0	2,907,778	111,150	0.110
000000-00-0	TCV IX, LP -PICA		Palo Alto	CA	Technology Crossover Management IX, L.P.		12/27/2016	1	18,964,894	30,104,528	30,104,528	10,136,003	0	0	0	0	6,669,569	5,051,900	1.355
000000-00-0	TCV X, L.P. -PICA		Grand Cayman	CYM	Technology Crossover Management X, L.P.		02/11/2019	1	15,857,500	20,112,214	20,112,214	5,179,553	0	0	0	0	(425,000)	9,142,500	1.250
000000-00-0	TDR Capital Bluebird Co-Investment, LP - PICA		London	GBR	TDR Capital General Partners IV L.P.		12/04/2019	3	5,011,041	6,477,552	6,477,552	905,554	0	0	0	495,149	(17,541)	584,122	1.687
000000-00-0	TDR Capital IV A L.P. -PICA		London	GBR	TDR Capital General Partner IV L.P.		11/19/2018	3	17,168,809	17,746,503	17,746,503	520,197	0	0	0	1,696,723	0	28,707,065	1.110
000000-00-0	The Keynes Dynamic Beta Strategy (US) Fund LP - PICA		Newark	NJ	The Keynes Dynamic Beta Strategy (US) Fund GP LLC		07/10/2020	4	25,000,000	26,489,100	26,489,100	1,489,100	0	0	0	0	0	0	99.960
000000-00-0	The Veritas Capital Fund V, L.P. -PICA		New York	NY	Veritas Capital Partners V, LLC		06/08/2015	3	5,292,256	13,238,463	13,238,463	986,636	0	0	0	0	0	707,744	0.288
000000-00-0	The Veritas Capital Fund VI, LP -PICA		New York	NY	Veritas Capital Partners VI, LLC		06/15/2017	3	37,514,443	73,706,643	73,706,643	14,622,975	0	0	0	0	0	650,010	1.045
000000-00-0	The Veritas Capital Fund VII, L.P. - PICA		New York	NY	Veritas Capital Partners BII, L.L.C.		04/15/2020	3	7,905,819	7,358,991	7,358,991	(167,231)	0	0	0	0	(379,597)	32,094,181	0.850
000000-00-0	Thoma Bravo Discover Fund II, LP -PICA		Chicago	IL	Thoma Bravo Discover Partners II, L.P.		12/10/2018	3	7,839,292	9,624,308	9,624,308	2,186,644	0	0	0	0	(165,574)	2,160,708	0.870

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Thoma Bravo Fund XII, LP - PICA		Chicago	IL	Thoma Bravo Partners XII, L.P.		05/31/2016	3	22,431,982	39,766,921	39,766,921	8,458,566	0	0	0	0	(325,900)	6,865,915	0.716
000000-00-0	Thoma Bravo Fund XIII, L.P. - PICA		Dover	DE	Thoma Bravo Partners XIII, L.P.		02/14/2019	3	14,396,774	25,161,480	25,161,480	10,900,659	0	0	0	0	5,977,006	13,603,226	0.480
000000-00-0	Thoma Bravo Special Opportunities Fund II, LP -PICA		Chicago	IL	Thoma Bravo Partners XI, LP		04/29/2015	3	13,716,121	20,511,752	20,511,752	4,449,992	0	0	0	0	692,883	1,283,879	1.904
000000-00-0	Thomas H. Lee Equity Fund VI, LP (GM)		Boston	MA	THL Equity Advisors VI, LLC		11/01/2012	3	247,557	12,542	12,542	575,969	0	0	0	0	188	1,570,900	0.751
000000-00-0	Thompson Street Capital Partners V, LP -PICA		St. Louis	MO	Thompson Street Capital LLC		07/27/2018	1	24,828,893	25,128,241	25,128,241	1,917,880	0	0	0	0	(824,000)	16,371,107	3.311
000000-00-0	TMI Investments, LLC		Santa Monica	CA	BISON CAPITAL PARTNERS V GP, LP		11/06/2017	3	5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	0	13.330
000000-00-0	TPG Biotechnology Partners II, L.P.		Fort Worth	TX	TPG Biotechnology GenPar II, L.P		11/01/2012	1	1,815,316	12,421	12,421	58,444	0	0	0	0	1,874	0.948	
000000-00-0	TPG Biotechnology Partners III, LP		Fort Worth	TX	TPG Biotechnology GenPar III, L.P		11/01/2012	1	1,929,660	2,343,944	2,343,944	473,438	0	0	0	0	927,410	4,627	0.533
000000-00-0	TPG Healthcare Partners, L.P. - PICA		Fort Worth	TX	TPG Healthcare Partners GenPar, L.P.		10/01/2019	3	3,329,558	2,884,820	2,884,820	(25,743)	0	0	0	0	(315,433)	10,035,605	0.539
000000-00-0	TPG Partners IV, LP		Fort Worth	TX	TPG GenPar IV, L.P.		11/01/2012	3	3,684,766	579,055	579,055	(798,287)	0	0	0	0	0	206,059	0.673
000000-00-0	TPG Partners V, L.P. (GM)		Fort Worth	TX	TPG GenPar V, LP		11/01/2012	3	975,774	441,433	441,433	(508,585)	0	0	0	0	0	800,227	0.167
000000-00-0	TPG Partners VI, L.P. (GM)		Fort Worth	TX	TPG GENPAR VI, L.P.		11/01/2012	3	3,370,539	2,769,868	2,769,868	(592,198)	0	0	0	0	(11,292)	623,536	0.083
000000-00-0	Trident VI, LP		Greenwich	CT	Trident Capital VI, LP		09/12/2014	3	13,453,774	16,212,381	16,212,381	99,737	0	0	0	0	6,200,901	1,339,084	0.556
000000-00-0	Trident VIII, L.P. - PICA		Greenwich	CT	Stone Point Capital LLC		04/08/2020		6,491,782	6,606,879	6,606,879	337,736	0	0	0	0	(222,639)	13,456,253	0.357
000000-00-0	Trimaran Fund II, L.L.C.		New York	NY	Trimaran Investments II, LLC		02/07/2001	3	3,633,246	1,480,022	1,480,022	505,652	0	0	0	0	0	357,113	2.674
000000-00-0	Trive Capital Fund III, L.P. -PICA		Dallas	TX	Trive Capital Fund III GP LLC		12/28/2017	3	10,631,851	0	0	(10,527,361)	0	0	0	0	(273,596)	12,968,149	2.484
000000-00-0	Trivest Discovery Fund, L.P. - PICA		Coral Gables	FL	Trivest Discovery Partners GP, LLC		06/12/2020	3	1,176,890	1,117,363	1,117,363	3,347	0	0	0	0	(62,874)	6,823,110	3.947
000000-00-0	Trivest Fund VI, L.P. -PICA		Coral Gables	FL	Trivest Partners VI GP, LLC		02/08/2019	3	3,429,130	3,672,881	3,672,881	604,681	0	0	0	0	(470,227)	9,070,870	1.242
000000-00-0	Trivest Growth Investment Fund, LP -PICA		Coral Gables	FL	Trivest Growth Partners GP, LLC		01/17/2017	3	9,616,408	9,251,357	9,251,357	(930,516)	0	0	0	0	3,388,323	4,311,472	6.348
000000-00-0	TSSP Capital Solutions (A), L.P. - PICA		Dallas	TX	TSSP Capital Solutions GenPar, L.P.		06/05/2019	2	5,812,069	6,112,612	6,112,612	531,877	0	0	0	0	(144,085)	8,187,931	0.636
000000-00-0	TSSP Opportunities Partners IV (A), L.P. - PICA		Dallas	TX	TSSP Opportunities Genpar IV, L.P.		01/18/2019		4,740,792	4,724,990	0	(4,603,548)	0	0	0	0	74,815	8,259,208	0.443
000000-00-0	VC HP SCF Investor, L.P. -PICA		Wilmington	DE	VC HP SCF GP, LLC		06/29/2018	2	5,845,294	7,367,542	7,367,542	1,025,660	0	0	0	0	0	154,706	7.060
000000-00-0	Vestar Capital Partners IV, LP		New York	NY	Vestar Associates Corporation IV		11/01/2012	3	565,438	163,148	163,148	(65,550)	0	0	0	0	0	25,276	0.850
000000-00-0	Vestar Capital Partners V-A, L.P.		New York	NY	Vestar Associates V, L.P.		11/01/2012	3	2,162,334	1,427,367	0	(1,436,570)	0	0	0	0	123,789	(710)	0.976
000000-00-0	VetCor Co-Invest, L.P. - PICA		New York	NY	Excelsior Holdings GenPar, LLC		09/28/2020	3	5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	0	1.272
000000-00-0	VIP IV LP - PICA		London	GBR	Vitruvian General Partner LLP		12/23/2020		227,494	170,917	170,917	0	0	0	0	(7)	(56,571)	18,125,765	0.600
000000-00-0	Waterton Residential KJ Bond Venture I LLC - PICA		Chicago	IL	Waterton KJ Bond Manager, LLC		09/12/2016		3,525,233	3,525,233	3,525,233	0	0	0	0	0	301,399	0	7.140
000000-00-0	Waterton Residential Property Venture XII, L.P. -PICA		Chicago	IL	Waterton Venture XII GP, LLC		02/23/2015		7,403,707	6,739,262	6,739,262	(436,712)	0	0	0	0	(86,877)	0	1.960
000000-00-0	Waterton Residential Property Venture XIV, L.P. - PICA		Chicago	IL	Waterton Venture XIV GP, L.L.C.		12/23/2020		138,193	43,699	43,699	0	0	0	0	0	(94,494)	24,861,807	3.876
000000-00-0	Westbrook Real Estate Fund X, L.P. -PICA		Palm Beach Gardens	FL	Westbrook Realty Management X, L.P.		07/18/2016		1,111,963	1,111,963	1,111,963	0	0	0	0	0	37,143	399,743	0.069
000000-00-0	Westbrook Real Estate Fund XI, L.P. - PICA		Palm Beach Gardens	FL	Westbrook Realty Management XI, L.P.		12/22/2020		0	0	0	0	0	0	0	0	(56,219)	14,400,000	0.670
000000-00-0	Whitehorse Liquidity Partners (Offshore) III, L.P. - PICA		New Castle, Delaware	DE	Whitehorse Liquidity Partners Inc.		10/31/2019	2	12,463,082	13,242,763	13,242,763	1,131,348	0	0	0	0	1,009,333	0	1.036
000000-00-0	Wrigley Co-Invest, L.P. - PICA		San Francisco	CA	Wrigley Holdings GP, LLC		06/19/2018	3	8,290,670	14,137,273	14,137,273	5,423,422	0	0	0	0	0	0	3.655
000000-00-0	Wrigley Co-Invest, L.P. - PICA 2		San Francisco	CA	Wrigley Holdings GP, LLC		10/05/2018	3	5,000,000	8,526,014	8,526,014	3,270,798	0	0	0	0	0	0	3.655
000000-00-0	Yorktown Energy Partners X, L.P.		New York	NY	Yorktown X Company LP		05/31/2013		17,535,431	12,229,270	0	1,208,623	0	0	0	0	543,551	62,954	1.555
000000-00-0	Zeus Parent, LP -PICA		Wallingford	CT	Zeus GP, LLC		09/29/2017	3	0	0	0	135,349	0	0	0	0	4,787,771	0	2.208
1999999. Joint Venture Interests - Common Stock - Unaffiliated									3,650,504,509	3,618,432,643	3,493,271,891	98,366,588	0	0	0	38,712,310	130,952,644	1,657,218,702	XXX
000000-00-0	Bay Area Investor LLC - STAT		San Francisco	CA	PGIM, INC		03/09/2018		66,167,398	72,468,758	72,255,973	(8,460,296)	0	0	0	0	0	0	50.000
000000-00-0	CORAL REEF GP		Newark	NJ	Prudential		06/30/2015		1,000	1,000	1,000	0	0	0	0	0	0	0	100.000
000000-00-0	Gold II, L.P. - PICA		Newark	NJ	Gold GP Limited		12/17/2020		1,000	1,000	1,000	0	0	0	0	0	0	0	100.000
000000-00-0	Gold, L.P. - PICA		Newark	NJ	Gold GP Limited		12/17/2020		1,000	1,000	1,000	0	0	0	0	0	0	0	100.000
000000-00-0	Green Tree GP		Newark	NJ	Prudential		08/30/2018		1,000	1,000	1,000	0	0	0	0	0	0	0	100.000
000000-00-0	Inter-Atlantic G Fund, LP		New York	NY	Inter-Atlantic Advisors V, LLC		02/29/2016	1	23,606,459	30,408,722	30,408,722	5,760,403	0	0	0	0	0	9,499,602	98.000
000000-00-0	Ironbound Fund LLC - PICA		Newark	NJ	The Prudential Insurance Company of America		05/27/2010	13	1,046,463,783	1,519,144,842	1,519,144,842	138,436,822	0	0	0	0	2,948,989	0	81.810
000000-00-0	NorthBound Emerging Manager Fund II-A, L.P.		New York	NY	NorthBound Emerging Manager Fund II GP LLC		12/18/2013	3	3,681,693	7,578,520	7,578,520	(148,288)	0	0	0	0	0	8,927,457	49.500
000000-00-0	Passaic Fund LLC- PICA		Newark	NJ	Prudential		06/27/2018	13	46,581,200	51,667,646	51,667,646	1,891,162	0	0	0	0	0	0	13.160
000000-00-0	PFI EM-TECH FUND I, LLC		Newark	NJ	The Prudential Insurance Company of America		05/06/2019		15,000,000	13,004,947	0	(14,234,300)	0	0	0	0	0	0	100.000

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Pine Tree GP		Newark	NJ	Prudential		08/30/2018		1,000	1,000	1,000	0	0	0	0	0	0	0	100.000
000000-00-0	Platinum II, L.P. - PICA		Newark	NJ	Platinum GP Limited		12/17/2020		1,000	1,000	1,000	0	0	0	0	0	0	0	100.000
000000-00-0	Platinum, L.P. - PICA		Newark	NJ	Platinum GP Limited		12/17/2020		1,000	1,000	1,000	0	0	0	0	0	0	0	100.000
000000-00-0	Prudential Capital Energy Partners, LP -PICA		Chicago	IL	Prudential Capital Energy Opportunity Fund, LP		02/08/2017	2	88,926,043	90,801,086	90,801,086	(2,803,641)	0	0	0	0	3,381,208	114,762,514	71.241
000000-00-0	Prudential Impact Investments Private Equity LLC		Newark	NJ	The Prudential Insurance Company of America		06/12/2015		394,800,000	484,381,606	484,381,606	45,696,267	0	0	0	0	0	0	100.000
000000-00-0	PruVen Capital Partners Fund I, LP		Newark	NJ	PruVen Capital Partners GP, LLC		09/21/2020		15,275,000	13,854,389	0	(15,275,000)	0	0	0	0	0	284,725,000	100.000
000000-00-0	Vailsburg Fund LLC - PICA		Newark	NJ	The Prudential Insurance Company of America		10/01/2013		165,870,328	198,783,824	198,783,824	(7,940,397)	0	0	0	0	42,516,500	0	80.600
2099999. Joint Venture Interests - Common Stock - Affiliated									1,866,378,903	2,482,101,340	2,455,029,219	142,922,732	0	0	0	0	48,846,697	417,914,573	XXX
000000-00-0	579 Broad Holdings, LLC		New Orleans	LA	Redmellon 579 Holdings LLC		07/14/2017		16,543,131	16,543,131	0	(2,273,452)	0	0	0	0	0	456,869	80.000
000000-00-0	609 Holdco LLC (Hahnes)		Larchmont	NY	609 BROAD STREET INVESTORS LLC		05/21/2015		20,000,000	38,094,748	38,094,748	895,822	0	0	0	0	0	0	46.800
000000-00-0	Curzon Capital Partners 5 Long-Life LP-PICA		London	GBR	CCP 5 GP LLP		09/24/2020		9,618,144	9,981,132	9,981,132	(67,206)	0	0	0	430,194	0	54,700,793	2.409
000000-00-0	DRA Growth and Income Fund X, LLC - PICA		New York	NY	Manageco X, LLC		03/25/2020		3,736,730	3,771,718	3,771,718	34,988	0	0	0	0	386,368	18,763,270	1.500
000000-00-0	PGIM Real Estate Asia Core -PICA		MADISON	NJ	PGIM, Inc.		03/24/2017		76,911,766	87,050,023	87,050,023	5,980,355	0	0	0	0	3,401,861	27,891,739	26.380
000000-00-0	PLA Industrial Trust II, LLC		MADISON	NJ	PGIM, Inc.		09/09/2005		7,624,548	262,434	262,434	(8,497)	0	0	0	0	0	0	13.130
000000-00-0	PLA Retail Fund I L.P.		MADISON	NJ	PGIM, Inc.		11/07/2006		9,950,322	160,703	160,703	(2,003)	0	0	0	(11,078)	0	0	2.530
000000-00-0	Prudential US Real Estate Debt Fund, L.P. - PICA		MADISON	NJ	PGIM, Inc.		01/01/2015		762,826	0	0	(207)	0	0	0	0	0	6,084,920	4.623
000000-00-0	Tucker Development and Acquisition Fund II, L.P.		Highland Park	IL	Tucker Managers, LLC		05/22/2015		6,793,168	556,965	556,965	(192,065)	0	0	0	0	0	2,500,000	99.010
000000-00-0	Tucker Development and Acquisition Fund, L.P.		Highland Park	IL	Tucker Managers, LLC		07/12/2010		15,000,000	1,755,043	1,755,043	(6,163,794)	0	0	0	0	0	0	16.501
2199999. Joint Venture Interests - Real Estate - Unaffiliated									166,940,634	158,175,898	141,632,767	(1,796,059)	0	0	0	419,116	3,788,229	110,397,591	XXX
000000-00-0	2000 Collins, LLC - Parking - STAT		MIAMI BEACH	FL	PGIM, INC		09/21/2016		17,676,432	7,050,000	15,476,615	(321,179)	0	0	0	0	0	0	90.000
000000-00-0	2000 Collins, LLC - Retail - STAT		MIAMI BEACH	FL	PGIM, INC		09/21/2016		8,216,261	17,900,000	1,935,334	179,026	0	0	0	0	0	0	90.000
000000-00-0	333 Hennepin Investor LLC - STAT		SAINT PAUL	MN	PGIM, INC		12/13/2017		35,482,114	50,500,000	30,025,803	(3,048,608)	0	0	0	0	0	0	90.000
000000-00-0	580 Anton (PR GA SCP Apart, LLC) - STAT		COSTA MESA	CA	PGIM, LLC		04/06/2015		42,959,634	66,000,000	37,123,992	(2,357,791)	0	0	0	0	2,184,640	0	86.000
000000-00-0	Campus Drive, LLC		Madison	NJ	Prudential		12/31/2009		100	100	0	0	0	0	0	0	0	0	100.000
000000-00-0	Clarendon, LLC - STAT		Arlington	VA	PGIM, INC		09/28/2018		49,023,897	76,385,519	48,457,828	(93,105)	0	0	0	0	0	0	75.000
000000-00-0	E.22nd Street Apartment Holdings LLC NEW JV - STAT		New York	NY	PGIM, INC		06/30/2020		53,441,433	58,994,626	50,702,725	(2,678,708)	0	0	0	0	0	0	100.000
000000-00-0	Menlo Park Investor LLC - STAT		Menlo Park	CA	PGIM, INC		03/19/2018		27,367,718	23,739,765	24,785,895	(2,327,040)	0	0	0	0	0	0	50.000
000000-00-0	Rock Global LLC - STAT		London	GBR	PGIM, INC		03/05/2012		43,000,648	77,900,168	25,208,140	1,374,410	0	0	0	0	0	0	100.000
000000-00-0	Triton Investor LLC - STAT		Foster City	CA	PGIM, INC		03/19/2018		30,496,140	28,737,611	30,921,738	(1,206,805)	0	0	0	0	0	0	50.000
2299999. Joint Venture Interests - Real Estate - Affiliated									307,664,378	407,207,789	264,638,070	(10,479,799)	0	0	0	0	2,184,640	0	XXX
000000-00-0	Cottage Street Investments, LLC		Newark	NJ	Prudential		12/31/2008		13,613,262	23,882,555	0	(4,000,000)	0	0	0	0	0	0	100.000
000000-00-0	PGIM REF EUROPE MEMBER LLC STANDALONE - PICA		Luxembourg	LUX	PGIM REF GP S.a.r.a.		03/31/2020		88,161,678	107,927,713	107,927,713	9,627,855	0	0	0	0	10,138,180	801,319	100.000
000000-00-0	PGIM REF Europe, SCSp - PICA		Luxembourg	LUX	PGIM REF GP S.a.r.a.		04/17/2019		1,937,383	465,926	465,926	(1,545,144)	0	0	0	73,687	459,418	0	100.000
000000-00-0	PIP, LLC - Capital Management Account		Atlanta	GA	Prudential		06/26/2009		4,276	8,497	0	0	0	0	0	0	0	0	100.000
000000-00-0	PIP, LLC - Closed Block		Atlanta	GA	Prudential		12/31/2008		0	0	0	0	0	0	0	0	0	0	100.000
000000-00-0	PIP, LLC - Defined Contribution Plan		Atlanta	GA	Prudential		03/31/2009		8,907	4,673,654	0	0	0	0	0	0	0	0	100.000
000000-00-0	PIP, LLC - Group Alliance		Atlanta	GA	Prudential		09/25/2009		70,562	2,083,889	0	0	0	0	0	0	0	0	100.000
000000-00-0	PIP, LLC - Group Annuity		Atlanta	GA	Prudential		06/26/2009		164,534	0	0	0	0	0	0	0	0	0	100.000
000000-00-0	PIP, LLC - Group Disability		Atlanta	GA	Prudential		06/30/2009		988,056	1,023,128	0	0	0	0	0	0	0	0	100.000
000000-00-0	PIP, LLC - Group Life		Atlanta	GA	Prudential		03/31/2009		2,570,063	3,748,628	0	0	0	0	0	0	0	0	100.000
000000-00-0	PIP, LLC - Guaranteed Products (GPSA)		Atlanta	GA	Prudential		06/30/2009		1,353	82,289,365	0	0	0	0	0	0	0	0	100.000
000000-00-0	PIP, LLC - Individual Annuities Deferred		Atlanta	GA	Prudential		03/31/2009		981,551	3,465,161	0	0	0	0	0	0	0	0	100.000
000000-00-0	PIP, LLC - Individual Life Long Term		Atlanta	GA	Prudential		06/26/2009		103,832	172,783	0	0	0	0	0	0	0	0	100.000
000000-00-0	PIP, LLC - Individual Life Short Term		Atlanta	GA	Prudential		09/25/2009		1	1,581,259	0	0	0	0	0	0	0	0	100.000
000000-00-0	PIP, LLC - INTL REINSURANCE LP		Atlanta	GA	Prudential		06/30/2009		8,285	8,845,847	0	0	0	0	0	0	0	0	100.000
000000-00-0	PIP, LLC - Legacy S&RA		Atlanta	GA	Prudential		02/28/2015		11,472,004	10,617,550	0	(2,534)	0	0	0	0	0	0	100.000
000000-00-0	PIP, LLC - Structured Settlement Account		Atlanta	GA	Prudential		09/30/2009		0	1,871,128	0	0	0	0	0	0	0	0	100.000
000000-00-0	Pru 3 Times Square Associates LLC		New York	NY	Prudential		09/30/2003		94,798,181	96,420,817	96,420,817	232,530	0	0	0	0	5,500,000	0	100.000

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Prudential Impact Investments Mortgage Loans LLC		Newark	NJ	The Prudential Insurance Company of America		01/27/2016		102,975,102	102,975,102	102,975,102	(11,932,260)	0	0	0	0	16,475,102	0	100.000
000000-00-0	Prudential Mortgage SKP REIT LLC		San Francisco	CA	Prudential		03/26/2018		147,379,083	145,281,660	145,281,660	606,273	0	0	0	0	4,100,703	0	100.000
000000-00-0	Prudential Mortgage SKP Venture LLC		San Francisco	CA	Prudential		04/26/2018		110,970	(27,689)	(27,689)	(26,610)	0	0	0	0	0	0	100.000
2499999. Joint Venture Interests - Mortgage Loans - Affiliated									465,349,082	597,306,973	453,043,528	(7,039,890)	0	0	0	10,211,867	27,336,542	0	XXX
000000-00-0	B Lab IP, LLC		Wayne	PA	Barton Houlahan - Original Member and President		06/07/2012		3,081,844	3,081,844	0	0	0	0	0	0	0	0	50.000
000000-00-0	Ballard/P Limited Partnership		Houston	TX	Ballard Exploration Company Inc.		12/31/1996		1,712,796	1,969,086	1,969,086	(212,100)	0	0	0	0	0	0	94.600
000000-00-0	BlackWell Exploration & Development, LLC		Dallas	TX	BlackWell Energy Group, LLC		12/19/2013		8,623,967	13,905,953	13,905,953	5,364,907	0	0	0	0	0	1,250,000	48.438
000000-00-0	Cattles PLC - E6		Batley	GBR	Cattles Holdings Limited		09/30/2012		0	0	0	0	0	0	0	0	5,937	0	0.724
000000-00-0	Cattles PLC - F3		Batley	GBR	Cattles Holdings Limited		09/30/2012		0	0	0	0	0	0	0	0	4,349	0	0.530
000000-00-0	Cattles PLC - G1		Batley	GBR	Cattles Holdings Limited		09/30/2012		0	0	0	0	0	0	0	0	4,460	0	0.544
000000-00-0	Choctaw Generation, LP		Houston	TX	The Prudential Insurance Company of America		03/31/2013		313,184	0	0	0	0	0	0	0	0	0	15.790
000000-00-0	C-III Capital Partners LLC		Greenville	SC	Island C-III Holdings LLC		03/31/2010	2	183,443	183,443	183,443	(31,162)	0	0	0	0	24,144	0	0.581
000000-00-0	Dale Bakken Partners 2012, LLC - PICA		Dallas	TX	Dale Encino Bakker Management 2012,LLC		12/31/2013		12,407,489	3,938,906	3,938,906	(483,265)	0	0	0	0	0	7,592,511	23.810
000000-00-0	Dale Oklahoma II, LLC - PICA		Dallas	TX	Dale Oklahoma Management 2016, LLC		10/18/2016		11,300,242	9,898,999	9,898,999	(3,249,800)	0	0	0	0	0	7,455,347	23.445
000000-00-0	Dale Oklahoma, LLC		Dallas	TX	Dale Oklahoma Management 2013, LLC		04/11/2014		127,748	127,748	0	(127,748)	0	0	0	0	0	0	18.564
000000-00-0	Green Pastures Wind Project Investor I, LLC-PICA		New York	NY	CEI Holdco SPV, L.P.		09/22/2014		12,933,579	22,232,088	22,232,088	(801,546)	0	0	0	0	259,128	0	6.920
000000-00-0	Green Pastures Wind Project Investor II, LLC-PICA		New York	NY	CEI Holdco SPV, L.P.		02/27/2015		12,295,165	15,533,275	15,533,275	(221,246)	0	0	0	0	233,216	0	5.232
000000-00-0	GulfTex Energy IV, LP - PICA		San Antonio	TX	GulfTex Energy IV GP, LLC		09/07/2016		0	1,080,096	1,080,096	(4,981,433)	0	0	0	0	5,716,444	6,782,223	19.378
000000-00-0	Hispania Private Equity, LP		Chicago	IL	Hispania Investors, LLC		09/02/2003		1,217,313	1	0	0	0	0	0	0	0	0	0.629
000000-00-0	Modern Bank Partners LLC		New York	NY	Modern Bank Management, L.L.C.		12/27/2007		2,850,827	4,091,878	4,091,878	(435,203)	0	0	0	0	69,719	0	6.972
000000-00-0	NNE Holding LLC		Charleston	WV	The member from time to time holding the largest number of outstanding LLC Units		04/24/2015		16,000,000	0	0	(3,476,359)	0	0	0	0	0	0	5.226
000000-00-0	NNE Holding LLC - Preferred		Charleston	WV	The member from time to time holding the largest number of outstanding LLC Units		06/29/2015		27,996,909	51,324,053	51,324,053	5,554,556	0	0	0	0	1,619	0	7.444
000000-00-0	NNE Holding LLC - Super Senior Preferred		Charleston	WV	The member from time to time holding the largest number of outstanding LLC Units		12/31/2020		12,080,000	12,080,000	12,080,000	0	0	0	0	0	0	0	3.212
000000-00-0	PERC Holdings 1 LLC - PICA		White Plains	NY	Fortistar Energy Recycling Holdings LLC		12/16/2014		82,698	0	0	976,804	0	0	0	0	5,284,467	0	6.780
000000-00-0	Pirlo Energy Holdings, LLC		East Brunswick	NJ	Initial Class A Members		09/12/2016		41,785,485	39,524,312	39,524,312	(2,111,265)	0	0	0	0	0	0	8.870
000000-00-0	Polaris Generation LLC - PICA		Overland Park	KS	Tyr Member		12/31/2014		19,599,124	22,802,360	22,802,360	1,147,173	0	0	0	0	840,000	0	15.000
000000-00-0	PRAMERICA FOSUN LIFE INSURANCE CO		Newark	NJ	Direct		04/30/2012		0	0	0	(21,393,541)	0	0	0	0	0	0	100.000
000000-00-0	PSG HOLDING (Cross Atlantic Technology Fund)		Newark	NJ	Direct		09/02/1999		0	3,920	3,920	17,503	0	0	0	0	0	0	100.000
000000-00-0	RES Battery Storage Holding LLC - PICA		Broomfield	CO	RES Developments		10/22/2015		7,920,000	0	0	(1,381,876)	0	0	0	0	0	0	33.350
000000-00-0	Resolution Life L.P.		Hamilton	BMU	Resolution Life GP Ltd.		08/30/2013		2,089,848	1,259,684	1,259,684	17,050,000	0	0	0	0	0	0	7.744
000000-00-0	San Jacinto Carroll Holdings, LLC		Boston	MA	Member selected by the Board of Representatives from time to time shall act as the Tax Matter Member		04/07/2015		28,230,660	26,021,776	26,021,776	2,690,080	0	0	0	0	0	1,661,731	80.000
000000-00-0	Sky Global Power One, LLC -PICA		Houston	TX	Sky Global		04/16/2015		0	0	0	0	0	0	0	0	782,413	0	54.000
000000-00-0	Warwick Partners II LLC		Oklahoma City	OK	Warwick-Akita, LLC		03/25/2014		21,401,915	22,012,111	22,012,111	(859,797)	0	0	0	0	656,037	5,141,504	12.536
2599999. Joint Venture Interests - Other - Unaffiliated									244,234,234	251,071,531	247,861,938	(6,965,317)	0	0	0	0	13,881,934	29,883,315	XXX
000000-00-0	Bonavista Energy Corp. - PICA		Wilmington	DE	PGIM, Inc.		09/29/2020		11,653,405	15,428,491	15,428,491	3,775,086	0	0	0	0	0	0	18.344
000000-00-0	Dale/P Minerals LP - PICA		Dallas	TX	Dale Minerals Management 2012		12/31/2013		22,389,860	13,671,044	13,671,044	(8,938,914)	0	0	0	0	444,555	0	100.000
000000-00-0	Halsey Street Investments, LLC		Newark	NJ	Prudential		02/28/2005		87,072,663	106,000,100	0	(40,000,000)	0	0	0	0	0	0	100.000
000000-00-0	PGIM REF Europe LP		Wilmington	DE	Direct		04/21/2017		0	0	0	0	0	0	0	0	0	0	100.000
000000-00-0	PRAMERICA (HONG KONG) HLDGS LTD		Wilmington	DE	Direct		12/31/2018		0	0	0	0	0	0	0	0	0	0	100.000
000000-00-0	PRAMERICA BSN HOLDINGS SDN BHD GIB LIF		Wilmington	DE	Direct		01/02/2014		107,835,919	0	0	0	0	0	0	0	0	0	100.000
000000-00-0	Pru Brazilian Capital Fund		RIO DE JANEIRO	BRA	Prudential Latin American Investments, Ltd.		03/17/1999	3	(10,958,275)	0	0	0	0	0	0	0	0	0	100.000

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1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	PRU FUNDING		Greenwich	CT	Direct		01/01/2000		8,127,460	28,263,962	28,263,962	9,153,148	0	0	0	0	0	0	100.000
000000-00-0	Pru Global Funding		Avon	CT	Direct		03/31/2005		67,490,723	64,766,080	0	0	0	0	0	0	22,770,000	0	100.000
000000-00-0	PRU Insurance Agency LLC		Avon	CT	Direct		06/30/2006		(14,857,017)	42,875,877	0	0	0	0	0	0	0	0	100.000
000000-00-0	PRUCO SECURITIES LLC		Newark	NJ	PRUCO SECURITIES LLC		12/15/2003		28,822,853	106,030,853	106,030,853	37,392,205	0	0	0	0	0	0	100.000
000000-00-0	Prudential Customer Solutions LLC		Wilmington	DE	Direct		10/14/2016		0	11,905,616	0	0	0	0	0	0	0	0	100.000
000000-00-0	Prudential Impact Investments Private Debt LLC		Newark	NJ	The Prudential Insurance Company of America		06/12/2015		4,510,145	4,510,145	0	0	0	0	0	0	0	0	100.000
000000-00-0	Prudential Retirement Holdings		Newark	NJ	Direct		10/10/2008		25,000,000	101,157,684	0	0	0	0	0	0	0	0	100.000
000000-00-0	Residential Services Corporation of America (RSCA)		Wilmington	DE	Direct		05/31/2006		170,847,062	(1,196)	0	0	0	0	0	0	0	0	100.000
000000-00-0	Ross Avenue Minerals 2012 LLC - PICA		Dallas	TX	Belmont Royalty and Mineral 2012, LLC		12/31/2013		6,651,905	6,872,558	0	0	0	0	0	0	0	0	100.000
000000-00-0	Tensator Group Limited		Milton Keynes	GBR	Tensator Group Limited		12/31/2015	3	4,576,243	4,516,243	0	0	0	0	0	0	0	0	30.000
2699999. Joint Venture Interests - Other - Affiliated									519,162,945	505,997,455	163,394,350	1,381,525	0	0	0	0	23,214,555	0	XXX
023138-AA-8	AMBAC ASSURANCE CORPORATION SURPLUS NOTE			WI	AMBAC ASSURANCE CORPORATION	5.B	02/12/2018		74,090	102,134	74,090	0	(319)	0	0	0	0	0	48.800
309588-AC-5	FARMERS EXCHANGE CAPITAL NOTES 144A - 1998		New York	NY	FARMERS EXCHANGE CAPITAL NOTES 144A	2.A	07/13/1998		3,730,935	7,038,624	4,524,751	0	95,146	0	0	0	401,850	0	100.000
309588-AE-1	FARMERS EXCHANGE CAPITAL NOTES 144A - 1998		New York	NY	FARMERS EXCHANGE CAPITAL NOTES 144A	2.A	07/13/1998		6,676,321	13,720,585	6,834,574	0	19,012	0	0	0	745,776	0	100.000
309588-AE-1	FARMERS EXCHANGE CAPITAL NOTES 144A - 2019		New York	NY	FARMERS EXCHANGE CAPITAL NOTES 144A	2.A	06/19/2019		736,084	1,512,735	753,532	0	2,096	0	0	0	82,224	0	100.000
309601-AA-0	FARMERS INS EXCH NOTES 144A - 1996		Los Angeles	CA	FARMERS INS EXCH NOTES 144A	2.A	12/31/1996		4,173,278	6,599,627	5,081,469	0	113,150	0	0	0	480,414	0	100.000
309601-AA-0	FARMERS INS EXCH NOTES 144A - 1998		Los Angeles	CA	FARMERS INS EXCH NOTES 144A	2.A	12/31/1996		42,695	67,519	51,987	0	1,158	0	0	0	4,915	0	100.000
309601-AA-0	FARMERS INS EXCH NOTES 144A - 2018		Los Angeles	CA	FARMERS INS EXCH NOTES 144A	2.A	07/05/2018		1,416,064	2,239,365	1,724,228	0	38,394	0	0	0	163,013	0	100.000
53079Q-AD-9	LIBERTY MUTUAL NOTES 144A - 1997		New York	NY	LIBERTY MUTUAL NOTES 144A	2.B	10/09/1997		2,291,410	3,680,996	2,291,251	0	1	0	0	0	176,569	0	100.000
53079Q-AD-9	LIBERTY MUTUAL NOTES 144A - 2000		New York	NY	LIBERTY MUTUAL NOTES 144A	2.B	10/09/1997		3,486,266	7,588,243	3,485,861	0	49	0	0	0	363,991	0	100.000
53079Q-AD-9	LIBERTY MUTUAL NOTES 144A - 2017		New York	NY	LIBERTY MUTUAL NOTES 144A	2.B	10/09/1997		13,141,710	14,441,570	13,130,027	0	(3,989)	0	0	0	692,730	0	100.000
53079Q-AD-9	LIBERTY MUTUAL NOTES 144A - 2019		New York	NY	LIBERTY MUTUAL NOTES 144A	2.B	06/19/2019		737,947	1,606,224	737,862	0	10	0	0	0	77,047	0	100.000
592173-AE-8	Metropolitan Life Ins Co SURPLUS NOTE		New York	NY	Metropolitan Life Ins Co	1.F	01/05/2013		13,193,253	12,977,004	11,419,677	0	(257,695)	0	0	0	780,000	0	100.000
64952G-AE-8	NEW YORK LIFE INSURANCE NOTES 144A - 2005		New York	NY	NEW YORK LIFE INSURANCE NOTES 144A	1.C	10/20/2005		1,032,630	1,367,089	1,020,653	0	(1,133)	0	0	0	58,750	0	100.000
64952G-AE-8	NEW YORK LIFE INSURANCE NOTES 144A - 2012		New York	NY	NEW YORK LIFE INSURANCE NOTES 144A	1.C	10/20/2005		4,833,350	6,835,447	4,890,557	0	5,752	0	0	0	293,750	0	100.000
878091-BC-0	TEACHERS INS & ANN ASSOC OF AM CORPORATE		New York	NY	TEACHERS INS & ANN ASSOC OF AM CORPORATE	1.D	04/27/2015		927,692	1,069,887	882,983	0	(6,506)	0	0	0	46,854	0	100.000
878091-BC-0	TEACHERS INS & ANN ASSOC OF AM CORPORATE - 2015		New York	NY	TEACHERS INS & ANN ASSOC OF AM CORPORATE	1.D	04/27/2015		181,809	209,598	174,880	0	(1,350)	0	0	0	9,179	0	100.000
878091-BD-8	TEACHERS INS & ANN ASSOC OF AM CORPORATE - 2015		New York	NY	TEACHERS INS & ANN ASSOC OF AM CORPORATE	1.D	04/27/2015		1,231,583	1,465,886	1,215,273	0	(3,150)	0	0	0	53,263	0	100.000
2799999. Surplus Debentures, etc - Unaffiliated									57,907,117	82,522,531	58,293,655	0	624	0	0	0	4,430,325	0	XXX
000000-00-0	WNC Institutional Tax Credit Fund 47, L.P.		Irvine	CA	WNC Managing Partners 47, LLC		08/14/2019		25,000,000	25,000,000	25,000,000	0	0	0	0	0	0	14,727,670	18.570
000000-00-0	Boston Capital Corporate Tax Credit Fund XXXV A Limited Partnership		Boston	MA	BCCTC Associates XXXV, LLC		01/24/2012		50,000,000	11,214,893	11,214,893	0	0	0	0	0	(4,528,788)	0	17.392
000000-00-0	Centerline Corp Partners XXXVIII, LP		New York	NY	Centerline Asset Managers XXVIII LLC		02/11/2011		20,000,000	3,267,090	3,267,090	0	0	0	0	0	(1,798,788)	0	16.761
000000-00-0	CREA Corporate Tax Credit Fund XXIII, LLC		Indianapolis	IN	CREA GP CTC XXIII, LLC		10/03/2011		24,761,359	4,826,695	4,826,695	0	0	0	0	0	(2,134,447)	336,466	20.038
000000-00-0	National Equity Fund 1997 Limited Partnership		Chicago	IL	National Equity Fund, Inc		10/21/2008		681,346	0	0	0	0	0	0	0	0	0	2.775
000000-00-0	NATIONAL EQUITY FUND 2001 LLC		Chicago	IL	National Equity Fund Inc		10/22/2008		1,738,257	0	0	0	0	0	0	0	0	0	4.147
000000-00-0	Raymond James Tax Credit Fund 42 L.L.C.		St. Petersburg	FL	RJTCF-42 L.L.C.		09/27/2016		19,804,000	12,884,620	12,884,620	0	0	0	0	0	(1,729,020)	952,832	9.345
000000-00-0	Raymond James Tax Credit Fund 43 LLC		New York	NY	RJTCF-43 L.L.C.		07/02/2018		15,000,000	12,738,450	12,738,450	0	0	0	0	0	(1,331,064)	5,592,247	6.468
000000-00-0	Red Stone Equity-Fund 78 Limited Partnership - PICA		Cleveland	OH	Red Stone Equity Partners		07/27/2020		25,000,000	24,952,147	24,952,147	0	0	0	0	0	(47,853)	22,237,207	19.685
000000-00-0	U.S.A Institutional Tax Credit Fund CXI L.P.		Greenwich	CT	Richman U.S.A. Tax Credit CXI LLC		10/31/2017		20,000,000	20,000,000	20,000,000	0	0	0	0	0	0	1,597,025	11.388
000000-00-0	USA Institutional Tax Credit Fund LXXXVII, LP		Greenwich	CT	U.S.A Tax Credit LXXXVII LLC		12/22/2011		53,905,971	14,474,732	14,474,732	0	0	0	0	0	(4,837,956)	0	21.073
000000-00-0	WNC Institutional Tax Credit Fund 35, L.P.		Irvine	CA	WNC Housing Tax Credit Manager 35, LLC		02/28/2012		24,501,581	5,731,308	5,731,308	0	0	0	0	0	(2,250,876)	0	25.070
000000-00-0	WNC Institutional Tax Credit Fund 45 L.P.		Irvine	CA	WNC Managing Partners 45, LLC		08/14/2018		20,000,000	20,000,000	20,000,000	0	0	0	0	0	0	6,310,967	13.339
000000-00-0	WNC Institutional Tax Credit Fund 49, L.P. - Federal		Irvine	CA	WNC Managing Partners 49, LLC		08/17/2020		25,000,000	25,000,000	25,000,000	0	0	0	0	0	0	24,408,559	17.313
000000-00-0	YMA - CORP		Newark	NJ	not available		06/08/2011		0	0	0	0	0	0	0	0	0	0	0.000
000000-00-0	YMA - Closed Block		Newark	NJ	N/A		06/08/2011		0	0	0	0	0	0	0	0	0	0	0.000
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									325,392,514	180,089,935	180,089,935	0	0	0	0	0	(18,658,792)	76,162,972	XXX

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Endicott Square, LLC - PICA		Indianapolis	IN	CREA GP CTC 74, LLC		03/17/2020		0	0	0	0	0	0	0	0	(90,793)	4,140,242	100.000
000000-00-0	Ocotillo Springs Apartments - PICA		Cleveland	OH	Red Stone Equity Partners		07/29/2020		6,006,000	6,006,000	6,006,000	0	0	0	0	0	0	5,940,000	99.933
000000-00-0	TCF P/GA-2, LLC		Charlotte	NC	WELLS FARGO AFFORDABLE HOUSING CORP		05/03/2007		3,195,135	0	0	0	0	0	0	0	0	132,742	50.000
000000-00-0	TCF P/MO-1, LLC		Charlotte	NC	WELLS FARGO AFFORDABLE HOUSING CORP		05/03/2007		2,154,634	0	0	0	0	0	0	0	0	223	99.990
3999999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated									11,355,769	6,006,000	6,006,000	0	0	0	0	0	(90,793)	10,213,207	XXX
000000-00-0	RJTCF-43 State Tax Credit Fund L.L.C.		St. Petersburg	FL	RJTCF-43 L.L.C.		09/18/2018		2,505,827	2,320,315	2,320,315	0	0	0	0	0	(127,644)	225,975	50.000
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									2,505,827	2,320,315	2,320,315	0	0	0	0	0	(127,644)	225,975	XXX
25344*-*A-9	Comm Asset Preservation Corp Promissory Note		New Jersey	NJ	Comm Asset Preservation Corp		09/30/2020		2,447,604	2,500,000	2,448,707	0	0	0	0	0	33,394	0	100.000
P4045*-AA-0	Financiera Fortaleza SA de CV Promissory Note		Mexico City	MEX	Financiera Fortaleza SA de CV		12/25/2018		4,444,444	4,397,669	4,356,227	0	0	0	0	(316,277)	802,424	0	100.000
000000-00-0	Guaranteed Plus Defined Comp Plan		Paris	FRA	Direct		11/30/2011		0	923,440	923,440	0	0	0	0	0	107,141	0	100.000
552550-0A-1	Mcb Y56 Leverage Lender LLC Promissory Note		Baltimore	MD	Mcb Y56 Leverage Lender LLC		04/30/2019		795,764	1,255,409	924,529	0	67,702	0	0	0	26,493	0	100.000
000000-00-0	Phillips Oil (Deal #38&39)		Odessa	TX	n/a		12/31/1996		160,000	0	0	0	0	0	0	0	141,643	0	47.500
74082#-*D-3	Preservation of Affrd. Housing Promissory Note		Massachusetts	MA	Preservation of Affrd. Housing		08/06/2020		4,996,961	4,995,732	4,997,134	0	1,182	0	0	0	100,518	0	100.000
90185#-AA-2	Two Center St Urban Renewal Bridge Loan		New Jersey	NJ	Two Center St Urban Renewal		09/30/2020		20,352,067	20,959,778	20,530,226	0	100,673	0	0	0	1,711,259	0	100.000
4699999. Any Other Class of Assets - Unaffiliated									33,196,841	35,032,028	34,180,264	0	169,556	0	0	(316,277)	2,922,873	0	XXX
000000-00-0	Connecticut General Life Separate Accounts			CT	Direct		11/29/2004		0	40,170,248	40,170,248	3,678,914	0	0	0	0	293,299	0	100.000
4799999. Any Other Class of Assets - Affiliated									0	40,170,248	40,170,248	3,678,914	0	0	0	0	293,299	0	XXX
4899999. Total - Unaffiliated									4,492,037,446	4,333,650,882	4,163,656,766	89,605,212	170,181	0	0	38,815,149	137,098,776	1,884,101,762	XXX
4999999. Total - Affiliated									3,216,268,741	4,072,244,320	3,376,275,415	129,782,751	0	0	0	10,211,867	101,875,733	417,914,573	XXX
5099999 - Totals									7,708,306,187	8,405,895,202	7,539,932,181	219,387,963	170,181	0	0	49,027,016	238,974,509	2,302,016,335	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ 0 1B ...$ 0 1C ..$ 5,911,210 1D ..$ 2,273,136 1E ..$ 0 1F ...$ 11,419,677 1G ..$ 0

2A ..$ 18,970,541 2B ...$ 19,645,001 2C ..$ 0

3A ..$ 0 3B ...$ 0 3C ..$ 0

4A ..$ 0 4B ...$ 0 4C ..$ 0

5A ..$ 0 5B ...$ 74,090 5C ..$ 0

6 ....$ 0

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Prudential Agricultural Properties Holding Company, LLC - GI	Atlanta	GA	Prudential	03/31/2020		680,732	0	0	100.000
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated							680,732	0	0	XXX
000000-00-0	8A HP SCF Investor, LP - PICA	New York	NY	8A HP SCF GP, LLC	01/24/2020		11,921,156	78,844	0	5.450
000000-00-0	Accel Growth Fund V L.P. - PICA	Palo Alto	CA	Accel Growth Fund V Associates L.L.C.	03/11/2019		0	1,155,000	0	0.350
000000-00-0	Accel Leaders II L.P. - PICA	Palo Alto	CA	Accel Leaders Fund II Associates L.L.C	06/12/2019		0	1,567,500	0	0.550
000000-00-0	Accion Frontier Inclusion Fund, L.P.	Washington	DC	Accion Frontier Inclusion Fund GP, L.L.C. (General Partner)	11/16/2015	1	0	465,873	0	3.254
000000-00-0	Accion Venture Lab, LP	Cambridge	MA	Accion Venture Lab GP, LLC	07/22/2019		0	202,080	0	4.348
000000-00-0	Advent International GPE IX, LP - PICA	Boston	MA	Advent International GPE IX, LLC	10/21/2019	3	0	4,166,201	0	0.471
000000-00-0	Advent International GPE VIII-B LP - PICA	Boston	MA	GPE VIII GP (Delaware) Limited Partnership,	09/26/2016	3	0	1,190,000	0	0.769
000000-00-0	Altaris Constellation Partners IV, L.P.	New York City	NY	AHP Constellation IV, GP, L.P.	06/18/2018	3	0	2,588,214	0	3.595
000000-00-0	Altaris Health Partners IV, L.P.	New York City	NY	AHP IV GP, L.P.	06/18/2018	3	0	5,820,415	0	3.152
000000-00-0	American Industrial Partners Capital Fund VI, LP.	New York	NY	GP - AIPCF VI, LLC	01/21/2016	3	0	(445,531)	0	1.084
000000-00-0	American Industrial Partners Capital Fund VII, L.P. - PICA	New York	NY	AIPCF VII, LLC	10/30/2019		0	760,096	0	0.667
000000-00-0	AMERICAN SECURITIES PARTNERS VII, L.P. - PICA	New York	NY	American Securities Associates VII, LLC,	01/19/2016	3	0	2,959,718	0	0.500
000000-00-0	American Securities Partners VIII, L.P. - PICA	New York	NY	American Securities Associates VIII, LLC	03/28/2019	3	0	6,240,863	0	0.411
000000-00-0	Andreessen Horowitz Fund VII, L.P. - PICA	Menlo Park	NJ	AH Equity Partners VII, L.L.C.	12/23/2020	1	135,800	4,200	0	0.160
000000-00-0	Andreessen Horowitz LsV Fund I, LP - PICA	Menlo Park	CA	Andreessen Horowitz	05/09/2019	1	0	3,780,000	0	0.450
000000-00-0	APAX IX USD L.P. - PICA	St Peter Port	GGY	Apax IX USD GP L.P. Inc.	05/12/2017	3	0	564,318	0	0.473
000000-00-0	Apax X USD L.P. - PICA	St Peter Port	GBR	APAX X USD GP L.P. INC.	11/10/2020	3	240,000	0	0	0.240
000000-00-0	Apollo Investment Fund VII, L.P.	New York	NY	Apollo Advisors VII, L.P.	11/01/2012	3	0	30,256	0	0.206
000000-00-0	Apollo Investment Fund VII, L.P. (VZ)	New York	NY	Apollo Advisors VII, L.P.	12/10/2012	3	0	99,303	0	0.517
000000-00-0	Arlington Capital Partners IV, L.P. - PICA	Chevy Chase	MD	Arlington Capital Group IV L.L.C.	12/19/2016	3	0	12,871	0	5.600
000000-00-0	Arlington Capital Partners V, L.P. - PICA	Chevy Chase	MD	Arlington Capital Partners	08/26/2019	3	0	4,559,235	0	2.000
000000-00-0	ATI Holding Company, LLC - PICA 2	Bannockburn	IL	Linden Capital Partner IV LP	12/29/2020	2	123,596	0	0	0.035
000000-00-0	Avista Capital Partners, L.P. (VZ)	New York	NY	Avista Capital Partners GP, LLC	12/10/2012	3	0	31,181	0	3.159
000000-00-0	Bayview Opportunity Domestic V, L.P. - PICA	Coral Gables	FL	Bayview Capital GP V, LLC	03/22/2017	10	0	11,861,203	0	3.538
000000-00-0	Bayview Opportunity Domestic VI 1, L.P. - PICA	Coral Gables	FL	Bayview Capital GP VI, LLC	11/06/2020	10	1,200,000	1,200,000	0	51.250
000000-00-0	BDCM Opportunity Fund III, LP	Greenwich	CT	BDCM Opportunity Fund III GP, LLC	11/01/2012		0	53,994	0	1.446
000000-00-0	Birch Hill Equity Partners (Global) VI, LP - PICA	Toronto	CAN	Birch Hill Equity Partners Management Inc.	12/17/2020	3	2,485,556	0	0	5.299
000000-00-0	Birch Hill Equity Partners V, LP	Toronto	CAN	Birch Hill Equity Partners Management INC. - GP	02/05/2016	3	0	12,465,183	0	5.540
000000-00-0	Bison Capital Partners V, LP - PICA	New York	NY	Bison Capital Partners V GP, L.P.	09/18/2017	2	0	4,385,437	0	6.670
000000-00-0	Blackstone BioMed Life Science Real Estate L.P. - PICA	New York	NY	Blackstone Property Associates L.P.	11/17/2020		9,645,029	2,140,693	0	0.187
000000-00-0	BLACKSTONE CAPITAL PARTNERS VI L.P (GM)	New York	NY	Blackstone Management Associates VI LLC	11/01/2012	3	0	170,190	0	0.090
000000-00-0	Blackstone Capital Partners VII, L.P. - PICA	New York	NY	Blackstone Management Associates VII L.L.C.,	05/31/2016	3	0	9,979,909	0	0.225
000000-00-0	Blackstone Real Estate Partners Europe VI SCSp - PICA	Luxembourg	LUX	Blackstone Real Estate Associates Europe VI (LUX) S.A.R.L	11/20/2019		0	2,928,245	0	0.418
000000-00-0	Blackstone Real Estate Partners IX, LP -PICA	New York	NY	Blackstone Real Estate Associates IX L.P.	09/23/2019		0	781,743	0	0.030
000000-00-0	Blackstone Real Estate Partners VIII L.P. - PICA	New York	NY	Blackstone Real Estate Associates VIII L.P.	08/18/2015		0	89,586	0	0.033
000000-00-0	Brentwood Associates Private Equity VI, LP - PICA	Los Angeles	CA	Brentwood Private Equity VI, LP	12/27/2017	3	0	7,538,276	0	2.243
000000-00-0	Bridges Ventures U.S. Sustainable Growth Fund, L.P.	New York	NY	Bridges Ventures Fund GP-LP	07/15/2014	1	0	859,378	0	8.000
000000-00-0	Bronze Venture Fund I, LP.	Palo Alto	CA	Bronze Venture Fund GP, LLC	09/29/2017		0	213,000	0	13.040
000000-00-0	BVIP Fund IX, L.P. - PICA	Boston	MA	BVIP Fund IX GP, LLC	11/27/2017	3	0	2,207,645	0	7.903
000000-00-0	BVIP Fund X, L.P. - PICA	Boston	MA	BVIP Fund X GP, LLC	07/20/2020	3	388,203	0	0	1.946
000000-00-0	Cadence Finance Acquisitions, L.P.	Chevy Chase	MD	Arlington Management IV, L.L.C.	10/25/2017	3	0	2,000,000	0	11.050
000000-00-0	Canaan XI, LP - PICA	Menlo Park	CA	Canaan Partners XI LLC	01/03/2018		0	2,205,000	0	1.125
000000-00-0	Carlyle Partners V, LP	Wilmington	DE	TC Group V, L.P.	11/01/2012	3	0	41,972	0	0.090
000000-00-0	Carlyle Partners V, LP (GIB)	Wilmington	DE	TC Group V, L.P.	12/31/2012	3	0	68,879	0	0.150
000000-00-0	Carlyle Partners VI, L.P.	Wilmington	DE	TC Grpup VI, L.P..	10/21/2013	3	0	89,364	0	0.150
000000-00-0	Carlyle Partners VII, L.P. - PICA	Wilmington	DE	TC Group VII, L.P.	12/19/2018	3	0	4,898,236	0	0.120
000000-00-0	CCP IX LP No. 1	London	GBR	Charterhouse General Partners (IX) Limited	11/01/2012	3	0	121,995	0	0.243
000000-00-0	Centerbridge Capital Partners III, L.P. -PICA	New York	NY	Centerbridge Associates III, L.P.	05/21/2015		0	2,773,145	0	0.203
000000-00-0	Centerbridge Capital Partners, L.P.	New York	NY	Centerbridge Associates, LP	11/01/2012		0	(26,706)	0	0.474
000000-00-0	China Momentum Fund, L.P.	Grand Cayman	CYM	Fosun China Momentum Fund GP Ltd	12/24/2013	3	0	3,355,125	0	12.348
000000-00-0	CHS Private Equity V LP	Chicago	IL	CHS Management V LP	11/01/2012	3	0	(235,034)	0	1.240
000000-00-0	Clayton, Dubilier & Rice Fund X, LP	New York	NY	CD&R Associates X, LP	03/27/2018	3	0	3,763,234	0	0.161
000000-00-0	Clearlake Capital Partners VI, L.P. - PICA	Santa Monica	CA	Clearlake Capital Partners VI GP, L.P.	05/22/2020		1,836,071	3,226,098	0	0.300
000000-00-0	Coller International Partners VII, L.P.	St Peters Port	GGY	Coller International General Partner VII LP	01/21/2016	3	0	(519,052)	0	0.358
000000-00-0	Community Outcomes Fund LP	Brooklyn	NY	COF GP LP	03/30/2018		0	(555,607)	0	9.619
000000-00-0	Consonance Private Equity II, L.P. - PICA	New York	NY	Consonance Private Equity GP II, L.P.	12/17/2020	3	236,298	0	0	1.212
000000-00-0	Consonance Private Equity, LP	New York	NY	Consonance Private Equity GP, LP	08/07/2014	3	0	2,099,061	0	4.017
000000-00-0	Cortec Group Fund VI, LP	New York	NY	Cortec Management VI, LLC	07/10/2015	3	0	2,808,183	0	2.827
000000-00-0	Cortec Group Fund VII, L.P. - PICA	New York	NY	Cortec Investment VII, LLC	12/11/2019	3	0	(787,722)	0	1.750
000000-00-0	CVC Capital Partners VI (A) L.P.	St Helier	JEY	CVC Capital Partners VI Limited	02/18/2014	3	0	(16,519)	0	0.130
000000-00-0	CVC Capital Partners VII, L.P. - PICA	Jersey	JEY	CVC Capital Partners VII Limited	12/04/2018	3	0	4,270,565	0	0.180

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	DFW Capital Partners V, L.P. - PICA	Teaneck	NJ	DFW V-GP, LLC	05/17/2016	3	0	685,341	0	5.417
000000-00-0	DFW Capital Partners VI, LP -PICA	Teaneck	NJ	DFW VI-GP, LLC	06/05/2019	3	0	3,857,402	0	4.000
000000-00-0	Dunes Point Capital Fund II, L.P.	Rye	NY	DPC Fund II GP, L.P.	03/29/2019	3	0	4,402,287	0	8.974
000000-00-0	EIG Energy Fund XVI, L.P.	Washington, DC	DC	EIG Energy Fund XVI, L.P.	12/13/2013	2	0	(326,031)	0	0.495
000000-00-0	Elevar Equity III, L.P.	Seattle	WA	Elevar GP III, L.P.	12/30/2014	1	0	260,000	0	6.893
000000-00-0	Energy Capital Partners III-A, L.P.	Short Hills	NJ	Energy Capital Partners GP III, LP	04/22/2014		0	(804,408)	0	0.798
000000-00-0	Energy Capital Partners Mezzanine Opportunities Fund A, LP	Short Hills	NJ	Energy Capital Partners Mezzanine GP, LP	03/27/2013	2	0	521,740	0	4.348
000000-00-0	EQT Infrastructure IV (No.2) USD SCSp - PICA	Luxembourg	LUX	EQT Infrastructure IV (GP) SCS	06/05/2019		0	7,051,554	0	0.816
000000-00-0	EQT VI (No. 1) Limited Partnership	St Peter Port	GBR	EQT VI (General Partner) LP	11/01/2012	3	0	450,689	0	0.436
000000-00-0	EQT VIII (No. 2) SCSP	Stockholm	SWE	EQT VIII (GP) SCS	08/10/2018	3	0	9,429,372	0	0.280
000000-00-0	EQT VIII Co-Investment (A) SCSp - PICA	Luxembourg	LUX	EQT VIII (GP) SCS	03/04/2019	3	0	758,591	0	0.268
000000-00-0	Equistone Partners Europe Fund VI D SCSp - PICA	Luxembourg	LUX	Equistone General Partner VI S.A R.L	07/18/2018	3	0	5,227,350	0	5.200
000000-00-0	Fortress Credit Opportunities Fund II (C) L.P.	New York	NY	FCO Fund II GP LLC	11/01/2012		0	49,761	0	2.123
000000-00-0	Fourth Cinven Fund Trust	London	GBR	Cinven Capital Management (IV) Limited Partnership	06/30/2020	3	168,516	0	0	0.450
000000-00-0	Francisco Partners Agility II, L.P. - PICA	San Francisco	CA	Francisco Partners Agility GP II, L.P.	09/17/2020	3	900,000	0	0	2.044
000000-00-0	Francisco Partners Agility, L.P. - PICA	San Francisco	CA	Francisco Partners Agility GP, L.P.	06/01/2017	3	0	2,051,096	0	2.278
000000-00-0	Francisco Partners V LP - PICA	San Francisco	CA	Francisco Partners GP V LP	05/29/2018	3	0	6,384,500	0	0.935
000000-00-0	Frontier Fund V-A LP - PICA	Charlotte	NC	Frontier V Investment Group LLC	11/21/2017	3	0	910,141	0	2.917
000000-00-0	GC Co-Invest SCP, L.P. - PICA	New York	NY	GC Co-Invest SCP Managers, LLC	11/10/2020	1	4,700,000	0	0	23.500
000000-00-0	General Atlantic Investment Partners 2019, L.P. - PICA	New York	NY	General Atlantic GP 2019, LLC	01/14/2020	1	449,834	3,190,907	0	0.918
000000-00-0	General Atlantic Investment Partners 2019, L.P. - PICA Blocker	New York	NY	General Atlantic GP 2019, LLC	06/30/2020	1	2,575,754	2,884,957	0	0.918
000000-00-0	Genstar Capital Partners IX, L.P. - PICA	San Francisco	CA	Genstar IX GP LLC	07/03/2019	3	0	5,784,086	0	0.800
000000-00-0	Genstar Capital Partners VIII, L.P. - PICA	San Francisco	CA	Genstar Capital VIII, L.P.	04/28/2017	3	0	1,536,743	0	2.843
000000-00-0	Genstar IX Opportunities Fund I - PICA	San Francisco	CA	Genstar IX GP LLC	07/08/2019	3	0	4,199,480	0	1.633
000000-00-0	Genstar VIII Opportunities Fund I, L. P. - PICA	San Francisco	CA	Genstar Capital VIII, L.P.	10/05/2017	3	0	404,832	0	2.970
000000-00-0	Georgian Partners Growth Fund (International) IV, LP - PICA	Toronto	CAN	Georgian Partners IV GP, LP	06/20/2018	1	0	1,100,006	0	2.530
000000-00-0	Georgian Partners Growth Fund (International) V - PICA	Toronto	CAN	Georgian Partners V GP, LP	03/09/2020	1	1,029,160	2,641,334	0	2.000
000000-00-0	Global Infrastructure Partners IV-A/B, L.P. - PICA	New York	NY	Global Infrastructure GP IV, L.P.	09/12/2019		0	18,905	0	0.700
000000-00-0	GreenOak Europe Core Plus Logistics, SCSp - PICA	Senningerberg	LUX	GreenOak Europe Core-Plus Logistics GP S.à r.l.	07/28/2020		5,104,688	2,231,546	0	4.839
000000-00-0	Greycroft Growth III, L.P. - PICA	New York	NY	Greycroft Growth III, LLC	09/09/2020	1	365,930	417,127	0	0.952
000000-00-0	Greycroft Partners VI, L.P. - PICA	New York	NY	Greycroft Managers VI, LLC	09/30/2020	1	338,567	1,334,372	0	2.065
000000-00-0	GS Mezzanine Partners V Institutional, L.P. (GM)	New York	NY	GS Mezzanine Advisors V, L.L.C.	11/01/2012	2	0	1,840	0	2.358
000000-00-0	GS Mezzanine Partners V, L.P.	New York	NY	GS Mezzanine Advisors V, L.L.C.	12/10/2007	2	0	2,569	0	0.432
000000-00-0	GSO Capital Opportunities Fund III, LP - PICA	New York	NY	GSO Capital Opportunities Associates III LLC	09/22/2016	2	0	5,981,682	0	0.451
000000-00-0	GSO COF III Co-Investment Fund LP - PICA	New York	NY	GSO COF III Co-Investment Associates LLC,	08/14/2017	2	0	1,328,468	0	0.334
000000-00-0	GTCR Fund XII/A LP and GTCR XII/B LP - PICA	Illinois	IL	GTCR Partners XII/A&C LP and GTCR Partners XII/B LP	05/04/2018	3	0	9,829,400	0	0.788
000000-00-0	Harvest Partners Structured Capital Fund II, L.P. - PICA	New York	NY	Harvest Associates SCF GP II, L.P.	07/13/2018	2	0	1,203,375	0	2.490
000000-00-0	Harvest Partners Structured Capital Fund II, L.P. - PICA 2	New York	NY	Harvest Associates SCF GP II, L.P.	10/25/2018	2	0	1,203,375	0	2.490
000000-00-0	Harvest Partners Structured Capital Fund III, L.P. - PICA	New York	NY	Harvest Associates VIII, L.P.	12/18/2020	2	3,217,030	0	0	5.466
000000-00-0	Harvest Partners VII, LP - PICA	New York	NY	Harvest Associates VII, LP	09/28/2016	3	0	3,352,376	0	2.216
000000-00-0	Harvest Partners VIII, LP - PICA	New York	NY	Harvest GP	11/27/2019	3	0	10,985,306	0	1.622
000000-00-0	Hellman & Friedman Capital Partners IX, LP - PICA	San Francisco	CA	Hellman & Friedman Investors IX, L.P.	04/07/2020	3	4,890,480	5,175,553	0	0.249
000000-00-0	HGGC Fund III, L.P. - PICA	Palo Alto	CA	HGGC Fund III GP, L.P.	07/28/2017	3	0	1,585,039	0	5.380
000000-00-0	Highstar Capital IV, LP - PICA	New York	NY	Highstar Capital GP IV, LP	02/09/2011		0	54,246	0	2.050
000000-00-0	HPS Mezzanine Partners 2019, L.P. - PICA	New York	NY	HPS Mezzanine Partners 2019 GP L.P.	10/28/2019	2	0	10,165,924	0	0.600
000000-00-0	HPS Offshore Mezzanine Partners 2019, L.P. - PICA	New York	NY	HPS Mezzanine Partners 2019 Offshore GP, L.P.	11/16/2020	2	8,621,873	0	0	0.497
000000-00-0	Hudson Holdings I L.P. - PICA	Toronto	DE	WHLP GP 1 LLC	10/31/2019	2	0	381,586	0	3.389
000000-00-0	ICG Europe Fund VII SCSp - PICA	Luxembourg	LUX	ICG Europe Fund VII GP LP SCSp	08/24/2018	2	0	2,839,332	0	0.340
000000-00-0	ICG Europe Mid-Market Fund SCSp - PICA	Luxembourg	LUX	ICG Europe Mid-Market Fund GP LP SCSp	04/09/2020	2	452,572	254,437	0	1.765
000000-00-0	ICV Partners II, L.P.	New York	NY	ICV ASSOCIATES II, LLC	11/29/2005	1	0	7,380	0	0.799
000000-00-0	IK IX Fund No.1 SCSp - PICA	Luxembourg	LUX	IK IX Fund GP S.à.r.l.	11/27/2019	3	0	678,962	0	1.667
000000-00-0	Insight Partners XI, L.P. - PICA	New York	NY	Insight Associates XI, L.P.	03/25/2020	1	3,675,000	8,134,000	0	0.742
000000-00-0	Intervale Capital Fund III, L.P.	Cambridge	MA	Intervale Capital GP III, L.P.	03/14/2014		0	622,746	0	1.540
000000-00-0	Intervale Capital Fund, LP (VZ)	Cambridge	MA	Intervale Capital GP, LP	12/10/2012		0	(258,400)	0	9.924
000000-00-0	Italian Real Estate Special Situations II SCS, SICAV RAIF - PICA	Luxembourg	LUX	IRESS GP S.A.R.L.	02/14/2019	4	0	4,327,602	0	3.935
000000-00-0	Kainos Capital Partners II LP - PICA	Dallas	TX	KCP II GP LP	12/19/2016	3	0	3,327,800	0	3.197
000000-00-0	KAWP Holdings, L.P. - PICA	Mount Kisco	NY	KAWP Holdings GP, LLC	12/18/2020	3	2,000,000	0	0	0.471
000000-00-0	KCIBT Holdings, L.P.	McLean	VA	KCIBT GP, LLC	06/21/2017	3	0	942,233	0	6.471
000000-00-0	Kohlberg Investors IX, L.P. - PICA	Mount Kisco	NY	Kohlberg Management IX LLC	12/18/2020	3	3,002,541	0	0	2.000
000000-00-0	Kohlberg Investors VIII, L.P. - PICA	Mount Kisco	NY	Kohlberg Management VIII, L.L.C.	08/30/2017	3	0	6,729,775	0	9.555
000000-00-0	Kohlberg TE Investors IX, L.P. - PICA	Mount Kisco	NY	Kohlberg Management IX LLC	12/18/2020	3	3,002,541	0	0	3.215
000000-00-0	LBA Logistics Value Fund VII, L.P. - PICA	Irvine	CA	LBA Logistics Management Company VII, LLC	03/06/2020		3,252,033	2,968,514	0	5.810
000000-00-0	LBA Realty Fund VI, L.P. - PICA	Irvine	CA	LBA Management Company VI, LLC	08/18/2017	3	0	1,388,889	0	1.111
000000-00-0	Learn Capital Special Opportunities Fund XXI L.P. - PICA	Austin	TX	Learn Capital Management XXI, LLC	12/03/2018		0	0	0	33.330

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Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Linden Capital Partners III, L.P. - PICA	Chicago	IL	Linden Manager III LP	06/23/2016	3	0	52,488	0	3.959
000000-00-0	Linden Capital Partners IV LP - PICA	Chicago	IL	Linden Manager IV LP	09/27/2018	3	0	8,766,340	0	4.572
000000-00-0	Linden Structured Capital Fund, LP - PICA	Kent County	DE	Linden SCF Manager LP	02/21/2020	2	119,801	3,471,086	0	6.154
000000-00-0	Lion Industrial Trust - PICA	Dallas	TX	Clarion Partners, LLC	07/01/2020		26,666,667	13,333,333	0	0.404
000000-00-0	Littlejohn Fund VI, L.P. - PICA	Greenwich	CT	Littlejohn Associates VI, L.P.	12/19/2019		0	1,296,140	0	0.211
000000-00-0	M31 Navigator Fund LP - PICA	Grand Cayman	CYM	M31 GP I	02/24/2020	1	12,949,583	755,317	0	12.500
000000-00-0	Marlin Equity V, L.P. - PICA	Hermosa Beach	CA	Marlin Equity Partners V, L.P.	02/21/2018	3	0	3,016,906	0	1.152
000000-00-0	Marlin Heritage II, L.P.	Hermosa Beach	CA	Marlin Heritage Partners II, L.P.	10/24/2017	3	0	2,480,275	0	1.736
000000-00-0	Metalmark Capital Partners II, L.P.	New York	NY	Metalmark Capital Partners II GP, LP	11/01/2012	3	0	49,652	0	3.372
000000-00-0	Metalmark Capital Partners, L.P.	New York	NY	Metalmark Capital Partners GP, LLC	11/01/2012	3	0	(27,255)	0	3.218
000000-00-0	Mezzanine Partners III, L.P. - PICA	New York	NY	HPS Mezzanine Partners III GP, L.P.	02/27/2017	2	0	920,145	0	1.288
000000-00-0	MezzVest III, L.P. - PICA	St. Helier	JEY	MezzVest Partners III, Limited.	02/24/2012	2	0	133,286	0	2.940
000000-00-0	Mission Parent LLC - PICA	Chevy Chase	MD	Arlington Capital Group V, L.L.C.	07/03/2020	3	1,111,750	0	0	0.720
000000-00-0	Nautic CarepathRx Co-Invest, L.P. - PICA	Providence	RI	Nautic Capital IX, L.P	05/08/2020	3	7,136,000	413,333	0	2.870
000000-00-0	Nautic Partners IX, L.P. - PICA	Providence	RI	Nautic Capital IX, L.P.	02/21/2020	3	57,369	5,694,570	0	1.333
000000-00-0	New Enterprise Associates 13, Limited Partnership	Timonium	MD	NEA 13 GP, LTD	11/01/2012	1	0	73,128	0	0.196
000000-00-0	New Markets Education Partners, L.P.	College Park	MD	New Markets Education Partners, LLC	05/30/2012	1	0	48,007	0	18.330
000000-00-0	Newark Venture Partners Fund, L.P.	Newark	NJ	NVP General Partner, L.L.C	07/12/2016	1	0	659,450	0	9.720
000000-00-0	NF III, L.P. - PICA	Wilmington	DE	NF III GP, LLC	09/30/2019	3	0	(136,625)	0	13.060
000000-00-0	Oak HC/FT Partners II, L.P. - PICA	Greenwich	CT	Oak HC/FT Associates II LLC	10/03/2017	1	0	2,552,702	0	2.216
000000-00-0	Oak HC/FT Partners III, L.P. - PICA	Cayman Islands	CYM	Oak HC/FT Associates III, L.P.	11/22/2019		0	8,747,794	0	1.880
000000-00-0	Oaktree Opportunities Fund Xb, L.P. - PICA	Los Angeles	CA	Oaktree Opportunities Fund Xb GP, L.P.	06/18/2018		0	9,000,000	0	0.350
000000-00-0	Oaktree Ports America Fund (HS III), L.P. - PICA	Los Angeles	CA	Oaktree Ports America Holdings GP, LLC	09/30/2019		0	73,140	0	1.568
000000-00-0	Olympus Growth Fund VII, L.P.	Stamford	CT	OGP VII, LLC	01/15/2019	3	0	748,830	0	1.910
000000-00-0	One Rock Capital Partners II, LP - PICA	New York	NY	One Rock Capital Partners II GP, LLC	10/30/2017	3	0	4,317,540	0	2.838
000000-00-0	Peak Rock Capital Credit Fund II, LP - PICA	Austin	TX	Peak Rock Capital Credit Holdings II LP	11/16/2017	3	0	568,426	0	3.070
000000-00-0	Peak Rock Capital Fund II, LP - PICA	Austin	TX	Peak Rock Capital Holdings II LP	09/06/2017	3	0	10,178,773	0	3.070
000000-00-0	Permira VI L.P. 1	St. Peter Port	GGY	Permira VI G.P. L.P.	01/11/2017	3	0	(32,345)	0	0.674
000000-00-0	Permira VII L.P. 1 - PICA	St. Peter Port	GGY	Permira VII G.P. L.P.	02/10/2020	3	2,642,549	6,812,641	0	0.615
000000-00-0	Platinum Equity Capital Partners IV, L.P. - PICA	Beverly Hills	CA	Platinum Equity Partners IV, LLC	03/21/2017	3	0	602,093	0	0.319
000000-00-0	Platinum Equity Capital Partners V, LP - PICA	Beverly Hills	CA	Platinum Equity Partners V, L.P.	12/27/2019		0	2,480,018	0	0.308
000000-00-0	Platinum Equity Partners III, L.P.	Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC	10/21/2013		0	(185,178)	0	0.122
000000-00-0	Platinum Equity Small Cap Fund, L.P.	Beverly Hills	CA	Platinum Equity Small Cap Partners, L.P.	06/28/2018	3	0	5,276,785	0	1.200
000000-00-0	Pramerica - Fosun China Opportunity Fund, L.P.	Hong Kong	CHN	Fosun Equity Investment Ltd,	05/16/2011	3	0	3,376,219	0	65.977
000000-00-0	Pramerica European Value Partners, L.P.	MADISON	NJ	PGIM, Inc.	03/11/2016		0	935,804	0	4.951
000000-00-0	PRECap IV -PICA	MADISON	NJ	PGIM, Inc.	01/01/2015		0	457,706	0	2.426
000000-00-0	Providence Equity Partners VI, L.P. (GM)	Providence	RI	Providence Equity GP VI, L.P.	11/01/2012	3	0	(27,602)	0	0.123
000000-00-0	Prudential Capital Partners III LP - PICA	Chicago	IL	Columbus Drive Partners, L.P.	10/16/2008	2	0	782,470	0	6.782
000000-00-0	Prudential Capital Partners IV, L.P. - PICA	Chicago	IL	Lake Street Partners IV, L.P.	12/20/2012	2	0	2,448,874	0	13.124
000000-00-0	Prudential Capital Partners V, L.P. - PICA	Newark	NJ	Wabash Avenue Partners V, L.P.	04/21/2017	2	0	45,646,013	0	18.974
000000-00-0	PTC Holding Company, LLC - PICA	Mt. Laurel	NJ	Linden Capital Partners III L.P.	02/10/2020		6,466,667	0	0	3.628
000000-00-0	Rockpoint Real Estate Fund VI, L.P. - PICA	Boston	MA	Rockpoint Real Estate Fund VI GP, L.L.C.	05/21/2020		2,443,908	(148,885)	0	0.600
000000-00-0	Senior Housing Partners V -PICA	MADISON	NJ	PGIM, Inc.	01/01/2015		0	430,641	0	2.160
000000-00-0	Sentinel Capital Partners IV, L.P (VZ)	New York	NY	SENTINEL PARTNERS IV, L.P.	12/10/2012	3	0	507	0	4.100
000000-00-0	Sentinel Capital Partners VI, L.P.	New York	NY	Sentinel Managing Company VI, Inc.	07/11/2019	3	0	2,701,781	0	1.060
000000-00-0	Seventh Cinven Fund (No. 1) Limited Partnership - PICA	St Peter Port	GGY	Cinven UK F7 GP LLP	04/07/2020	3	1,456,286	209,362	0	0.219
000000-00-0	Silver Lake Alpine, L.P. -PICA	New York	NY	SLAA (GP), L.L.C.	09/11/2018	2	0	1,725,595	0	1.220
000000-00-0	Silver Lake Partners V, LP - PICA	Menlo Park	CA	Silver Lake Technology Associates V, L.P.	06/12/2018	3	0	16,485,400	0	0.319
000000-00-0	Silverlands II SCSp	Luxembourg	LUX	SilverStreet Carry II LP Inc.	02/14/2019		0	1,519,567	0	3.846
000000-00-0	Siris Partners III, L.P. -PICA	New York	NY	Siris Partners GP III, L.P.	05/04/2015	3	0	1,207,293	0	0.675
000000-00-0	Siris Partners IV, L.P. -PICA	New York	NY	Siris Partners GP IV, L.P.	03/15/2019	3	0	880,020	0	0.481
000000-00-0	Sixth Cinven Fund (No. 3) Limited Partnership - PICA	London	GBR	CINVEN UK F6 GP LLP	05/24/2017	3	0	6,482,293	0	0.429
000000-00-0	SLP Geology Co-Invest, LP - PICA	Menlo Park	CA	SLP V Co-Invest GP, L.L.C.	10/11/2018		0	841,368	0	5.558
000000-00-0	Strategic Value Dislocation Fund, L.P. - PICA	Greenwich	CT	SVP Dislocation Feeder Fund GP Ltd.	09/16/2020		3,750,000	5,000,000	0	6.390
000000-00-0	TA XI, L.P. (GM)	Boston	MA	TA Associates XI GP	11/01/2012	1	0	18,525	0	0.110
000000-00-0	TCV IX, LP -PICA	Palo Alto	CA	Technology Crossover Management IX, L.P.	12/27/2016	1	0	928,550	0	1.355
000000-00-0	TCV X, L.P. -PICA	Grand Cayman	CYM	Technology Crossover Management X, L.P.	02/11/2019	1	0	7,612,500	0	1.250
000000-00-0	TDR Capital Bluebird Co-Investment, LP - PICA	London	GBR	TDR Capital General Partners IV L.P.	12/04/2019	3	0	(17,541)	0	1.687
000000-00-0	TDR Capital IV A L.P. -PICA	London	GBR	TDR Capital General Partner IV L.P.	11/19/2018	3	0	15,177,377	0	1.110
000000-00-0	The Keynes Dynamic Beta Strategy (US) Fund LP - PICA	Newark	NJ	The Keynes Dynamic Beta Strategy (US) Fund GP LLC	07/10/2020	4	25,000,000	0	0	99.960
000000-00-0	The Veritas Capital Fund V, L.P. -PICA	New York	NY	Veritas Capital Partners V, LLC	06/08/2015	3	0	195,200	0	0.288
000000-00-0	The Veritas Capital Fund VI, LP -PICA	New York	NY	Veritas Capital Partners VI, LLC	06/15/2017	3	0	9,563,375	0	1.045
000000-00-0	The Veritas Capital Fund VII, L.P. - PICA	New York	NY	Veritas Capital Partners BII, L.L.C.	04/15/2020	3	312,513	7,593,306	0	0.850
000000-00-0	Thoma Bravo Discover Fund II, LP -PICA	Chicago	IL	Thoma Bravo Discover Partners II, L.P.	12/10/2018	3	0	2,765,547	0	0.870

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Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Thoma Bravo Fund XII, LP - PICA	Chicago	IL	Thoma Bravo Partners XII, L.P.	05/31/2016	3	0	(4,687,035)	0	0.716
000000-00-0	Thoma Bravo Fund XIII, L.P. - PICA	Dover	DE	Thoma Bravo Partners XIII, L.P.	02/14/2019	3	0	4,287,744	0	0.480
000000-00-0	Thoma Bravo Special Opportunities Fund II, LP -PICA	Chicago	IL	Thoma Bravo Partners XI, LP	04/29/2015	3	0	158,802	0	1.904
000000-00-0	Thomas H. Lee Equity Fund VI, LP (GM)	Boston	MA	THL Equity Advisors VI, LLC	11/01/2012	3	0	4,504	0	0.751
000000-00-0	Thompson Street Capital Partners V, LP -PICA	St. Louis	MO	Thompson Street Capital LLC	07/27/2018	1	0	19,009,367	0	3.311
000000-00-0	TPG Healthcare Partners, L.P. - PICA	Fort Worth	TX	TPG Healthcare Partners GenPar, L.P.	10/01/2019	3	0	3,604,078	0	0.539
000000-00-0	TPG Partners VI, L.P. (GM)	Fort Worth	TX	TPG GENPAR VI, L.P.	11/01/2012	3	0	120,691	0	0.083
000000-00-0	Trident VI, LP	Greenwich	CT	Trident Capital VI, LP	09/12/2014	3	0	525,664	0	0.556
000000-00-0	Trident VIII, L.P. - PICA	Greenwich	CT	Stone Point Capital LLC	04/08/2020		1,434,274	5,109,473	0	0.357
000000-00-0	Trimaran Fund II, L.L.C.	New York	NY	Trimaran Investments II, LLC	02/07/2001	3	0	7,765	0	2.674
000000-00-0	Trive Capital Fund III, L.P. -PICA	Dallas	TX	Trive Capital Fund III GP LLC	12/28/2017	3	0	6,015,363	0	2.484
000000-00-0	Trivest Discovery Fund, L.P. - PICA	Coral Gables	FL	Trivest Discovery Partners GP, LLC	06/12/2020	3	621,383	555,507	0	3.947
000000-00-0	Trivest Fund VI, L.P. -PICA	Coral Gables	FL	Trivest Partners VI GP, LLC	02/08/2019	3	0	88,476	0	1.242
000000-00-0	Trivest Growth Investment Fund, LP -PICA	Coral Gables	FL	Trivest Growth Partners GP, LLC	01/17/2017	3	0	1,846,093	0	6.348
000000-00-0	TSSP Capital Solutions (A), L.P. - PICA	Dallas	TX	TSSP Capital Solutions GenPar, L.P.	06/05/2019	2	0	2,039,200	0	0.636
000000-00-0	TSSP Opportunities Partners IV (A), L.P. - PICA	Dallas	TX	TSSP Opportunities Genpar IV, L.P.	01/18/2019		0	2,637,090	0	0.443
000000-00-0	VetCor Co-Invest, L.P. - PICA	New York	NY	Excelsior Holdings GenPar, LLC	09/28/2020	3	5,000,000	0	0	1.272
000000-00-0	VIP IV LP - PICA	London	GBR	Vitruvian General Partner LLP	12/23/2020		135,746	91,748	0	0.600
000000-00-0	Waterton Residential Property Venture XIV, L.P. - PICA	Chicago	IL	Waterton Venture XIV GP, L.L.C.	12/23/2020		138,193	0	0	3.876
000000-00-0	Westbrook Real Estate Fund X, L.P. -PICA	Palm Beach Gardens	FL	Westbrook Realty Management X, L.P.	07/18/2016		0	307,335	0	0.069
000000-00-0	Whitehorse Liquidity Partners (Offshore) III, L.P. - PICA	New Castle, Delaware	DE	Whitehorse Liquidity Partners Inc.	10/31/2019	2	0	3,233,579	0	1.036
1999999. Joint Venture Interests - Common Stock - Unaffiliated							173,400,914	544,040,533	0	XXX
000000-00-0	Gold II, L.P. - PICA	Newark	NJ	Gold GP Limited	12/17/2020		1,000	0	0	100.000
000000-00-0	Gold, L.P. - PICA	Newark	NJ	Gold GP Limited	12/17/2020		1,000	0	0	100.000
000000-00-0	Inter-Atlantic G Fund, LP	New York	NY	Inter-Atlantic Advisors V, LLC	02/29/2016	1	0	7,397,311	0	98.000
000000-00-0	NorthBound Emerging Manager Fund II-A, L.P.	New York	NY	NorthBound Emerging Manager Fund II GP LLC	12/18/2013	3	0	(136,834)	0	49.500
000000-00-0	Passaic Fund LLC- PICA	Newark	NJ	Prudential	06/27/2018	13	0	12,500,000	0	13.160
000000-00-0	PFI EM-TECH FUND I, LLC	Newark	NJ	The Prudential Insurance Company of America	05/06/2019		0	5,000,000	0	100.000
000000-00-0	Platinum II, L.P. - PICA	Newark	NJ	Platinum GP Limited	12/17/2020		1,000	0	0	100.000
000000-00-0	Platinum, L.P. - PICA	Newark	NJ	Platinum GP Limited	12/17/2020		1,000	0	0	100.000
000000-00-0	Prudential Capital Energy Partners, LP -PICA	Chicago	IL	Prudential Capital Energy Opportunity Fund, LP	02/08/2017	2	0	(1,575,058)	0	71.241
000000-00-0	PruVen Capital Partners Fund I, LP	Newark	NJ	PruVen Capital Partners GP, LLC	09/21/2020		15,000,000	275,000	0	100.000
000000-00-0	Vailsburg Fund LLC - PICA	Newark	NJ	The Prudential Insurance Company of America	10/01/2013		0	115,755	0	80.600
2099999. Joint Venture Interests - Common Stock - Affiliated							15,004,000	23,576,174	0	XXX
000000-00-0	579 Broad Holdings, LLC	New Orleans	LA	Redmellon 579 Holdings LLC	07/14/2017		0	2,273,452	0	80.000
000000-00-0	Curzon Capital Partners 5 Long-Life LP-PICA	London	GBR	CCP 5 GP LLP	09/24/2020		9,713,198	0	0	2.409
000000-00-0	DRA Growth and Income Fund X, LLC - PICA	New York	NY	Manageco X, LLC	03/25/2020		3,475,658	261,072	0	1.500
000000-00-0	PGIM Real Estate Asia Core -PICA	MADISON	NJ	PGIM, Inc.	03/24/2017		0	3,547,992	0	26.379
2199999. Joint Venture Interests - Real Estate - Unaffiliated							13,188,856	6,082,516	0	XXX
000000-00-0	E.22nd Street Apartment Holdings LLC NEW JV - STAT	New York	NY	Transfer from Sch A	06/30/2020		52,141,433	1,300,000	0	100.000
000000-00-0	Rock Global LLC - STAT	London	GBR	PGIM, INC	03/05/2012		0	679,690	0	100.000
2299999. Joint Venture Interests - Real Estate - Affiliated							52,141,433	1,979,690	0	XXX
000000-00-0	Cottage Street Investments, LLC	Newark	NJ	Prudential	12/31/2008		0	4,000,000	0	100.000
000000-00-0	PGIM REF EUROPE MEMBER LLC STANDALONE - PICA	Luxembourg	LUX	PGIM REF GP S.a.r.a.	03/31/2020		90,237,420	(1,511,785)	0	100.000
000000-00-0	PGIM REF Europe, SCSp - PICA	Luxembourg	LUX	PGIM REF GP S.a.r.a.	04/17/2019		0	425,597	0	100.000
000000-00-0	Prudential Mortgage SKP Venture LLC	San Francisco	CA	Prudential	04/26/2018		0	27,502	0	100.000
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							90,237,420	2,941,314	0	XXX
000000-00-0	Dale Bakken Partners 2012, LLC - PICA	Dallas	TX	Dale Encino Bakker Management 2012,LLC	12/31/2013		0	(714,286)	0	23.810
000000-00-0	NNE Holding LLC	Charleston	WV	The member from time to time holding the largest number of outstanding LLC Units	04/24/2015		0	0	0	5.226
000000-00-0	NNE Holding LLC - Super Senior Preferred	Charleston	WV	The member from time to time holding the largest number of outstanding LLC Units	12/31/2020		12,080,000	0	0	3.212
2599999. Joint Venture Interests - Other - Unaffiliated							12,080,000	(714,286)	0	XXX
000000-00-0	Bonavista Energy Corp. - PICA	Wilmington	DE	PGIM, Inc.	09/29/2020		11,653,405	0	0	18.344
000000-00-0	Halsey Street Investments, LLC	Newark	NJ	Prudential	02/28/2005		0	40,000,000	0	100.000
2699999. Joint Venture Interests - Other - Affiliated							11,653,405	40,000,000	0	XXX
000000-00-0	60 State - Oxford Allocation	New York	NY	Internal Transfer (Transfer from Schedule B)	03/20/2020		81,134,872	0	0	100.000
2999999. Collateral Loans - Unaffiliated							81,134,872	0	0	XXX
000000-00-0	Red Stone Equity-Fund 78 Limited Partnership - PICA	Cleveland	OH	Red Stone Equity Partners	07/27/2020		25,000,000	0	0	19.685
000000-00-0	WNC Institutional Tax Credit Fund 49, L.P. - Federal	Irvine	CA	WNC Managing Partners 49, LLC	08/17/2020		25,000,000	0	0	17.313
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							50,000,000	0	0	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Ocotillo Springs Apartments - PICA	Cleveland	OH	Red Stone Equity Partners	07/29/2020		6,006,000	0	0	99.933
3999999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated							6,006,000	0	0	XXX
25344*-*A-9	Comm Asset Preservation Corp Promissory Note	New Jersey	NJ	Comm Asset Preservation Corp	09/30/2020		2,500,000	2,447,604	0	100.000
74082#-*D-3	Preservation of Affrd. Housing Promissory Note	Massachusetts	MA	Preservation of Affrd. Housing	08/06/2020		4,996,961	0	0	100.000
90185#-AA-2	Two Center St Urban Renewal Bridge Loan	New Jersey	NJ	Two Center St Urban Renewal Bridge Loan	06/17/2020		20,429,647	0	0	100.000
000000-00-0	Guaranteed Plus Defined Comp Plan	Paris	FRA	Direct	11/30/2011		0	236,168	0	100.000
4699999. Any Other Class of Assets - Unaffiliated							27,926,608	2,683,773	0	XXX
000000-00-0	Connecticut General Life Separate Accounts		CT	Direct	11/29/2004		0	20,000,000	0	100.000
4799999. Any Other Class of Assets - Affiliated							0	20,000,000	0	XXX
4899999. Total - Unaffiliated							363,737,251	552,092,537	0	XXX
4999999. Total - Affiliated							169,716,989	88,497,179	0	XXX
5099999 - Totals							533,454,240	640,589,715	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Accel Growth Fund V L.P. - PICA	Palo Alto	CA	Asset was partially disposed	03/11/2019	12/14/2020	0	0	0	0	0	0	0	34,497	34,497	0	0	0	0
000000-00-0	Accession Mezzanine Capital II L.P.	Hamilton	BMU	Asset was partially disposed	10/30/2007	12/31/2020	0	0	0	0	0	0	0	389,408	256,443	(132,965)	0	(132,965)	0
000000-00-0	Accion Frontier Inclusion Fund, L.P.	Washington	DC	Asset was partially disposed	11/16/2015	11/30/2020	0	0	0	0	0	0	0	110,640	110,640	0	0	0	0
000000-00-0	Accion Venture Lab, LP	Cambridge	MA	Asset was partially disposed	07/22/2019	12/24/2020	0	0	0	0	0	0	0	25,000	25,000	0	0	0	0
000000-00-0	Advent International GPE IX, LP - PICA	Boston	MA	Asset was partially disposed	10/21/2019	12/14/2020	0	0	0	0	0	0	0	185,625	185,625	0	0	0	0
000000-00-0	Advent International GPE V-G LP	Boston	MA	Asset was partially disposed	11/01/2012	12/31/2020	0	0	0	0	0	0	0	193,761	282,358	88,597	0	88,597	0
000000-00-0	Advent International GPE VIII-B LP - PICA	Boston	MA	Asset was partially disposed	09/26/2016	11/30/2020	0	0	0	0	0	0	0	185,948	185,948	0	0	0	0
000000-00-0	Altaris Health Partners IV, L.P.	New York	NY	Asset was partially disposed	06/18/2018	11/12/2020	0	0	0	0	0	0	0	119,296	119,296	0	0	0	0
000000-00-0	American Industrial Partners Capital Fund VI, LP.	New York	NY	Asset was partially disposed	01/21/2016	12/11/2020	0	0	0	0	0	0	0	206,285	206,285	0	0	0	0
000000-00-0	American Industrial Partners Capital Fund VII, L.P. - PICA	New York	NY	Asset was partially disposed	10/30/2019	11/23/2020	0	0	0	0	0	0	0	400,000	400,000	0	0	0	0
000000-00-0	AMERICAN SECURITIES PARTNERS VII, L.P. - PICA	New York	NY	Asset was partially disposed	01/19/2016	12/31/2020	0	0	0	0	0	0	0	929,485	929,485	0	0	0	0
000000-00-0	American Securities Partners VIII, L.P. - PICA	New York	NY	Asset was partially disposed	03/28/2019	12/28/2020	0	0	0	0	0	0	0	559,896	559,896	0	0	0	0
000000-00-0	Andreessen Horowitz Fund VII, L.P. - PICA	Menlo Park	NJ	Asset was partially disposed	12/23/2020	12/23/2020	0	0	0	0	0	0	0	4,200	4,200	0	0	0	0
000000-00-0	Andreessen Horowitz LsV Fund I, LP - PICA	Menlo Park	CA	Asset was partially disposed	05/09/2019	12/07/2020	0	0	0	0	0	0	0	89,550	89,550	0	0	0	0
000000-00-0	Apax Europe VI - A, L.P. (VZ)	St Peter Port	GGY	Asset was partially disposed	12/10/2012	12/31/2020	0	0	0	0	0	0	0	1,854,557	1,854,557	0	0	0	0
000000-00-0	APAX Europe VI-A, LP (GM)	St Peters Port	GGY	Asset was partially disposed	11/01/2012	12/31/2020	0	0	0	0	0	0	0	877,336	877,336	0	0	0	0
000000-00-0	Apax Europe VII - A (ERISA Feeder) L.P. (VZ)	St Peter Port	GGY	Asset was partially disposed	12/10/2012	12/31/2020	0	0	0	0	0	0	0	34,289	0	(34,289)	0	(34,289)	0
000000-00-0	Apax Europe VII-A (ERISA Feeder), LP	St Peter Port	GGY	Asset was partially disposed	11/01/2012	12/31/2020	0	0	0	0	0	0	0	5,433	0	(5,433)	0	(5,433)	0
000000-00-0	APAX IX USD L.P. - PICA	St Peter Port	GGY	Asset was partially disposed	05/12/2017	12/30/2020	0	0	0	0	0	0	0	78,716	78,716	0	0	0	0
000000-00-0	Apax X USD L.P. - PICA	St Peter Port	GBR	Asset was partially disposed	11/10/2020	11/24/2020	0	0	0	0	0	0	0	187,592	187,592	0	0	0	0
000000-00-0	Apollo Investment Fund VII, L.P.	New York	NY	Asset was partially disposed	11/01/2012	12/28/2020	0	0	0	0	0	0	0	792,486	792,486	0	0	0	0
000000-00-0	Apollo Investment Fund VII, L.P. (VZ)	New York	NY	Asset was partially disposed	12/10/2012	12/28/2020	0	0	0	0	0	0	0	2,600,980	2,600,980	0	0	0	0
000000-00-0	Arlington Capital Partners IV, L.P. - PICA	Chevy Chase	MD	Asset was partially disposed	12/19/2016	12/31/2020	0	0	0	0	0	0	0	340,134	340,134	0	0	0	0
000000-00-0	Arlington Capital Partners V, L.P. - PICA	Chevy Chase	MD	Asset was partially disposed	08/26/2019	11/23/2020	0	0	0	0	0	0	0	425,748	425,748	0	0	0	0
000000-00-0	Avista Capital Partners, L.P. (VZ)	New York	NY	Asset was partially disposed	12/10/2012	12/23/2020	0	0	0	0	0	0	0	730,426	730,426	0	0	0	0
000000-00-0	Bayview Opportunity Domestic V, L.P. - PICA	Coral Gables	FL	Asset was partially disposed	03/22/2017	12/31/2020	0	0	0	0	0	0	0	381,605	381,605	0	0	0	0
000000-00-0	BC European Capital VIII, LP	London	GBR	Asset was partially disposed	11/01/2012	12/31/2020	0	0	0	0	0	0	0	1,436,308	1,454,032	17,724	0	17,724	0
000000-00-0	BC EUROPEAN CAPITAL VIII-3 (VZ)	London	GBR	Asset was partially disposed	12/10/2012	12/31/2020	0	0	0	0	0	0	0	1,770,593	1,792,445	21,853	0	21,853	0
000000-00-0	BCP V-S L.P.	New York	NY	Asset was partially disposed	11/01/2012	11/13/2020	0	0	0	0	0	0	0	32,610	32,610	0	0	0	0
000000-00-0	BDCM Opportunity Fund III, LP	Greenwich	CT	Asset was partially disposed	11/01/2012	11/19/2020	0	0	0	0	0	0	0	239,301	239,301	0	0	0	0
000000-00-0	Birch Hill Equity Partners (Global) VI, LP - PICA	Toronto	CAN	Asset was partially disposed	12/17/2020	12/31/2020	0	0	0	0	0	0	0	1,449,372	1,449,372	0	0	0	0
000000-00-0	Birch Hill Equity Partners V, LP	Toronto	CAN	Asset was partially disposed	02/05/2016	12/31/2020	0	0	0	0	0	0	0	530,438	530,438	0	0	0	0
000000-00-0	BLACKSTONE CAPITAL PARTNERS V L.P (GM)	New York	NY	Asset was partially disposed	11/01/2012	11/13/2020	0	0	0	0	0	0	0	277,409	277,409	0	0	0	0
000000-00-0	BLACKSTONE CAPITAL PARTNERS VI L.P (GM)	New York	NY	Asset was partially disposed	11/01/2012	12/31/2020	0	0	0	0	0	0	0	2,572,221	2,572,221	0	0	0	0
000000-00-0	Blackstone Property Partners L.P.-PICA	New York	NY	Asset was partially disposed	12/24/2019	12/31/2020	0	0	0	0	0	0	0	686,752	686,752	0	0	0	0
000000-00-0	Blackstone Real Estate Partners IX, LP -PICA	New York	NY	Asset was partially disposed	09/23/2019	12/31/2020	0	0	0	0	0	0	0	67,008	67,008	0	0	0	0
000000-00-0	Blackstone Real Estate Partners VIII L.P. - PICA	New York	NY	Asset was partially disposed	08/18/2015	12/31/2020	0	0	0	0	0	0	0	1,430,748	1,430,748	0	0	0	0
000000-00-0	Blackstone Strategic Alliance Fund II L.P. - PICA	New York	NY	Asset was partially disposed	01/31/2011	12/31/2020	0	0	0	0	0	0	0	372,047	372,047	0	0	0	0
000000-00-0	Brentwood Associates Private Equity VI, LP - PICA	Los Angeles	CA	Asset was partially disposed	12/27/2017	12/18/2020	0	0	0	0	0	0	0	167,552	167,552	0	0	0	0
000000-00-0	Bridges Ventures U.S. Sustainable Growth Fund, L.P.	New York	NY	Asset was partially disposed	07/15/2014	12/31/2020	0	0	0	0	0	0	0	93,507	93,507	0	0	0	0
000000-00-0	Bronze Venture Fund I, LP.	Palo Alto	CA	Asset was partially disposed	09/29/2017	11/18/2020	0	0	0	0	0	0	0	73,743	73,743	0	0	0	0
000000-00-0	BVIP Fund IX, L.P. - PICA	Boston	MA	Asset was partially disposed	11/27/2017	12/31/2020	0	0	0	0	0	0	0	(867,594)	(867,594)	0	0	0	0
000000-00-0	Carlyle Partners IV, LP	Wilmington	DE	Asset was dissolved	11/01/2012	09/29/2020	678,749	402,852	0	0	0	402,852	0	1,081,600	1,081,600	0	0	0	(401,097)
000000-00-0	Carlyle Partners IV. LP (GIB)	Wilmington	DE	Asset was dissolved	12/31/2012	09/29/2020	413,717	266,672	0	0	0	266,672	0	680,388	680,388	0	0	0	(265,605)
000000-00-0	Carlyle Partners V, LP	Wilmington	DE	Asset was partially disposed	11/01/2012	11/10/2020	0	0	0	0	0	0	0	383,215	383,215	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Carlyle Partners V, LP (GIB)	Wilmington	DE	Asset was partially disposed	12/31/2012	11/10/2020	0	0	0	0	0	0	0	628,864	628,864	0	0	0	0
000000-00-0	Carlyle Partners VI, L.P.	Wilmington	DE	Asset was partially disposed	10/21/2013	12/31/2020	0	0	0	0	0	0	0	206,825	206,825	0	0	0	0
000000-00-0	Carlyle Partners VII, L.P. - PICA	Wilmington	DE	Asset was partially disposed	12/19/2018	12/23/2020	0	0	0	0	0	0	0	347,256	347,256	0	0	0	0
000000-00-0	CCP VIII LP No. 2.1	London	GBR	Asset was partially disposed	11/01/2012	11/30/2020	0	0	0	0	0	0	0	33,569	34,028	460	0	460	0
000000-00-0	Centerbridge Capital Partners III, L.P. - PICA	New York	NY	Asset was partially disposed	05/21/2015	12/31/2020	0	0	0	0	0	0	0	68,839	68,839	0	0	0	0
000000-00-0	Centerbridge Capital Partners, L.P.	New York	NY	Asset was partially disposed	11/01/2012	11/30/2020	0	0	0	0	0	0	0	271,425	271,425	0	0	0	0
000000-00-0	Cerberus Institutional Partners, L.P. - Series III	New York	NY	Asset was partially disposed	11/01/2012	11/09/2020	0	0	0	0	0	0	0	149,506	149,506	0	0	0	0
000000-00-0	Cerberus Institutional Partners, L.P. - Series IV	New York	NY	Asset was partially disposed	11/01/2012	12/17/2020	0	0	0	0	0	0	0	2,108,009	2,108,009	0	0	0	0
000000-00-0	Cerberus Levered Loan Opportunities Fund I L.P - PICA	New York	NY	Asset was partially disposed	11/23/2011	11/30/2020	0	0	0	0	0	0	0	119,791	119,791	0	0	0	0
000000-00-0	Cerberus Levered Loan Opportunities Fund II, LP - PICA	New York	NY	Asset was partially disposed	05/31/2013	12/28/2020	0	0	0	0	0	0	0	582,169	582,169	0	0	0	0
000000-00-0	Charles River Partnership XII, LP (VZ)	Cambridge	MA	Asset was partially disposed	12/10/2012	12/23/2020	0	0	0	0	0	0	0	573,759	573,759	0	0	0	0
000000-00-0	China Momentum Fund, L.P.	Grand Cayman	CYM	Asset was partially disposed	12/24/2013	11/16/2020	0	0	0	0	0	0	0	11,280,510	11,280,510	0	0	0	0
000000-00-0	CISA Holdings LLC	New York	NY	Asset was dissolved	06/30/2015	01/01/2020	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	CHS Private Equity V LP	Chicago	IL	Asset was dissolved	11/01/2012	12/15/2020	0	28,081	0	0	0	28,081	0	(181,109)	(181,109)	0	0	0	128,413
000000-00-0	Clayton, Dubilier & Rice Fund VIII, LP	New York	NY	Asset was partially disposed	11/01/2012	11/19/2020	0	0	0	0	0	0	0	46,200	46,200	0	0	0	0
000000-00-0	Clayton, Dubilier & Rice Fund X, LP	New York	NY	Asset was partially disposed	03/27/2018	12/31/2020	0	0	0	0	0	0	0	185,785	185,785	0	0	0	0
000000-00-0	Clearlake Capital Partners VI, L.P. - PICA	Santa Monica	CA	Asset was partially disposed	05/22/2020	12/31/2020	0	0	0	0	0	0	0	285,307	285,307	0	0	0	0
000000-00-0	Coller International Partners V-A, L.P. (GM)	St Peters Port	GGY	Asset was partially disposed	11/01/2012	09/04/2020	0	0	0	0	0	0	0	36,754	36,754	0	0	0	0
000000-00-0	Coller International Partners VII, L.P.	St Peters Port	GGY	Asset was partially disposed	01/21/2016	12/31/2020	0	0	0	0	0	0	0	105,739	105,739	0	0	0	0
000000-00-0	Community Outcomes Fund LP	Brooklyn	NY	Asset was partially disposed	03/30/2018	11/18/2020	0	0	0	0	0	0	0	56,228	56,228	0	0	0	0
000000-00-0	Consonance Private Equity II, L.P. - PICA	New York	NY	Asset was partially disposed	12/17/2020	12/17/2020	0	0	0	0	0	0	0	213,819	213,819	0	0	0	0
000000-00-0	Consonance Private Equity, LP	New York	NY	Asset was partially disposed	08/07/2014	12/31/2020	0	0	0	0	0	0	0	2,350,713	2,350,713	0	0	0	0
000000-00-0	Cortec Group Fund VI, LP	New York	NY	Asset was partially disposed	07/10/2015	12/31/2020	0	0	0	0	0	0	0	226,562	226,562	0	0	0	0
000000-00-0	Cortec Group Fund VII, L.P. - PICA	New York	NY	Asset was partially disposed	12/11/2019	11/10/2020	0	0	0	0	0	0	0	609,046	609,046	0	0	0	0
000000-00-0	CVC Capital Partners VI (A) L.P.	St Helier	JEY	Asset was partially disposed	02/18/2014	12/31/2020	0	0	0	0	0	0	0	9,325	9,325	0	0	0	0
000000-00-0	CVC Capital Partners VII, L.P. - PICA	Jersey	JEY	Asset was partially disposed	12/04/2018	12/31/2020	0	0	0	0	0	0	0	479,861	479,861	0	0	0	0
000000-00-0	DFW Capital Partners V, L.P. - PICA	Teaneck	NJ	Asset was partially disposed	05/17/2016	12/18/2020	0	0	0	0	0	0	0	233,774	233,774	0	0	0	0
000000-00-0	DFW Capital Partners VI, LP -PICA	Teaneck	NJ	Asset was partially disposed	06/05/2019	12/24/2020	0	0	0	0	0	0	0	329,922	329,922	0	0	0	0
000000-00-0	Dunes Point Capital Fund II, L.P.	Rye	NY	Asset was partially disposed	03/29/2019	11/30/2020	0	0	0	0	0	0	0	289,063	289,063	0	0	0	0
000000-00-0	Dunes Point Capital Investment Partners I-D, LLC	New York	NY	Asset was partially disposed	04/12/2017	02/26/2020	0	0	0	0	0	0	0	8,177,133	8,177,133	0	0	0	0
000000-00-0	EIG Energy Fund XVI, L.P.	Washington, DC	DC	Asset was partially disposed	12/13/2013	12/21/2020	0	0	0	0	0	0	0	2,464,880	2,464,880	0	0	0	0
000000-00-0	Elevar Equity III, L.P.	Seattle	WA	Asset was partially disposed	12/30/2014	11/30/2020	0	0	0	0	0	0	0	48,315	48,315	0	0	0	0
000000-00-0	Emerald Partners IV, L.P.	Cleveland	OH	Asset was dissolved	03/30/1999	06/15/2020	0	2,554,694	0	0	0	2,554,694	0	2,554,694	2,554,694	0	0	0	(2,554,694)
000000-00-0	Energy Capital Partners III-A, L.P.	Short Hills	NJ	Asset was partially disposed	04/22/2014	12/31/2020	0	0	0	0	0	0	0	1,752,927	1,752,927	0	0	0	0
000000-00-0	EQT Infrastructure IV (No.2) USD SCSp - PICA	Luxembourg	LUX	Asset was partially disposed	06/05/2019	11/30/2020	0	0	0	0	0	0	0	297,000	297,000	0	0	0	0
000000-00-0	EQT V (No. 1) Limited Partnership	St Peter Port	GBR	Asset was partially disposed	11/01/2012	12/31/2020	0	0	0	0	0	0	0	(2,925)	0	2,925	0	2,925	0
000000-00-0	EQT VI (No. 1) Limited Partnership	St Peter Port	GBR	Asset was partially disposed	11/01/2012	12/31/2020	0	0	0	0	0	0	0	1,023,869	1,023,869	0	0	0	0
000000-00-0	EQT VIII (No. 2) SCSP	Stockholm	SWE	Asset was partially disposed	08/10/2018	12/31/2020	0	0	0	0	0	0	0	484,942	484,942	0	0	0	0
000000-00-0	Equistone Partners Europe Fund VI D SCSp - PICA	Luxembourg	LUX	Asset was partially disposed	07/18/2018	12/31/2020	0	0	0	0	0	0	0	240,941	240,941	0	0	0	0
000000-00-0	Escalate Capital I, L.P	Austin	TX	Asset was partially disposed	11/01/2012	12/16/2020	0	0	0	0	0	0	0	508,924	508,924	0	0	0	0
000000-00-0	First Reserve Fund XI, L.P. (VZ)	Greenwich	CT	Asset was partially disposed	12/10/2012	11/19/2020	0	0	0	0	0	0	0	225,449	225,449	0	0	0	0
000000-00-0	First Reserve Fund XII, L.P. (VZ)	Greenwich	CT	Asset was partially disposed	12/10/2012	11/19/2020	0	0	0	0	0	0	0	828,071	828,071	0	0	0	0
000000-00-0	Fortress Credit Opportunities Fund II (C) L.P.	New York	NY	Asset was partially disposed	11/01/2012	12/08/2020	0	0	0	0	0	0	0	837,358	837,358	0	0	0	0
000000-00-0	Fortress Investment Fund III (Fund B) LP	New York	NY	Asset was partially disposed	11/01/2012	12/10/2020	0	0	0	0	0	0	0	1,482,499	1,482,499	0	0	0	0
000000-00-0	Fortress Investment Fund IV (Fund A) LP	New York	NY	Asset was partially disposed	11/01/2012	12/10/2020	0	0	0	0	0	0	0	325,611	325,611	0	0	0	0
000000-00-0	Fortress Investment Fund V (Fund A) LP	New York	NY	Asset was partially disposed	11/01/2012	12/10/2020	0	0	0	0	0	0	0	931,497	931,497	0	0	0	0

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1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Fourth Cinven Fund (UBTI) Limited Partnership	London	GBR	Asset was dissolved	11/01/2012	07/31/2020	72,029	894,985	0	0	0	894,985	0	967,014	967,056	42	0	42	(1,020,233)
000000-00-0	Fourth Cinven Fund Trust	London	GBR	Asset was partially disposed	06/30/2020	12/31/2020	0	0	0	0	0	0	0	53,177	53,177	0	0	0	0
000000-00-0	Francisco Partners Agility, L.P. - PICA	San Francisco	CA	Asset was partially disposed	06/01/2017	12/31/2020	0	0	0	0	0	0	0	44,403	44,403	0	0	0	0
000000-00-0	Francisco Partners V LP - PICA	San Francisco	CA	Asset was partially disposed	05/29/2018	11/16/2020	0	0	0	0	0	0	0	236,433	236,433	0	0	0	0
000000-00-0	Frontier Fund V-A LP - PICA	Charlotte	NC	Asset was partially disposed	11/21/2017	12/31/2020	0	0	0	0	0	0	0	193,392	193,392	0	0	0	0
000000-00-0	General Atlantic Investment Partners 2019, L.P. - PICA	New York	NY	Asset was partially disposed	01/14/2020	12/18/2020	0	0	0	0	0	0	0	180,000	180,000	0	0	0	0
000000-00-0	General Atlantic Investment Partners 2019, L.P. - PICA Blocker	New York	NY	Asset was partially disposed	06/30/2020	12/30/2020	0	0	0	0	0	0	0	333,493	333,493	0	0	0	0
000000-00-0	Genstar Capital Partners IX, L.P. - PICA	San Francisco	CA	Asset was partially disposed	07/03/2019	12/31/2020	0	0	0	0	0	0	0	70,514	70,514	0	0	0	0
000000-00-0	Genstar Capital Partners VIII, L.P. - PICA	San Francisco	CA	Asset was partially disposed	04/28/2017	12/31/2020	0	0	0	0	0	0	0	565,119	565,119	0	0	0	0
000000-00-0	Genstar IX Opportunities Fund I - PICA	San Francisco	CA	Asset was partially disposed	07/08/2019	12/24/2020	0	0	0	0	0	0	0	33,633	33,633	0	0	0	0
000000-00-0	Genstar VIII Opportunities Fund I, L. P. - PICA	San Francisco	CA	Asset was partially disposed	10/05/2017	11/18/2020	0	0	0	0	0	0	0	91,417	91,417	0	0	0	0
000000-00-0	Georgian Partners Growth Fund (International) IV, LP - PICA	Toronto	CAN	Asset was partially disposed	06/20/2018	11/17/2020	0	0	0	0	0	0	0	143,076	143,076	0	0	0	0
000000-00-0	Georgian Partners Growth Fund (International) V - PICA	Toronto		Asset was partially disposed	03/09/2020	11/25/2020	0	0	0	0	0	0	0	284,957	284,957	0	0	0	0
000000-00-0	GreenOak Europe Core Plus Logistics, SCSp - PICA	Senningerberg	LUX	Asset was partially disposed	07/28/2020	12/31/2020	0	0	0	0	0	0	0	270,457	270,457	0	0	0	0
000000-00-0	Greycroft Growth III, L.P. - PICA	New York	NY	Asset was partially disposed	09/09/2020	12/31/2020	0	0	0	0	0	0	0	60,359	60,359	0	0	0	0
000000-00-0	Greycroft Partners VI, L.P. - PICA	New York	NY	Asset was partially disposed	09/30/2020	12/31/2020	0	0	0	0	0	0	0	72,809	72,809	0	0	0	0
000000-00-0	GS Mezzanine Partners V Institutional, L.P. (GM)	New York	NY	Asset was partially disposed	11/01/2012	11/30/2020	0	0	0	0	0	0	0	47,195	47,195	0	0	0	0
000000-00-0	GS Mezzanine Partners V, L.P.	New York	NY	Asset was partially disposed	12/10/2007	11/30/2020	0	0	0	0	0	0	0	80,827	80,827	0	0	0	0
000000-00-0	GSO Capital Opportunities Fund III, LP - PICA	New York	NY	Asset was partially disposed	09/22/2016	12/31/2020	0	0	0	0	0	0	0	1,541,415	1,541,415	0	0	0	0
000000-00-0	GSO COF III Co-Investment Fund LP - PICA	New York	NY	Asset was partially disposed	08/14/2017	12/31/2020	0	0	0	0	0	0	0	103,431	103,431	0	0	0	0
000000-00-0	GTCR Fund XII/A LP and GTCR XII/B LP - PICA	Illinois	IL	Asset was partially disposed	05/04/2018	12/31/2020	0	0	0	0	0	0	0	463,731	463,731	0	0	0	0
000000-00-0	Harvest Partners Structured Capital Fund II, L.P. - PICA	New York	NY	Asset was partially disposed	07/13/2018	11/19/2020	0	0	0	0	0	0	0	4,097	4,097	0	0	0	0
000000-00-0	Harvest Partners Structured Capital Fund II, L.P. - PICA 2	New York	NY	Asset was partially disposed	10/25/2018	11/19/2020	0	0	0	0	0	0	0	4,097	4,097	0	0	0	0
000000-00-0	Harvest Partners VII, LP - PICA	New York	NY	Asset was partially disposed	09/28/2016	11/20/2020	0	0	0	0	0	0	0	79,772	79,772	0	0	0	0
000000-00-0	Hellman & Friedman Capital Partners IX, LP - PICA	San Francisco	CA	Asset was partially disposed	04/07/2020	11/19/2020	0	0	0	0	0	0	0	189,701	189,701	0	0	0	0
000000-00-0	HGGC Fund III, L.P. - PICA	Palo Alto	CA	Asset was partially disposed	07/28/2017	12/31/2020	0	0	0	0	0	0	0	365,311	365,311	0	0	0	0
000000-00-0	Highstar Capital IV, LP - PICA	New York	NY	Asset was partially disposed	02/09/2011	10/30/2020	0	0	0	0	0	0	0	1,050,282	1,050,282	0	0	0	0
000000-00-0	HPS Offshore Mezzanine Partners 2019, L.P. - PICA	New York	NY	Asset was dissolved	11/16/2020	12/31/2020	0	0	0	0	0	0	0	8,621,873	8,621,873	0	0	0	(419,835)
000000-00-0	Hudson Holdings I L.P. - PICA	Toronto	DE	Asset was partially disposed	10/31/2019	12/31/2020	0	0	0	0	0	0	0	1,656,069	1,656,069	0	0	0	0
000000-00-0	ICG Europe Fund V No.1, LP - PICA	St. Helier	JEY	Asset was partially disposed	04/27/2012	12/31/2020	0	0	0	0	0	0	0	67,015	67,015	0	0	0	0
000000-00-0	ICG Europe Mid-Market Fund SCSp - PICA	Luxembourg	LUX	Asset was partially disposed	04/09/2020	12/31/2020	0	0	0	0	0	0	0	197,011	197,011	0	0	0	0
000000-00-0	ICV Partners II, L.P.	New York	NY	Asset was partially disposed	11/29/2005	11/11/2020	0	0	0	0	0	0	0	7,380	7,380	0	0	0	0
000000-00-0	IK IX Fund No.1 SCSp - PICA	Luxembourg	LUX	Asset was partially disposed	11/27/2019	12/31/2020	0	0	0	0	0	0	0	208,093	208,093	0	0	0	0
000000-00-0	Impala Private Investments, LLC- PICA	New York	NY	Asset was dissolved	12/14/2017	12/31/2020	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	Insight Partners XI, L.P. - PICA	New York	NY	Asset was partially disposed	03/25/2020	12/24/2020	0	0	0	0	0	0	0	343,000	343,000	0	0	0	0
000000-00-0	Intervale Capital Fund III, L.P.	Cambridge	MA	Asset was partially disposed	03/14/2014	12/18/2020	0	0	0	0	0	0	0	37,814	37,814	0	0	0	0
000000-00-0	Intervale Capital Fund, LP (VZ)	Cambridge	MA	Asset was partially disposed	12/10/2012	12/22/2020	0	0	0	0	0	0	0	(265,182)	(265,182)	0	0	0	0
000000-00-0	Ironwood Mezzanine Fund LP	Avon	CT	Asset was dissolved	06/12/2002	04/14/2020	0	(2,073,100)	0	0	0	(2,073,100)	0	(2,073,100)	(2,073,100)	0	0	0	2,073,100
000000-00-0	Italian Real Estate Special Situations II SCS, SICAV RAIF - PICA	Luxembourg	LUX	Asset was partially disposed	02/14/2019	12/31/2020	0	0	0	0	0	0	0	350,503	350,503	0	0	0	0
000000-00-0	Kainos Capital Partners II LP - PICA	Dallas	TX	Asset was partially disposed	12/19/2016	12/03/2020	0	0	0	0	0	0	0	357,706	357,706	0	0	0	0
000000-00-0	Kohlberg Investors VIII, L.P. - PICA	Mount Kisco	NY	Asset was partially disposed	08/30/2017	12/28/2020	0	0	0	0	0	0	0	159,774	159,774	0	0	0	0
000000-00-0	Lexington Capital Partners VI-B, L.P.	New York	NY	Asset was partially disposed	11/01/2012	12/28/2020	0	0	0	0	0	0	0	209,321	209,321	0	0	0	0

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1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	LincoInshire Equity Fund II LP	New York	NY	Asset was partially disposed	10/19/2000	11/23/2020	0	0	0	0	0	0	0	16,484	16,484	0	0	0	0
000000-00-0	Linden Capital Partners III, L.P. - PICA	Chicago	IL	Asset was partially disposed	06/23/2016	12/31/2020	0	0	0	0	0	0	0	(1,943,279)	(1,943,279)	0	0	0	0
000000-00-0	Linden Capital Partners IV LP - PICA	Chicago	IL	Asset was partially disposed	09/27/2018	12/30/2020	0	0	0	0	0	0	0	1,390,755	1,390,755	0	0	0	0
000000-00-0	Littlejohn Fund VI, L.P. - PICA	Greenwich	CT	Asset was partially disposed	12/19/2019	11/19/2020	0	0	0	0	0	0	0	112,524	112,524	0	0	0	0
000000-00-0	M31 Navigator Fund LP - PICA	Grand Cayman	CYM	Asset was partially disposed	02/24/2020	12/23/2020	0	0	0	0	0	0	0	500,000	500,000	0	0	0	0
000000-00-0	Marlin Equity V, L.P. - PICA	Hermosa Beach	CA	Asset was partially disposed	02/21/2018	12/31/2020	0	0	0	0	0	0	0	261,396	261,396	0	0	0	0
000000-00-0	Marlin Heritage II, L.P.	Hermosa Beach	CA	Asset was partially disposed	10/24/2017	12/16/2020	0	0	0	0	0	0	0	91,427	91,427	0	0	0	0
000000-00-0	Menlo Ventures X, LP	Menlo Park	CA	Asset was partially disposed	11/01/2012	10/30/2020	0	0	0	0	0	0	0	2,304,168	2,304,168	0	0	0	0
000000-00-0	Menlo Ventures XI, LP (GM)	Menlo Park	CA	Asset was partially disposed	11/01/2012	10/30/2020	0	0	0	0	0	0	0	611,134	611,134	0	0	0	0
000000-00-0	Metalmark Capital Partners II, L.P.	New York	NY	Asset was partially disposed	11/01/2012	12/31/2020	0	0	0	0	0	0	0	2,649,694	2,649,694	0	0	0	0
000000-00-0	Metalmark Capital Partners, L.P.	New York	NY	Asset was partially disposed	11/01/2012	11/25/2020	0	0	0	0	0	0	0	1,073,058	1,073,058	0	0	0	0
000000-00-0	Mezzanine Partners III, L.P. - PICA	New York	NY	Asset was partially disposed	02/27/2017	12/31/2020	0	0	0	0	0	0	0	353,676	353,676	0	0	0	0
000000-00-0	MezzVest II L.P.	St Helier	JEY	Asset was dissolved	10/03/2005	03/31/2020	0	8,520,808	0	0	0	8,520,808	1,572,217	10,093,025	8,520,808	(1,572,217)	0	(1,572,217)	(8,520,808)
000000-00-0	MezzVest III, L.P. - PICA	St. Helier	JEY	Asset was partially disposed	02/24/2012	12/31/2020	0	0	0	0	0	0	0	2,812,512	2,812,512	0	0	0	0
000000-00-0	MicroVest II - A, LP	Bethesda	MD	Asset was partially disposed	04/17/2009	10/30/2020	0	0	0	0	0	0	0	240,000	240,000	0	0	0	0
000000-00-0	Morgan Stanley Real Estate Fund VI International-T, L.P.	New York	NY	Asset was dissolved	05/29/2009	02/28/2020	(368)	0	0	0	0	0	0	(368)	(368)	0	0	0	368
000000-00-0	Nautic Partners IX, L.P. - PICA	Providence	RI	Asset was partially disposed	02/21/2020	11/17/2020	0	0	0	0	0	0	0	438,823	438,823	0	0	0	0
000000-00-0	New Enterprise Associates 12, Limited Partnership	Timonium	MD	Asset was partially disposed	11/01/2012	10/29/2020	0	0	0	0	0	0	0	123,235	123,235	0	0	0	0
000000-00-0	New Enterprise Associates 13, Limited Partnership	Timonium	MD	Asset was partially disposed	11/01/2012	12/31/2020	0	0	0	0	0	0	0	1,446,300	1,446,300	0	0	0	0
000000-00-0	New Markets Education Partners, L.P.	College Park	MD	Asset was partially disposed	05/30/2012	11/17/2020	0	0	0	0	0	0	0	2,491,861	2,491,861	0	0	0	0
000000-00-0	NF III, L.P. - PICA	Wilmington	DE	Asset was partially disposed	09/30/2019	12/31/2020	0	0	0	0	0	0	0	234,397	234,397	0	0	0	0
000000-00-0	Nordic Capital V, L.P	St. Helier	JEY	Asset was partially disposed	11/01/2012	12/31/2020	0	0	0	0	0	0	0	(15,696)	0	15,696	0	15,696	0
000000-00-0	Nordic Capital VI Alpha, L.P	St. Helier	JEY	Asset was partially disposed	11/01/2012	12/31/2020	0	0	0	0	0	0	0	(3,443)	0	3,443	0	3,443	0
000000-00-0	Nordic Capital VII Alpha, L.P. (GM)	St. Helier	JEY	Asset was partially disposed	11/01/2012	12/31/2020	0	0	0	0	0	0	0	44,197	48,210	4,013	0	4,013	0
000000-00-0	Oak HC/FT Partners II, L.P. - PICA	Greenwich	CT	Asset was partially disposed	10/03/2017	12/31/2020	0	0	0	0	0	0	0	288,750	288,750	0	0	0	0
000000-00-0	Oak HC/FT Partners III, L.P. - PICA	Cayman Islands	CYM	Asset was partially disposed	11/22/2019	12/07/2020	0	0	0	0	0	0	0	213,821	213,821	0	0	0	0
000000-00-0	Oaktree Opportunities Fund VIII, L.P. (VZ)	Los Angeles	CA	Asset was partially disposed	12/10/2012	10/30/2020	0	0	0	0	0	0	0	272,272	272,272	0	0	0	0
000000-00-0	Oaktree Opportunities Fund VIIIb, L.P. (VZ)	Los Angeles	CA	Asset was partially disposed	12/10/2012	10/30/2020	0	0	0	0	0	0	0	371,447	371,447	0	0	0	0
000000-00-0	Oaktree Ports America Fund (HS III), L.P. - PICA	Los Angeles	CA	Asset was partially disposed	09/30/2019	12/24/2020	0	0	0	0	0	0	0	73,140	73,140	0	0	0	0
000000-00-0	OCM Opportunities Fund VII, L.P. (VZ)	Los Angeles	CA	Asset was partially disposed	12/10/2012	11/05/2020	0	0	0	0	0	0	0	566,922	566,922	0	0	0	0
000000-00-0	OCM Opportunities Fund VII, LP	Los Angeles	CA	Asset was partially disposed	11/01/2012	11/05/2020	0	0	0	0	0	0	0	129,551	129,551	0	0	0	0
000000-00-0	OCM Opportunities Fund VIIb, L.P.	Los Angeles	CA	Asset was partially disposed	11/01/2012	11/05/2020	0	0	0	0	0	0	0	72,217	72,217	0	0	0	0
000000-00-0	OCM Opportunities Fund VIIb, L.P. (VZ)	Los Angeles	CA	Asset was partially disposed	12/10/2012	11/05/2020	0	0	0	0	0	0	0	790,071	790,071	0	0	0	0
000000-00-0	OHA European Strategic Credit Fund, L.P. - PICA	Fort Worth	TX	Asset was partially disposed	07/20/2012	06/30/2020	0	0	0	0	0	0	0	592,572	592,572	0	0	0	0
000000-00-0	Olympus Growth Fund VII, L.P.	Stamford	CT	Asset was partially disposed	01/15/2019	12/30/2020	0	0	0	0	0	0	0	464,523	464,523	0	0	0	0
000000-00-0	One Rock Capital Partners II, LP - PICA	New York	NY	Asset was partially disposed	10/30/2017	11/17/2020	0	0	0	0	0	0	0	295,812	295,812	0	0	0	0
000000-00-0	PCP Master Hamburger Holding Company, LLC - PICA	Chicago	IL	Asset was partially disposed	12/31/2017	12/31/2020	0	0	0	0	0	0	0	305,156	305,156	0	0	0	0
000000-00-0	Peak Rock Capital Credit Fund II, LP - PICA	Austin	TX	Asset was partially disposed	11/16/2017	12/31/2020	0	0	0	0	0	0	0	481,386	481,386	0	0	0	0
000000-00-0	Peak Rock Capital Fund II, LP - PICA	Austin	TX	Asset was partially disposed	09/06/2017	12/31/2020	0	0	0	0	0	0	0	412,922	412,922	0	0	0	0
000000-00-0	Permira Europe III L.P.1	St. Peter Port	GGY	Asset was partially disposed	11/01/2012	12/31/2020	0	0	0	0	0	0	0	54,715	67,660	12,945	0	12,945	0
000000-00-0	Permira VII L.P. 1 - PICA	St. Peter Port	GGY	Asset was partially disposed	02/10/2020	12/31/2020	0	0	0	0	0	0	0	530,321	530,321	0	0	0	0
000000-00-0	PGIM Real Estate European Core Diversified Property Fund, SCSp - PICA	Luxembourg	LUX	Asset was partially disposed	08/31/2019	12/31/2020	0	0	0	0	0	0	0	3,795,461	3,795,158	(303)	0	(303)	0
000000-00-0	Platinum Equity Capital Partners IV, L.P. - PICA	Beverly Hills	CA	Asset was partially disposed	03/21/2017	12/31/2020	0	0	0	0	0	0	0	268,895	268,895	0	0	0	0
000000-00-0	Platinum Equity Capital Partners V, LP - PICA	Beverly Hills	CA	Asset was partially disposed	12/27/2019	12/14/2020	0	0	0	0	0	0	0	221,600	221,600	0	0	0	0
000000-00-0	Platinum Equity Partners III, L.P.	Beverly Hills	CA	Asset was partially disposed	10/21/2013	12/31/2020	0	0	0	0	0	0	0	1,740,594	1,740,594	0	0	0	0
000000-00-0	Platinum Equity Small Cap Fund, L.P.	Beverly Hills	CA	Asset was partially disposed	06/28/2018	12/18/2020	0	0	0	0	0	0	0	223,782	223,782	0	0	0	0

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Pramerica - Fosun China Opportunity Fund, L.P.	Hong Kong	CHN	Asset was partially disposed	05/16/2011	12/31/2020	0	0	0	0	0	0	0	71,555,265	71,555,265	0	0	0	0
000000-00-0	Pramerica European Value Partners, L.P.	MADISON	NJ	Asset was partially disposed	03/11/2016	12/31/2020	0	0	0	0	0	0	0	924,326	924,326	0	0	0	0
000000-00-0	PRECap IV -PICA	MADISON	NJ	Asset was partially disposed	01/01/2015	12/31/2020	0	0	0	0	0	0	0	1,069,542	1,069,542	0	0	0	0
000000-00-0	Providence Equity Partners VI, L.P. (GM)	Providence	RI	Asset was partially disposed	11/01/2012	12/31/2020	0	0	0	0	0	0	0	316,356	316,356	0	0	0	0
000000-00-0	Prudential Capital Partners III LP - PICA	Chicago	IL	Asset was partially disposed	10/16/2008	11/23/2020	0	0	0	0	0	0	0	57,124	57,124	0	0	0	0
000000-00-0	Prudential Capital Partners IV, L.P. - PICA	Chicago	IL	Asset was partially disposed	12/20/2012	12/31/2020	0	0	0	0	0	0	0	6,838,013	6,838,013	0	0	0	0
000000-00-0	Prudential Capital Partners V, L.P. - PICA	Newark	NJ	Asset was partially disposed	04/21/2017	12/31/2020	0	0	0	0	0	0	0	1,631,719	1,631,719	0	0	0	0
000000-00-0	Q-BLK Co-Investment Fund, L.P.	Seattle	WA	Asset was partially disposed	06/02/2006	12/31/2020	0	0	0	0	0	0	0	408,647	408,647	0	0	0	0
000000-00-0	Sentinel Capital Partners IV, L.P (VZ)	New York	NY	Asset was partially disposed	12/10/2012	12/31/2020	0	0	0	0	0	0	0	27,756	27,756	0	0	0	0
000000-00-0	Seventh Cinven Fund (No. 1) Limited Partnership - PICA	St Peter Port	GGY	Asset was partially disposed	04/07/2020	12/31/2020	0	0	0	0	0	0	0	133,829	133,829	0	0	0	0
000000-00-0	Silver Lake Alpine, L.P. -PICA	New York	NY	Asset was partially disposed	09/11/2018	11/19/2020	0	0	0	0	0	0	0	93,431	93,431	0	0	0	0
000000-00-0	Silver Lake Partners V, LP - PICA	Menlo Park	CA	Asset was partially disposed	06/12/2018	11/23/2020	0	0	0	0	0	0	0	500,219	500,219	0	0	0	0
000000-00-0	Silverlands II SCSp	Luxembourg	LUX	Asset was partially disposed	02/14/2019	11/30/2020	0	0	0	0	0	0	0	100,000	100,000	0	0	0	0
000000-00-0	Siris Partners III, L.P. -PICA	New York	NY	Asset was partially disposed	05/04/2015	12/31/2020	0	0	0	0	0	0	0	128,560	128,560	0	0	0	0
000000-00-0	Siris Partners IV, L.P. -PICA	New York	NY	Asset was partially disposed	03/15/2019	12/10/2020	0	0	0	0	0	0	0	171,287	171,287	0	0	0	0
000000-00-0	Sixth Cinven Fund (No. 3) Limited Partnership - PICA	London	GBR	Asset was partially disposed	05/24/2017	12/31/2020	0	0	0	0	0	0	0	182,914	182,914	0	0	0	0
000000-00-0	SKM Equity Fund III, L.P. (VZ)	New York	NY	Asset was dissolved	12/10/2012	03/31/2020	47,153	0	0	0	0	0	0	47,153	47,153	0	0	0	(47,153)
000000-00-0	Summit Partners Venture Capital Fund II-B, L.P.	Boston	MA	Asset was partially disposed	11/01/2012	11/18/2020	0	0	0	0	0	0	0	237,746	237,746	0	0	0	0
000000-00-0	TA Subordinated Debt Fund II, LP	Boston	MA	Asset was partially disposed	11/01/2012	11/19/2020	0	0	0	0	0	0	0	346,852	346,852	0	0	0	0
000000-00-0	TA X, L.P. (GM)	Boston	MA	Asset was partially disposed	11/01/2012	12/29/2020	0	0	0	0	0	0	0	10,936	10,936	0	0	0	0
000000-00-0	TA X, L.P. (VZ)	Boston	MA	Asset was partially disposed	12/10/2012	12/29/2020	0	0	0	0	0	0	0	39,276	39,276	0	0	0	0
000000-00-0	TA XI, L.P. (GM)	Boston	MA	Asset was partially disposed	11/01/2012	12/31/2020	0	0	0	0	0	0	0	224,690	224,690	0	0	0	0
000000-00-0	TCV X, L.P. -PICA	Grand Cayman	CYM	Asset was partially disposed	02/11/2019	12/04/2020	0	0	0	0	0	0	0	425,000	425,000	0	0	0	0
000000-00-0	The Veritas Capital Fund VII, L.P. - PICA	New York	NY	Asset was partially disposed	04/15/2020	11/25/2020	0	0	0	0	0	0	0	379,597	379,597	0	0	0	0
000000-00-0	Thoma Bravo Discover Fund II, LP -PICA	Chicago	IL	Asset was partially disposed	12/10/2018	11/19/2020	0	0	0	0	0	0	0	165,574	165,574	0	0	0	0
000000-00-0	Thoma Bravo Fund XII, LP - PICA	Chicago	IL	Asset was partially disposed	05/31/2016	12/31/2020	0	0	0	0	0	0	0	324,296	324,296	0	0	0	0
000000-00-0	Thomas H. Lee Equity Fund VI, LP (GM)	Boston	MA	Asset was partially disposed	11/01/2012	12/31/2020	0	0	0	0	0	0	0	2,818,792	2,818,792	0	0	0	0
000000-00-0	Thompson Street Capital Partners V, LP -PICA	St. Louis	MO	Asset was partially disposed	07/27/2018	11/24/2020	0	0	0	0	0	0	0	824,000	824,000	0	0	0	0
000000-00-0	TPG Biotechnology Partners II, L.P.	Fort Worth	TX	Asset was partially disposed	11/01/2012	12/30/2020	0	0	0	0	0	0	0	389,251	389,251	0	0	0	0
000000-00-0	TPG Healthcare Partners, L.P. - PICA	Fort Worth	TX	Asset was partially disposed	10/01/2019	12/11/2020	0	0	0	0	0	0	0	950,270	950,270	0	0	0	0
000000-00-0	TPG Partners IV, LP	Fort Worth	TX	Asset was partially disposed	11/01/2012	11/16/2020	0	0	0	0	0	0	0	80,375	80,375	0	0	0	0
000000-00-0	TPG Partners V, L.P. (GM)	Fort Worth	TX	Asset was partially disposed	11/01/2012	11/16/2020	0	0	0	0	0	0	0	1,281,601	1,281,601	0	0	0	0
000000-00-0	TPG Partners VI, L.P. (GM)	Fort Worth	TX	Asset was partially disposed	11/01/2012	12/16/2020	0	0	0	0	0	0	0	716,128	716,128	0	0	0	0
000000-00-0	Trident VI, LP	Greenwich	CT	Asset was partially disposed	09/12/2014	12/31/2020	0	0	0	0	0	0	0	346,637	346,637	0	0	0	0
000000-00-0	Trident VIII, L.P. - PICA	Greenwich	CT	Asset was partially disposed	04/08/2020	11/30/2020	0	0	0	0	0	0	0	274,604	274,604	0	0	0	0
000000-00-0	Trimaran Fund II, L.L.C.	New York	NY	Asset was partially disposed	02/07/2001	12/15/2020	0	0	0	0	0	0	0	83,650	83,650	0	0	0	0
000000-00-0	Trive Capital Fund III, L.P. -PICA	Dallas	TX	Asset was partially disposed	12/28/2017	12/31/2020	0	0	0	0	0	0	0	273,596	273,596	0	0	0	0
000000-00-0	Trivest Discovery Fund, L.P. - PICA	Coral Gables	FL	Asset was partially disposed	06/12/2020	12/31/2020	0	0	0	0	0	0	0	62,874	62,874	0	0	0	0
000000-00-0	Trivest Fund VI, L.P. -PICA	Coral Gables	FL	Asset was partially disposed	02/08/2019	11/30/2020	0	0	0	0	0	0	0	53,693	53,693	0	0	0	0
000000-00-0	Trivest Growth Investment Fund, LP -PICA	Coral Gables	FL	Asset was partially disposed	01/17/2017	12/31/2020	0	0	0	0	0	0	0	61,830	61,830	0	0	0	0
000000-00-0	TSSP Capital Solutions (A), L.P. - PICA	Dallas	TX	Asset was partially disposed	06/05/2019	12/23/2020	0	0	0	0	0	0	0	159,141	159,141	0	0	0	0
000000-00-0	TSSP Opportunities Partners IV (A), L.P. - PICA	Dallas	TX	Asset was partially disposed	01/18/2019	12/31/2020	0	0	0	0	0	0	0	243,082	243,082	0	0	0	0
000000-00-0	Vestar Capital Partners IV, LP	New York	NY	Asset was partially disposed	11/01/2012	11/10/2020	0	0	0	0	0	0	0	8,595	8,595	0	0	0	0
000000-00-0	Vestar Capital Partners V-A, L.P.	New York	NY	Asset was partially disposed	11/01/2012	11/12/2020	0	0	0	0	0	0	0	3,149,485	3,149,485	0	0	0	0
000000-00-0	VIP IV LP - PICA	London	GBR	Asset was partially disposed	12/23/2020	12/31/2020	0	0	0	0	0	0	0	56,571	56,571	0	0	0	0
000000-00-0	Waterton Residential KJ Bond Venture I LLC - PICA	Chicago	IL	Asset was partially disposed	09/12/2016	12/31/2020	0	0	0	0	0	0	0	1,293,608	1,293,608	0	0	0	0
000000-00-0	Waterton Residential Property Venture XII, L.P. -PICA	Chicago	IL	Asset was partially disposed	02/23/2015	11/25/2020	0	0	0	0	0	0	0	1,313,779	1,313,779	0	0	0	0

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1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Waterton Residential Property Venture XIV, L.P. - PICA	Chicago	IL	Asset was partially disposed	12/23/2020	12/23/2020	0	0	0	0	0	0	0	94,494	94,494	0	0	0	0
000000-00-0	Westbrook Real Estate Fund X, L.P. -PICA	Palm Beach Gardens	FL	Asset was partially disposed	07/18/2016	12/31/2020	0	0	0	0	0	0	0	189,175	189,175	0	0	0	0
000000-00-0	Whitehorse Liquidity Partners (Offshore) III, L.P. - PICA	New Castle, Delaware	DE	Asset was partially disposed	10/31/2019	12/31/2020	0	0	0	0	0	0	0	200,000	200,000	0	0	0	0
000000-00-0	Yorktown Energy Partners X, L.P.	New York	NY	Asset was partially disposed	05/31/2013	08/11/2020	0	0	0	0	0	0	0	1,208,623	1,208,623	0	0	0	0
000000-00-0	Zeus Parent, LP -PICA	Wallingford	CT	Asset was partially disposed	09/29/2017	12/28/2020	0	0	0	0	0	0	0	3,100,000	3,100,000	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							1,211,279	10,594,991	0	0	0	10,594,991	1,572,217	228,521,967	226,944,459	(1,577,509)	0	(1,577,509)	(11,027,543)
000000-00-0	Ironbound Fund LLC - PICA	Newark	NJ	Asset was partially disposed	05/27/2010	12/31/2020	0	0	0	0	0	0	0	33,051,011	33,051,011	0	0	0	0
000000-00-0	Prudential Capital Energy Partners, LP -PICA	Chicago	IL	Asset was partially disposed	02/08/2017	12/31/2020	0	0	0	0	0	0	0	1,970,909	1,970,909	0	0	0	0
2099999. Joint Venture Interests - Common Stock - Affiliated							0	0	0	0	0	0	0	35,021,920	35,021,920	0	0	0	0
000000-00-0	Curzon Capital Partners 5 Long-Life LP-PICA	London	GBR	Asset was partially disposed	09/24/2020	12/31/2020	0	0	0	0	0	0	0	95,054	95,054	0	0	0	0
000000-00-0	PGIM Real Estate Asia Core -PICA	MADISON	NJ	Asset was partially disposed	03/24/2017	12/31/2020	0	0	0	0	0	0	0	(42,423)	(42,423)	0	0	0	0
000000-00-0	PLA Retail Fund I L.P.	MADISON	NJ	Asset was partially disposed	11/07/2006	12/31/2020	0	0	0	0	0	0	0	1,045	1,045	0	0	0	0
000000-00-0	Prudential US Real Estate Debt Fund, L.P. - PICA	MADISON	NJ	Asset was partially disposed	01/01/2015	12/31/2020	0	0	0	0	0	0	0	33,108	33,108	0	0	0	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							0	0	0	0	0	0	0	86,784	86,784	0	0	0	0
000000-00-0	Cal Crossings LLC - STAT	San Diego	CA	Asset was dissolved	03/13/2019	10/21/2020	0	0	0	0	0	0	0	1,035,022	1,035,022	0	0	0	0
000000-00-0	E.22nd Street Apartment Holdings LLC NEW JV - STAT	New York	NY	Asset was partially disposed	06/30/2020	12/31/2020	0	0	0	0	0	0	0	60,000	60,000	0	0	0	0
2299999. Joint Venture Interests - Real Estate - Affiliated							0	0	0	0	0	0	0	1,095,022	1,095,022	0	0	0	0
000000-00-0	PGIM REF EUROPE MEMBER LLC STANDALONE - PICA	Luxembourg	LUX	Asset was partially disposed	03/31/2020	12/31/2020	0	0	0	0	0	0	0	563,956	563,956	0	0	0	0
000000-00-0	PGIM REF Europe, SCSp - PICA	Luxembourg	LUX	Asset was partially disposed	04/17/2019	12/31/2020	0	0	0	0	0	0	0	88,725,635	88,725,635	0	0	0	0
000000-00-0	Prudential Impact Investments Mortgage Loans LLC	Newark	NJ	Asset was partially disposed	01/27/2016	12/31/2020	0	0	0	0	0	0	0	8,524,898	8,524,898	0	0	0	0
000000-00-0	Prudential Mortgage SKP REIT LLC	San Francisco	CA	Asset was partially disposed	03/26/2018	12/31/2020	0	0	0	0	0	0	0	3,368,249	3,368,249	0	0	0	0
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							0	0	0	0	0	0	0	101,182,738	101,182,738	0	0	0	0
000000-00-0	Ada Cogen Holdings LP - PICA	Morristown	NJ	Asset was dissolved	12/10/2013	09/30/2020	1,715,817	2,643,697	0	0	0	2,643,697	0	4,359,514	4,359,514	0	0	0	(370,735)
000000-00-0	CAES Development Company L.L.C.	Houston	TX	Asset was dissolved	08/14/2017	12/31/2020	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	C-III Capital Partners LLC	Greenville	SC	Asset was partially disposed	03/31/2010	11/17/2020	0	0	0	0	0	0	0	64,314	64,314	0	0	0	0
000000-00-0	Cross Atlantic Technology Fund	Newark	NJ	Asset was partially disposed	09/02/1999	12/31/2020	0	0	0	0	0	0	0	15,934	15,934	0	0	0	0
000000-00-0	Dale Bakken Partners 2012, LLC - PICA	Dallas	TX	Asset was partially disposed	12/31/2013	12/17/2020	0	0	0	0	0	0	0	(714,286)	(714,286)	0	0	0	0
000000-00-0	National Dry Cleaners Inc.	Scotttsdale	AZ	Asset was dissolved	10/15/2001	03/27/2020	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	NON-CORE LIQUIDATION	New York	NY	Asset was dissolved	12/31/2012	03/18/2020	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	One Energy Enterprises LLC - PICA	Findlay	OH	Asset was dissolved	12/30/2016	02/20/2020	0	1,080,287	0	0	0	1,080,287	0	1,080,287	0	(1,080,287)	(1,080,287)	(1,080,287)	0
000000-00-0	Outsourced Assets, LLC	New York	NY	Asset was dissolved	12/31/2012	03/24/2020	0	288,773	0	0	0	288,773	0	288,773	288,773	0	0	0	(277,634)
000000-00-0	PERC Holdings 1 LLC - PICA	White Plains	NY	Asset was partially disposed	12/16/2014	12/31/2020	0	0	0	0	0	0	0	2,336,635	2,336,635	0	0	0	0
000000-00-0	Persistent Energy Partners Fund I, LLC	New York	NY	Asset was dissolved	12/31/2012	03/18/2020	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	Pirlo Energy Holdings, LLC	East Brunswick	NJ	Asset was partially disposed	09/12/2016	12/31/2020	0	0	0	0	0	0	0	155,309	155,309	0	0	0	0
000000-00-0	PRAMERICA FOSUN LIFE INSURANCE CO	Newark	NJ	Asset was partially disposed	04/30/2012	12/31/2020	0	0	0	0	0	0	0	(21,393,541)	(21,393,541)	0	0	0	0
000000-00-0	Resolution Life L.P.	Hamilton	BMU	Asset was partially disposed	08/30/2013	06/30/2020	0	0	0	0	0	0	0	27,565,316	27,565,316	0	0	0	0
000000-00-0	San Jacinto Carroll Holdings, LLC	Boston	MA	Asset was partially disposed	04/07/2015	12/07/2020	0	0	0	0	0	0	0	2,835,504	2,835,504	0	0	0	0
000000-00-0	Warwick Partners II LLC	Oklahoma City	OK	Asset was partially disposed	03/25/2014	12/31/2020	0	0	0	0	0	0	0	96,129	96,129	0	0	0	0
000000-00-0	Deeded in Prior Year						0	0	0	0	0	0	0	0	0	0	0	0	4,265,423
2599999. Joint Venture Interests - Other - Unaffiliated							1,715,817	4,012,757	0	0	0	4,012,757	0	16,689,888	15,609,601	0	(1,080,287)	(1,080,287)	3,617,055
000000-00-0	Dale/P Minerals LP - PICA	Dallas	TX	Asset was partially disposed	12/31/2013	12/31/2020	0	0	0	0	0	0	0	544,455	544,455	0	0	0	0
000000-00-0	Gateway Sub-CDE I, LLC	Newark	NJ	Asset was dissolved	03/30/2015	12/31/2020	0	(114,390)	0	0	0	(114,390)	0	0	0	0	0	0	122,706
000000-00-0	PGIM REF Europe LP	Wilmington	DE	Asset was partially disposed	04/21/2017		0	0	0	0	0	0	0	1,192	1,192	0	0	0	0
2699999. Joint Venture Interests - Other - Affiliated							0	(114,390)	0	0	0	(114,390)	0	545,647	545,647	0	0	0	122,706
000000-00-0	60 State - Oxford Allocation	New York	NY	Transfer to Schedule B	03/20/2020	07/15/2020	0	0	(212,162)	0	0	(212,162)	0	80,922,710	80,922,710	0	0	0	0
2999999. Collateral Loans - Unaffiliated							0	0	(212,162)	0	0	(212,162)	0	80,922,710	80,922,710	0	0	0	0

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1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Boston Capital Corporate Tax Credit Fund XXXV A Limited Partnership	Boston	MA	Asset was partially disposed	01/24/2012	12/15/2020	0	0	0	0	0	0	0	4,528,788	4,528,788	0	0	0	0
000000-00-0	Centerline Corp Partners XXXVIII, LP	New York	NY	Asset was partially disposed	02/11/2011	12/15/2020	0	0	0	0	0	0	0	1,798,788	1,798,788	0	0	0	0
000000-00-0	CREA Corporate Tax Credit Fund XXIII, LLC	Indianapolis	IN	Asset was partially disposed	10/03/2011	12/15/2020	0	0	0	0	0	0	0	2,182,726	2,182,726	0	0	0	0
000000-00-0	Raymond James Tax Credit Fund 42 L.L.C.	St. Petersburg	FL	Asset was partially disposed	09/27/2016	12/15/2020	0	0	0	0	0	0	0	1,729,020	1,729,020	0	0	0	0
000000-00-0	Raymond James Tax Credit Fund 43 LLC	New York	NY	Asset was partially disposed	07/02/2018	12/22/2020	0	0	0	0	0	0	0	1,331,064	1,331,064	0	0	0	0
000000-00-0	Red Stone Equity-Fund 78 Limited Partnership - PICA	Cleveland	OH	Asset was partially disposed	07/27/2020	07/27/2020	0	0	0	0	0	0	0	47,853	47,853	0	0	0	0
000000-00-0	USA Institutional Tax Credit Fund LXXXVII, LP	Greenwich	CT	Asset was partially disposed	12/22/2011	12/15/2020	0	0	0	0	0	0	0	4,837,956	4,837,956	0	0	0	0
000000-00-0	WNC Institutional Tax Credit Fund 35, L.P.	Irvine	CA	Asset was partially disposed	02/28/2012	12/15/2020	0	0	0	0	0	0	0	2,250,876	2,250,876	0	0	0	0
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	0	0	0	0	0	0	18,707,071	18,707,071	0	0	0	0
000000-00-0	RJTCF-43 State Tax Credit Fund L.L.C.	St. Petersburg	FL	Asset was partially disposed	09/18/2018	12/15/2020	0	0	0	0	0	0	0	127,644	127,644	0	0	0	0
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	0	0	0	0	0	0	127,644	127,644	0	0	0	0
000000-00-0	Connecticut General Life Separate Accounts		CT	Asset was partially disposed	11/29/2004	12/31/2020	0	0	0	0	0	0	0	(293,299)	(293,299)	0	0	0	0
25344*-*A-9	Comm Asset Preservation Corp Promissory Note	New Jersey	NJ	Asset was partially disposed	09/30/2020	12/31/2020	0	0	0	0	0	0	0	2,500,000	2,500,000	0	0	0	0
P4045*-AA-0	Financiera Fortaleza SA de CV Promissory Note	Mexico City	MEX	Asset was partially disposed	12/25/2018	12/31/2020	0	0	0	0	0	0	0	2,222,222	2,028,166	(194,056)	0	(194,056)	0
000000-00-0	Guaranteed Plus Defined Comp Plan	Paris	FRA	Asset was partially disposed	11/30/2011	03/31/2020	0	0	0	0	0	0	0	79,027	79,027	0	0	0	0
4699999. Any Other Class of Assets - Unaffiliated							0	0	0	0	0	0	0	4,507,950	4,313,894	(194,056)	0	(194,056)	0
4899999. Total - Unaffiliated							2,927,096	14,607,748	(212,162)	0	0	14,395,586	1,572,217	349,564,015	346,712,163	(1,771,565)	(1,080,287)	(2,851,852)	(7,410,488)
4999999. Total - Affiliated							0	(114,390)	0	0	0	(114,390)	0	137,845,328	137,845,328	0	0	0	122,706
5099999 - Totals							2,927,096	14,493,358	(212,162)	0	0	14,281,196	1,572,217	487,409,342	484,557,491	(1,771,565)	(1,080,287)	(2,851,852)	(7,287,783)

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
744355-3#-3	Prudential Realty Securities, Inc.				8BIII	NO	0	171,259	0	126.000	50.4
0799999. Subtotal - Preferred Stock - Investment Sub							0	171,259	0	XXX	XXX
0999999. Total Preferred Stocks							0	171,259	0	XXX	XXX
74408#-10-9	Pruco Life Insurance Company		79227		8BI	NO	0	1,303,843,400	0	250,000.000	100.0
000000-00-0	Prudential Legacy Insurance Company of New Jersey		13809		8BI	NO	0	285,244,720	0	5,000,000.000	100.0
000000-00-0	Prudential Retirement Insurance and Annuity Company		93629		8BI	NO	0	1,156,959,426	0	25,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer							0	2,746,047,546	0	XXX	XXX
19416#-10-4	Colico II, Inc.				8BIII	NO	0	548,106,468	0	100.000	100.0
19417#-10-3	COLICO, INC.				8BIII	NO	0	2,192,087,298	0	100.000	100.0
68568@-10-9	Orchard Street Acres, Inc.				8BIII	NO	0	1,006,721,033	0	100.000	100.0
744355-2#-4	Prudential Realty Securities, Inc.				8BIII	NO	0	583,313,435	0	92.000	100.0
000000-00-0	PGIM Loan Originator				8BIII	NO	0	15,551,319	0	100.000	73.0
1699999. Subtotal - Common Stock - Investment Sub							0	4,345,779,553	0	XXX	XXX
1899999. Total Common Stocks							0	7,091,827,099	0	XXX	XXX
1999999 - Totals							0	7,091,998,358	0	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ 9,819,364,596

2.Total amount of intangible assets nonadmitted $ 3,314,380,062

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
74443#-10-6	Pruco Life Insurance Company of New Jersey	Pruco Life Insurance Company	0	400,000.000	100.0
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
3.

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ ..... 1B ...$ ..... 1C ...$ ..... 1D ..$ ..... 1E ...$ ..... 1F ...$ ..... 1G ..$ .....
2A ..$ ..... 2B ...$ ..... 2C ...$ .....
3A ..$ ..... 3B ...$ ..... 3C ...$ .....
4A ..$ ..... 4B ...$ ..... 4C ...$ .....
5A ..$ ..... 5B ...$ ..... 5C ...$ .....
6 ....$ .....

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
31407Q-DG-8	FNMA POOL NO 837203		1.A	266	267	03/01/2021
31409U-UU-7	FNMA POOL NO 879095		1.A	2,417	2,427	05/01/2021
31410T-ME-2	FNMA POOL NO 896857		1.A	15,732	15,791	03/01/2022
3128PH-CD-1	FHLMC POOL NO J05468		1.A	15,558	15,577	07/01/2022
31412Y-B3-5	FNMA POOL NO 938458		1.A	31,239	31,150	07/01/2022
31413D-BQ-9	FNMA POOL NO 942047		1.A	42,853	42,604	07/01/2022
31413D-D2-0	FNMA POOL NO 942121		1.A	29,189	29,116	07/01/2022
31414L-3M-8	FNMA POOL NO 969804		1.A	46,823	46,834	02/01/2023
3128PK-L5-1	FHLMC POOL NO J07548		1.A	84,185	83,109	04/01/2023
3128PK-L6-9	FHLMC POOL NO J07549		1.A	67,980	67,094	04/01/2023
31415A-T3-5	FNMA POOL NO 981270		1.A	47,075	46,921	04/01/2023
31415A-WK-3	FNMA POOL NO 981350		1.A	25,565	25,480	04/01/2023
31413M-HH-3	FNMA POOL NO 949432		1.A	32,831	32,709	05/01/2023
31415L-U4-7	FNMA POOL NO 983603		1.A	45,492	45,387	05/01/2023
31415T-R3-6	FNMA POOL NO 988906		1.A	67,131	66,496	08/01/2023
31415T-R8-5	FNMA POOL NO 988911		1.A	99,852	99,060	08/01/2023
31412P-GM-7	FNMA POOL NO 930904		1.A	68,937	68,324	04/01/2024
3128PP-UL-5	FHLMC POOL NO J10587		1.A	69,876	69,055	08/01/2024
3128PP-UN-1	FHLMC POOL NO J10589		1.A	180,467	178,138	08/01/2024
3128PP-SL-8	FHLMC POOL NO J10523		1.A	62,265	61,595	09/01/2024
3128PP-XT-5	FHLMC POOL NO J10690		1.A	66,924	65,860	09/01/2024
3128PP-XU-2	FHLMC POOL NO J10691		1.A	22,999	23,023	09/01/2024
3128PQ-XK-2	FHLMC POOL NO J11582		1.A	84,698	81,712	01/01/2025
3128PQ-Y4-7	FHLMC POOL NO J11631		1.A	71,878	69,202	02/01/2025
31418T-G9-2	FNMA POOL NO AD5623		1.A	46,390	44,943	04/01/2025
3128PR-J9-1	FHLMC POOL NO J12088		1.A	133,983	128,777	05/01/2025
31412V-JX-7	FNMA POOL NO 935978		1.A	264,958	256,710	05/01/2025
31418Q-TE-3	FNMA POOL NO AD3248		1.A	148,483	143,192	05/01/2025
31418Q-XL-2	FNMA POOL NO AD3382		1.A	105,784	102,284	06/01/2025
3138A1-HM-6	FNMA POOL NO AH0235		1.A	338,581	327,207	12/01/2025
31402D-KK-5	FNMA POOL NO 725798		1.A	109,238	113,787	06/01/2034
31406G-ZR-3	FNMA POOL NO 809952		1.A	84,425	80,742	02/01/2035
31407N-QM-8	FNMA POOL NO 835760		1.A	78,274	74,461	09/01/2035
31410G-ML-4	FNMA POOL NO 888763		1.A	107,295	110,419	10/01/2037
312929-P2-2	FHLMC POOL NO A83141		1.A	133,944	124,272	11/01/2038
31417L-2J-3	FNMA POOL NO AC2576		1.A	412,865	394,473	09/01/2039
31417S-BD-1	FNMA POOL NO AC5435		1.A	105,945	101,881	11/01/2039
312939-C5-8	FHLMC POOL NO A90992		1.A	215,731	204,350	02/01/2040
31418R-GH-8	FNMA POOL NO AD3799		1.A	267,081	256,758	04/01/2040
31418U-B7-8	FNMA POOL NO AD6361		1.A	109,870	105,942	05/01/2040
3128M7-4L-7	FHLMC POOL NO G05927		1.A	2,354,733	2,232,038	07/01/2040
312941-NJ-2	FHLMC POOL NO A93093		1.A	881,226	835,851	07/01/2040
312941-SE-8	FHLMC POOL NO A93217		1.A	550,556	521,994	07/01/2040
31418W-NZ-9	FNMA POOL NO AD8507		1.A	303,715	292,403	08/01/2040
312942-EF-8	FHLMC POOL NO A93734		1.A	817,630	777,702	09/01/2040
31419D-K7-5	FNMA POOL NO AE3017		1.A	353,469	339,433	09/01/2040
31419J-M3-9	FNMA POOL NO AE7577		1.A	1,208,057	1,162,439	11/01/2040
3138AS-3T-7	FNMA POOL NO AJ1709		1.A	1,773,051	1,717,951	09/01/2041
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities				12,187,516	11,716,939	XXX
3199999. Total - U.S. Special Revenues Bonds				12,187,516	11,716,939	XXX
502175-B@-0	LTC Properties Inc Series C Senior Note		2.C	577,589	566,451	11/22/2021
679580-D@-6	Old Dominion Freight Line Inc Senior Note Tranche B		2.A	906,448	906,401	01/03/2021
03820C-A#-2	Applied Industrial Tech, Inc. Senior Note		2.C	5,837,089	5,740,038	07/01/2022
05565E-AV-7	BMW US CAP CORP LLC CORP FLOATER		1.F FE	6,378,125	6,372,575	04/12/2021
89236T-EV-3	TOYOTA MOTOR CREDIT CORP CORP FLOATER		1.E FE	19,840,043	19,825,790	04/13/2021
90331H-NQ-2	US BANK NA CORP FLOATER		1.D FE	17,004,324	16,993,534	04/26/2021
369550-BF-4	GENERAL DYNAMICS CORP CORP FLOATER		1.F FE	7,088,754	7,080,639	05/11/2021
808513-AV-7	CHARLES SCHWAB CORP CORP FLOATER		1.F FE	16,766,455	16,752,792	05/21/2021
70342@-AE-8	Patterson Companies Inc. Senior Note		2.C	288,369	283,226	12/08/2021
76289#-AD-0	Rich Holdings Inc. Senior Note		2.B	3,741,886	3,614,415	03/31/2023
06367T-4X-5	BANK OF MONTREAL CORP FRGN FLOATER		1.C FE	12,150,271	12,136,216	04/13/2021
78013X-KH-0	ROYAL BANK OF CANADA CORP FRGN FLOATER		1.C FE	28,354,950	28,322,557	04/30/2021
00084D-AS-9	ABN AMRO BANK NV CORP FRGN FLOATER		1.E FE	11,366,502	11,329,023	08/27/2021
12542R-F#-2	CHS Inc. Senior Unsecured		2.C	6,987,506	6,893,398	06/09/2021
24422E-UJ-6	JOHN DEERE CAPITAL CORP CORP FLOATER		1.F FE	9,643,592	9,629,669	09/10/2021
64952W-CZ-4	NEW YORK LIFE GLOBAL FDG CORP FLOATER		1.A FE	2,978,611	2,973,868	08/06/2021
580589-B*-9	McGrath Rentcorp Senior Note		3.A	1,422,678	1,416,128	03/17/2021
911312-BH-8	UNITED PARCEL SERVICE CORP FLOATER		1.G FE	14,164,615	14,160,006	04/01/2021
74263@-AC-9	Principal US Property Sep Acct Senior Note		1.F	4,969,552	4,909,368	06/25/2021
69351H-AF-9	PPF Funding Senior Note		4.B	7,256,977	7,103,297	07/15/2021
02665W-CN-9	AMERICAN HONDA FINANCE CORPORA CORP FLOATER		1.G FE	12,552,641	12,532,731	12/10/2021
59862*-AD-5	Mike Albert Leasing Inc. Senior Secured Note		2.C	4,365,927	4,248,384	03/11/2022
C8894#-AL-9	Tolko Industries Ltd. Senior Note		3.A	1,564,802	1,538,859	02/22/2022
Q9389#-AE-0	Vector Limited Senior Note		2.B FE	2,878,079	2,826,967	10/14/2021
744516-F@-9	Public Service Company of NC SENIOR NOTE		2.A	11,598,787	11,568,515	02/16/2021
731068-A@-1	Polaris Industries Inc. Senior Unsecured Note		2.B	4,953,037	4,923,907	05/03/2021
217020-C@-3	Coorstek, Inc Senior Secured Note		2.C	1,756,430	1,741,231	07/19/2021
98259@-AC-4	Wurth Group of North America Senior Note		1.F	4,122,036	4,059,306	09/22/2021
44855#-AW-0	Hy Vee, Inc. Senior Note		2.B	7,618,710	7,480,845	12/15/2021
39063#-AE-8	Great Lakes Hydro America LLC Dent in a Project		2.C	4,319,495	4,248,384	01/31/2022
86787E-BD-8	SUNTRUST BKS INC CORP FLOATER		1.F FE	13,388,886	13,311,602	05/17/2022
78355H-KM-0	RYDER SYSTEM INC SR NT CORPORATE		2.B FE	2,340,932	2,265,148	06/01/2022
04317@-AE-8	Arthur J. Gallagher & Co Senior Note		2.B	4,988,380	4,862,408	06/14/2022
44855#-AX-8	Hy Vee, Inc. Senior Note		2.B	676,775	653,432	12/14/2022
74941@-AA-3	RDO Equipment Co Senior Secured Note		3.B	4,518,360	4,298,391	09/18/2025
C6574#-AB-2	North West Company, Inc. Senior Secured Note		2.C	4,006,435	3,959,822	06/16/2021
C1465*-AF-0	CGI Group Inc Senior Note		2.A	6,282,452	6,095,078	12/15/2021
C0445#-AM-8	ARC Resources Ltd. Senior Unsecured Note		2.C	4,942,966	4,937,450	08/23/2024
C1465*-AK-9	CGI Group Inc Senior Note		2.A	11,452,420	10,998,525	09/12/2024
86565B-ZV-6	SUMITOMO MITSUI BANKING CORP (CERTIFICATE OF DEPOSIT		1.E FE	7,088,286	7,061,414	05/13/2021
G1108#-AE-8	The British Land Company plc Senior Note		1.F	4,203,313	4,141,100	09/01/2021
87946F-A*-1	Teleperformance S.A. Senior Note		2.C	4,856,452	4,764,799	12/09/2021
G9523#-AF-5	Weir Group plc Senior Note		3.A	2,223,334	2,198,990	02/16/2022
42824C-BD-0	HEWLETT-PACKARD CO CORP FLOATER		2.B FE	2,834,806	2,832,256	03/12/2021
29717P-B*-7	Essex Portfolio LP Senior Note		2.A	906,573	909,517	04/30/2021
92345Y-AA-4	Verisk Analytics, Inc. CORPORATE		2.B FE	1,439,386	1,431,531	05/01/2021
254687-FG-6	WALT DISNEY COMPANY CORP FLOATER		1.G FE	3,402,363	3,398,707	09/01/2021
39526@-AC-5	Greenheck Fan Corporation Senior Secured Note		2.C	574,020	566,236	09/16/2021
24422E-UZ-0	JOHN DEERE CAPITAL CORP CORP FLOATER		1.F FE	3,418,580	3,398,707	06/13/2022
64952W-DH-3	NEW YORK LIFE GLOBAL FDG CORPORATE		1.A FE	7,299,857	7,075,728	07/12/2022
64952W-DJ-9	NEW YORK LIFE GLOBAL FDG CORP FLOATER		1.A FE	4,979,979	4,956,447	07/12/2022
30231G-BA-9	EXXON MOBIL CORPORATION CORP FLOATER		1.C FE	12,224,140	12,178,699	08/16/2022
30231G-BB-7	EXXON MOBIL CORPORATION CORPORATE		1.C FE	5,814,114	5,664,511	08/16/2022
06406R-AK-3	BANK OF NEW YORK MELLON CORP/T CORPORATE		1.E FE	6,290,779	6,116,525	08/23/2022
254687-FH-4	WALT DISNEY COMPANY CORP FLOATER		1.G FE	10,236,802	10,196,120	09/01/2022
037833-DL-1	APPLE COMPUTER INC CORPORATE		1.B FE	6,678,878	6,513,500	09/11/2022
59113@-AA-6	Metal Technolgies IND Inc Senior Note		2.C	1,891,918	1,831,611	12/09/2022
852212-AD-1	Square Butte Electric SRNT		2.A FE	1,358,431	1,327,396	01/01/2024

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
86565B-G3-9	SUMITOMO MITSUI BANKING CORP (CERTIFICATE OF DEPOSIT		1.E FE	16,167,266	16,135,330	07/12/2021
89153V-AR-0	TOTAL CAPITAL INTERNATIONAL SA CORP FOREIGN		1.D FE	5,655,323	5,607,866	07/12/2021
22532X-MU-9	CREDIT AGRICOLE CORPORATE AND CERTIFICATE OF DEPOSIT		1.E FE	7,097,208	7,066,099	09/13/2021
606822-BL-7	MITSUBISHI UFJ FINANCIAL GROUP CORP FOREIGN		1.G FE	21,978,967	21,241,918	07/18/2022
677415-CP-4	Ohio Pwr Company CORPORATE		1.G FE	1,898,978	1,877,415	10/01/2021
59862*-AF-0	Mike Albert Leasing Inc. Sr. Secured		2.C	7,408,752	7,174,104	12/27/2022
05252A-DE-8	AUSTRALIA AND NEW ZEALAND BANK CORP FRGN FLOATER		1.D FE	6,410,617	6,372,575	11/21/2022
G7334*-AA-3	RPS Group plc Senior Note		3.A	1,002,886	996,214	09/30/2021
49271V-AE-0	Keurig Dr Pepper Inc CORPORATE		2.B FE	7,540,278	7,498,843	05/25/2021
14913Q-2N-8	CATERPILLAR FINANCIAL SERVICES CORPORATE		1.F FE	3,542,278	3,513,466	09/07/2021
713448-DM-7	PEPSICO INC CORP FLOATER		1.E FE	5,401,489	5,362,552	10/06/2021
58646#-AL-8	Menasha Corporation Senior Note		2.B	2,706,078	2,675,820	02/07/2022
713448-DU-9	PEPSICO INC CORP FLOATER		1.E FE	2,217,438	2,191,548	05/02/2022
22053*-AJ-9	Cortez Capital Corp. Senior Secured Note		2.B	1,822,303	1,772,761	12/12/2022
127097-D8-9	Cabot Oil & Gas Corp SENIOR NOTE		2.B	1,068,060	1,045,905	01/15/2023
31677Q-BS-7	FIFTH THIRD BK CINCINNATI CORPORATE		1.G FE	11,070,004	10,756,190	01/30/2023
44644M-AA-9	HUNTINGTON NATL BK CORPORATE		1.G FE	13,373,186	13,020,606	02/03/2023
14042O-NB-2	CAPITAL ONE BANK USA NA CORPORATE		2.B FE	1,798,968	1,757,336	02/15/2023
69353R-FT-0	PNC BANK NATIONAL ASSOCIATION CORP FLOATER		1.F FE	8,917,022	8,779,993	02/24/2023
69353R-FU-7	PNC BANK NATIONAL ASSOCIATION CORP FLOATER		1.F FE	7,374,972	7,363,865	02/24/2023
191098-A*-3	Coca-Cola Consolidated, Inc. Senior Unsecured Note		2.B	3,042,406	3,010,625	02/27/2023
89788J-AC-3	TRUIST BANK CORP FLOATER		1.F FE	5,280,388	5,239,673	03/09/2023
49327M-2Z-6	KEYBANK NA BANK NOTE		1.G FE	10,822,322	10,617,244	03/10/2023
12541W-A*-1	CH Robinson Worldwide Inc Senior Note		2.B	5,375,608	5,255,611	08/28/2023
G8228*-AA-0	Smith & Nephew plc Senior Note		1.G	945,515	944,557	01/21/2021
90351D-AD-9	UBS GROUP FDG JERSEY LTD CORP FOREIGN		1.G FE	7,134,604	7,106,108	04/15/2021
22532X-PF-9	CREDIT AGRICOLE CORPORATE AND CERTIFICATE OF DEPOSIT		1.E FE	13,180,788	13,169,989	08/20/2021
22550U-AA-9	CREDIT SUISSE AG (NEW YORK BRA CORP FRGN FLOATER		1.E FE	32,553,374	32,500,134	02/04/2022
65558T-UM-5	NORDEA BANK ABP (NEW YORK BRAN CERTIFICATE OF DEPOSIT		1.C FE	28,353,995	28,322,557	02/14/2022
86959R-FJ-4	SVENSKA HANDELSBANKEN AB (NEW CERTIFICATE OF DEPOSIT		1.C FE	28,344,648	28,322,557	02/18/2022
60920L-AC-8	MONDELEZ INTERNATIONAL HOLDING CORP FOREIGN		2.B FE	1,060,503	1,060,377	10/28/2021
05565E-AL-9	BMW US CAP CORP LLC CORPORATE		1.F FE	2,858,946	2,794,294	09/15/2021
918204-AZ-1	V F CORP CORPORATE		1.G FE	21,680,705	21,239,131	04/23/2022
855244-AY-5	STARBUCKS CORP CORPORATE		2.A FE	3,445,192	3,397,148	05/07/2022
458140-BC-3	INTEL CORP CORP FLOATER		1.E FE	2,842,800	2,804,966	05/11/2022
928668-BC-5	VOLKSWAGEN GROUP OF AMERICA FI CORPORATE		2.A FE	17,530,999	16,986,856	05/13/2022
911312-BJ-4	UNITED PARCEL SERVICE CORP FLOATER		1.G FE	8,552,900	8,415,574	04/01/2023
05565E-BM-6	BMW US CAP CORP LLC CORPORATE		1.F FE	6,387,030	5,942,757	04/06/2023
637639-AA-3	NATIONAL SECURITIES CLEARING C CORPORATE		1.B FE	4,336,629	4,245,276	04/23/2023
718172-CQ-0	PHILIP MORRIS INTERNATIONAL IN CORPORATE		1.F FE	5,486,732	5,367,186	05/01/2023
70450Y-AF-0	PayPal Holdings Inc CORPORATE		2.A FE	6,093,031	5,943,352	06/01/2023
775109-BQ-3	ROGERS COMMUN INC. CORP FRGN FLOATER		2.A FE	2,962,282	2,945,546	03/22/2022
67077M-AV-0	NUTRIEN LTD CORP FOREIGN		2.B FE	4,977,659	4,811,353	05/13/2023
902674-YA-2	UBS AG (LONDON BRANCH) CORP FOREIGN		1.D FE	10,810,115	10,611,720	04/21/2022
06739G-CR-8	BARCLAYS BK PLC CORP FOREIGN		1.E FE	23,548,461	23,311,940	05/12/2022
6944PL-2C-2	PACIFIC LIFE GLOBAL FUNDING II CORPORATE		1.D FE	13,691,075	13,650,079	09/23/2023
00173*-AC-5	ALS Testing Services Group Inc Senior Note		2.B	910,563	866,670	07/19/2022
02112#-AG-2	Alsco Inc. Senior Unsecured Note		1.G	6,538,522	6,287,608	04/17/2025
110122-CJ-5	BRISTOL MYERS SQUIBB CO CORP FLOATER		1.F FE	2,557,366	2,549,030	05/16/2022
110122-CK-2	BRISTOL MYERS SQUIBB CO CORPORATE		1.F FE	9,138,262	9,056,533	05/14/2021
29206#-AC-1	Empire Southwest LLC Senior Note		2.C	1,095,041	1,062,096	07/25/2022
375558-BV-4	GILEAD SCIENCES INC CORP FLOATER		2.A FE	5,960,478	5,947,737	09/29/2023
375558-BW-2	GILEAD SCIENCES INC CORPORATE		2.A FE	5,963,363	5,945,818	09/29/2023
44929#-AD-6	ICRE REIT HLDGS Senior Note		2.A	930,149	880,832	03/08/2023
50212#-AA-5	LP 1A REIT INC/ JPM-SPF Senior Unsecured Note		1.G	538,479	517,502	10/07/2024
553498-A*-7	MSA Safety Incorporated Series A Senior Note		2.C	1,134,084	1,109,395	10/13/2021
720186-E8-0	Piedmont Natural Gas Co Inc. Senior Note		1.G	2,296,539	2,265,805	06/06/2021
858586-H8-2	Stepan Co Senior Note		2.C	2,895,401	2,731,104	11/01/2023
717046-A6-5	Peyto Exploration & Dev Corp Senior Note		3.C	3,116,614	2,880,705	09/06/2022
708326-A*-4	Pennon Group plc Senior Note		2.B	1,173,802	1,125,325	04/25/2022
B6961#-AB-4	Puratos NV Senior Note		2.A	1,345,897	1,260,436	11/17/2023
D9695*-AA-5	Wilo SE Senior Note		2.A	6,916,019	6,880,816	02/16/2021
P2604*-AA-7	CIBanco SA Inst Banca Mlt Div Senior Unsecured Note		2.C	1,806,514	1,699,353	06/30/2023
00287Y-BK-4	ABBVIE INC CORP FLOATER		2.A FE	3,405,855	3,398,707	11/19/2021
00287Y-BP-3	ABBVIE INC CORP FLOATER		2.A FE	4,836,761	4,814,835	11/21/2022
00287Y-BY-4	ABBVIE INC CORP FLOATER		2.B FE	9,917,895	9,912,895	05/21/2021
06367C-2Y-2	BANK OF MONTREAL (CHICAGO BRAN CERTIFICATE OF DEPOSIT		1.D FE	15,294,181	15,294,181	12/13/2021
63486*-AA-9	National Basketball Assoc. Sr. Secured		1.G FE	3,560,097	3,540,320	12/16/2023
637639-AC-9	NATIONAL SECURITIES CLEARING C CORPORATE		1.B FE	13,691,495	13,648,925	12/07/2023
863667-BB-6	STRYKER CORP CORPORATE		2.A FE	6,806,667	6,791,699	12/01/2023
89236T-HS-7	TOYOTA MOTOR CREDIT CORP CORP FLOATER		1.E FE	29,736,385	29,738,685	06/13/2022
13606C-KE-3	CANADIAN IMPERIAL BANK OF COMM CERTIFICATE OF DEPOSIT		1.D FE	33,703,843	33,703,843	01/03/2022
78012U-ZC-2	ROYAL BANK OF CANADA (NEW YORK CERTIFICATE OF DEPOSIT		1.C FE	14,162,695	14,161,278	12/16/2021
83368Y-FS-1	SOCIETE GENERALE SA COMMERCIAL PAPER		1.E FE	28,322,557	28,322,557	12/13/2021
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				997,280,199	986,745,872	XXX
12666T-AA-4	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOATER		6.	1	1	09/25/2046
126684-AA-7	COUNTRYWIDE HOME EQUITY AMBAC ABS FLOATER		1.D	1	1	03/25/2034
23242M-AA-9	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOATER		6.	1	1	06/25/2021
68402V-AC-6	OPT_AMBAC_HE ABS FLOATER		1.A	1	1	01/25/2037
12667F-QS-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_04-18CB		1.A FM	7,403	7,401	09/25/2035
466247-QC-0	JP MORGAN MORTGAGE TRUST JPMMT CMO FLOATER		1.A FM	55,274	54,255	06/25/2035
85772H-AA-7	Station Place Securitization T CMO FLOATER		2.B FE	22,016,571	22,091,594	03/24/2021
61916B-AS-9	MORTGAGE REPURCHASE AGREEMENT CMO FLOATER		1.D FE	9,918,528	9,912,895	04/30/2022
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				31,997,779	32,066,147	XXX
12630D-AV-6	COMM MORTGAGE TRUST COMM_14-CR CMBS		1.A FM	6,420,170	6,583,485	02/10/2047
92937U-AE-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1.A FM	1,466,428	1,426,984	05/15/2045
92930R-BD-3	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1.A FM	2,592,768	2,542,373	11/15/2045
90268T-AC-8	UBS-CITIGROUP COMMERCIAL MORTG CMBS		1.A FM	2,810,642	2,786,695	01/10/2045
92937E-AE-4	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1.A FM	6,743,302	6,564,215	03/15/2045
92890N-AV-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1.A FM	2,854,082	2,782,040	12/15/2045
61690K-AC-6	MORGAN STANLEY BAML TRUST MSBA CMBS		1.A FM	2,206,796	2,148,017	02/15/2046
90270Y-BG-3	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		1.A FM	621,103	602,999	03/10/2046
12626G-BH-5	COMM MORTGAGE TRUST CMBS		1.A FM	6,309,398	6,082,335	08/10/2046
36198F-AF-9	GS MORTGAGE SECURITIES TRUST CMBS		1.A FM	1,047,205	1,019,724	08/10/2046
12591K-AC-9	COMM MORTGAGE TRUST COMM_13-CR CMBS		1.A FM	1,457,788	1,408,242	10/10/2046
12630B-AY-4	COMM MORTGAGE TRUST COMM_13-CR CMBS		1.A FM	1,935,108	1,861,534	11/10/2046
17321R-AE-6	CITIGROUP COMMERCIAL MORTGAGE CMBS		1.A FM	7,628,497	7,360,501	11/10/2046
36248G-AE-0	GS MORTGAGE SECURITIES TRUST G CMBS		1.A FM	357,244	342,857	11/10/2046
61690G-AC-5	MORGAN STANLEY BAML TRUST MSBA CMBS		1.A FM	11,730,256	11,322,693	02/15/2047
12591U-AD-5	COMM MORTGAGE TRUST COMM_14-UB CMBS		1.A FM	5,013,599	4,817,700	03/10/2047
17322A-AE-2	CITIGROUP COMMERCIAL MORTGAGE CMBS		1.A FM	6,776,668	6,517,832	03/10/2047
92938V-AR-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1.A FM	4,383,387	4,197,436	03/15/2047
12591T-AC-0	COMM MORTGAGE TRUST COMM_14-LC CMBS		1.A FM	4,822,493	4,639,138	04/10/2047
36252W-AY-4	GS MORTGAGE SECURITIES TRUST CMBS		1.A FM	492,292	470,263	04/10/2047
61763K-AY-0	MORGAN STANLEY BAML TRUST MSBA CMBS		1.A FM	1,893,390	1,824,561	04/15/2047
17322V-AU-0	CITIGROUP COMMERCIAL MORTGAGE CMBS		1.A FM	7,199,674	6,928,348	07/10/2047
46642C-AA-8	JP MORGAN CHASE COMMERCIAL MOR CMBS		1.A FM	7,697,450	7,642,355	07/15/2047
61763U-AX-0	MORGAN STANLEY BAML TRUST CMBS		1.A FM	3,063,704	3,031,049	08/15/2047
46643A-BC-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS		1.A FM	1,992,231	1,959,373	09/15/2047
12592M-BG-4	COMM 2014-LC17 CMBS		1.A FM	9,763,595	9,314,320	10/10/2047
12592X-BA-3	COMM MORTGAGE TRUST COMM_15-CR CMBS		1.A FM	9,372,832	9,168,434	03/10/2048
61760R-BB-7	MORGAN STANLEY CAPITAL I TRUST CMBS		1.A FM	14,292,171	14,278,091	07/15/2049

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
12631D-AZ-6	COMM MORTGAGE TRUST CMBS		1.A FM	3,028,078	2,934,983	05/10/2047
92936J-BB-9	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1.A FM	13,667,737	13,598,032	11/15/2044
12624B-AC-0	COMM MORTGAGE TRUST CMBS		1.A FM	10,601,037	10,518,341	05/15/2045
46634S-AD-7	JP MORGAN CHASE COMMERCIAL MOR CMBS		1.A FM	2,906,145	2,879,319	05/15/2045
61761D-AD-4	MORGAN STANLEY BAML TRUST MSBA CMBS		1.A FM	6,175,962	6,115,518	11/15/2045
12592P-BD-4	COMM MORTGAGE TRUST CMBS		1.A FM	3,362,993	3,275,064	12/10/2047
12629N-AD-7	COMM MORTGAGE TRUST COMM_15-DC CMBS		1.A FM	1,288,661	1,258,318	02/10/2048
06541F-AX-7	BANK 2017-BNK4 CMBS		1.A FM	2,895,421	2,856,632	05/15/2050
54910T-AC-6	LSTAR COMMERCIAL MORTGAGE TRUS CMBS		1.A FM	2,323,353	2,297,639	03/10/2050
92938C-AE-7	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1.A FM	3,641,379	3,648,239	08/15/2046
36192K-AT-4	GS MORTGAGE SECURITIES CORPORA CMBS		1.A FM	4,395,723	4,367,937	05/10/2045
12625F-AE-6	COMM MORTGAGE TRUST COMM_13-CR CMBS		1.A FM	6,449,537	6,269,494	03/10/2046
94989C-AY-7	WELLS FARGO COMMERCIAL MORTGAG CMBS		1.A FM	5,663,225	5,527,128	02/15/2048
61765L-AS-9	MORGAN STANLEY BAML TRUST MSBA CMBS		1.A FM	4,710,230	4,569,674	05/15/2048
95000A-AS-6	WELLS FARGO COMMERCIAL MORTGAG CMBS		1.A FM	4,370,059	4,311,078	12/15/2048
12634N-AU-2	CSAIL COMMERCIAL MORTGAGE TRUS CMBS		1.A FM	4,554,362	4,433,389	06/15/2057
08160B-AB-0	BENCHMARK MORTGAGE TRUST BMARK CMBS		1.A FM	2,250,648	2,229,171	07/15/2051
08161B-AV-5	BENCHMARK MORTGAGE TRUST BMARK CMBS		1.A FM	2,661,289	2,648,870	04/10/2051
46641J-AA-4	JPMBB COMMERCIAL MORTGAGE SECU CMBS		1.A FM	12,966,936	12,887,692	02/15/2047
61764P-BS-0	MORGAN STANLEY BAML TRUST CMBS		1.A FM	3,834,447	3,820,807	12/15/2047
61767Y-AV-2	MORGAN STANLEY CAPITAL I TRUST CMBS		1.A FM	2,805,362	2,784,131	07/15/2051
90276V-AB-5	UBS COMMERCIAL MORTGAGE TRUST CMBS		1.A FM	2,875,141	2,884,259	02/15/2051
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities				240,371,995	235,739,310	XXX
817176-AL-4	SENECA PARK CLO LTD CLO		1.A FE	63,172	63,191	07/17/2026
14889H-AJ-8	CATAMARAN CLO LTD CLO		1.A FE	1,760,522	1,760,527	10/18/2026
532619-AL-7	LIMEROCK CLO CLO		1.A FE	2,062,853	2,062,549	10/20/2026
31953*-AJ-1	First Chicago Leasing Corp LVL - 2007-A Series A		1.D	48,602	48,133	05/31/2022
31953*-AK-8	First Chicago Leasing Corp Debt in a Leveraged Lease		1.D	45,404	44,915	09/27/2022
828428-AJ-1	SILVERMORE CLO CLO		1.A FE	2,594,730	2,594,736	05/15/2026
006278-AT-2	Adams Mill CLO Ltd CLO		1.A FE	1,560,923	1,560,922	07/15/2026
87969D-AL-1	TELOS CLO LTD CLO		1.A FE	1,963,716	1,963,716	07/17/2026
165183-AZ-7	CHESAPEAKE FUNDING II LLC CFII ABS FLOATER		1.A FE	332,508	332,508	08/15/2029
05363X-AN-7	Avery Point CLO Ltd CLO		1.A FE	1,829,112	1,829,115	07/17/2026
33883E-AL-6	FLATIRON CLO LTD CLO		1.A FE	2,263,424	2,261,773	04/15/2027
59801Q-AJ-8	MIDOCEAN CREDIT CLO I MID CLO		1.A FE	2,163,495	2,166,664	04/15/2027
87248B-AQ-7	TICP CLO Ltd CLO		1.A FE	16,091,975	16,101,627	07/20/2027
14314R-AC-6	CARMX_AUTO ASSET BACKED		1.A FE	287,272	286,165	10/17/2022
55316A-AC-4	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1.A FE	453,632	451,597	10/17/2022
14314A-AC-3	CARMX_AUTO ASSET BACKED		1.A FE	740,674	735,381	11/15/2022
064229-AC-1	BANK OF THE WEST AUTO TRUST BW ASSET BACKED		1.A FE	130,382	129,838	01/15/2023
02005A-GP-7	ALLY MASTER OWNER TRUST ASSET BACKED		1.A FE	9,496,541	9,487,316	01/17/2023
361886-BK-9	GMF FLOORPLAN OWNER REVOLVING ASSET BACKED		1.A FE	6,493,799	6,457,531	03/15/2023
29373L-AB-7	ENTERPRISE FLEET FINANCING ASSET BACKED		1.A FE	898,355	894,560	10/20/2023
00217E-AB-4	ARI FLEET LEASE TRUST ASSET BACKED		1.A FE	22,758	22,739	10/15/2026
165183-BB-9	CHESAPEAKE FUNDING II LLC CFII ASSET BACKED		1.A FE	665,217	661,415	11/15/2029
05633W-AB-9	BAC San Jose DPR Funding Senior Secured Note		3.A FE	2,364,069	2,365,400	11/15/2021
59802Q-AS-7	MIDOCEAN CR CLO I CLO		1.A FE	2,984,814	2,988,415	01/15/2024
95168W-AQ-0	WEST CLO 2014-2 LTD CLO		1.A FE	529,069	529,295	01/16/2027
04965C-AJ-7	CSAM CLO		1.A FE	13,394,694	13,411,097	04/22/2027
67091Y-AJ-3	OCP CLO		1.A FE	2,209,605	2,212,218	07/15/2027
08180R-AL-9	BENEFIT STREET PARTNERS CLO LT CLO		1.A FE	6,415,890	6,417,754	07/18/2027
04941G-AL-2	ATLAS SENIOR LOAN FUND LTD CLO		1.A FE	2,203,111	2,206,455	11/17/2027
114521-AL-1	BROOKSIDE MILL CLO LTD CLO		1.A FE	8,279,072	8,326,916	01/17/2028
55953R-AL-5	BLACKROCK CLO CLO		1.A FE	19,164,533	19,211,363	01/18/2028
43814U-AG-4	HONDA_AUTO ASSET BACKED		1.A FE	1,085,451	1,076,442	05/18/2022
60700D-AC-2	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1.A FE	1,890,373	1,871,445	09/12/2022
02007J-AC-1	ALLY AUTO ASSET BACKED		1.A FE	4,635,527	4,588,602	01/17/2023
14314X-AC-3	CARMX_AUTO ASSET BACKED		1.A FE	1,931,139	1,910,498	01/17/2023
02005A-GU-6	ALLY MASTER OWNER TRUST ASSET BACKED		1.A FE	5,183,143	5,125,559	05/15/2023
05564U-AM-2	BMW FLOORPLAN MASTER OWNER TRU ASSET BACKED		1.A FE	2,861,973	2,831,738	05/15/2023
94978#-EF-0	Wells Fargo BK Northwest, N.A. Debt in a Leveraged Lease		2.B	151,007	144,043	01/03/2025
94978#-EG-8	Wells Fargo BK Northwest, N.A. Debt in a Leveraged Lease		2.B	362,455	346,368	01/03/2025
94949R-AS-6	WELLFLEET CLO LTD CLO		1.A FE	11,667,667	11,679,296	04/20/2028
165183-AL-8	CHESAPEAKE FUNDING II LLC CFII ASSET BACKED		1.A FE	15,965	15,941	05/15/2029
338422-AQ-1	FLAGSHIP CLO		1.A FE	1,884,928	1,883,812	01/16/2026
36321H-AA-6	GALAXY XXIX CLO LTD CLO		1.A FE	11,037,489	11,060,167	11/15/2026
25820N-AA-2	DORCHESTER PK CLO LTD CLO		1.A FE	17,200,535	17,224,719	04/20/2028
50189C-AN-1	LCM LIMITED PARTNERSHIP CLO		1.A FE	9,898,815	9,912,895	04/20/2028
48273L-AB-8	KVK CLO LTD CLO		1.A FE	14,345,251	14,369,842	05/20/2029
02005A-HE-1	ALLY MASTER OWNER TRUST ASSET BACKED		1.A FE	4,416,820	4,361,550	07/17/2023
02582J-JF-8	AMERICAN EXPRESS CREDIT ACCOUN ASSET BACKED		1.A FE	7,275,180	7,165,397	02/15/2024
02582J-JH-4	AMERICAN EXPRESS CREDIT ACCOUN ASSET BACKED		1.A FE	7,168,887	7,023,753	04/15/2024
03329K-AQ-6	ANCHORAGE CAPITAL CLO LTD CLO		1.A FE	13,449,636	13,471,042	07/28/2028
04033B-AB-4	ARI FLEET LEASE TRUST ASSET BACKED		1.A FE	670,923	665,625	08/16/2027
05522R-DA-3	BANK OF AMERICA CREDIT CARD TR ASSET BACKED		1.A FE	4,658,393	4,588,132	12/15/2023
07131X-AV-6	BATTALION CLO LTD CLO		1.A FE	5,156,350	5,155,341	07/17/2028
14313F-AD-1	CARMX_AUTO ASSET BACKED		1.A FE	5,523,251	5,432,572	06/15/2023
254683-CG-8	DISCOVER CARD MASTER TRU_07-A1 ASSET BACKED		1.A FE	6,528,311	6,428,884	01/16/2024
28851Q-AE-3	ELLINGTON CLO I LTD ECLO_17-1A CLO		1.A FE	7,426,063	7,442,353	10/15/2029
29373F-AB-0	ENTERPRISE FLEET FINANCING ASSET BACKED		1.A FE	1,266,010	1,258,617	02/20/2024
36255J-AD-6	G&M FINANCE LTD ASSET BACKED		1.A FE	1,958,852	1,932,223	05/16/2023
58772R-AD-6	MERCEDES-BENZ AUTO RECEIVABLES ASSET BACKED		1.A FE	1,938,819	1,917,231	01/17/2023
65479G-AD-1	NISSAN AUTO ASSET BACKED		1.A FE	2,581,458	2,546,386	03/15/2023
67109W-AJ-7	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1.A FE	18,303,987	18,334,435	04/30/2027
67110A-AQ-6	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1.A FE	16,536,487	16,571,531	07/30/2027
78490D-AA-2	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1.A FE	27,441	27,392	01/25/2048
78410B-AJ-4	SYMPHONY CLO		1.A FE	20,688,146	20,691,684	07/15/2028
89231A-AD-3	TOYOTA AUTO ASSET BACKED		1.A FE	1,816,856	1,791,897	12/15/2022
98163E-AD-8	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1.A FE	5,266,525	5,179,214	11/15/2023
065603-AC-6	BOTW_AUTO ASSET BACKED		1.A FE	1,151,838	1,142,541	12/15/2022
361886-BU-7	GMF FLOORPLAN OWNER REVOLVING ASSET BACKED		1.A FE	2,259,094	2,209,121	09/15/2023
38013F-AD-3	G&M FINANCE LTD ASSET BACKED		1.A FE	3,569,642	3,503,359	10/16/2023
254683-CH-6	DISCOVER CARD MASTER TRU_07-A1 ASSET BACKED		1.A FE	9,435,372	9,233,085	03/15/2024
98162W-AD-9	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1.A FE	6,591,957	6,455,626	04/15/2024
29373G-AB-8	ENTERPRISE FLEET FINANCING ASSET BACKED		1.A FE	987,315	975,673	05/20/2024
254683-CK-9	DISCOVER CARD MASTER TRU_07-A1 ASSET BACKED		1.A FE	991,456	962,804	07/15/2024
29374A-AB-0	ENTERPRISE FLEET FINANCING ASSET BACKED		1.A FE	3,525,363	3,479,797	10/20/2024
165183-BT-0	CHESAPEAKE FUNDING II LLC CFII ASSET BACKED		1.A FE	3,142,188	3,053,630	01/15/2031
78471H-AA-6	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1.A FE	208,417	208,076	06/15/2048
63940X-AA-6	NAVIENT FFELP ABS FLOATER		1.A FE	226,902	226,878	12/27/2067
05970H-AB-3	General DPR Funding, Ltd. Senior Secured Note		1.F FE	7,402,635	7,188,265	08/15/2024
10302V-BA-2	BOWPK_14-1A CLO		1.A FE	139,220	139,231	11/23/2025
55818P-AL-4	MADISON PK FDG XII LTD CLO		1.A FE	408,640	408,645	07/20/2026
87249F-AC-8	TPG CLO		1.A FE	2,717,117	2,706,915	04/20/2028
83609J-AL-3	SOUND POINT CLO I LTD CLO		1.A FE	5,660,032	5,664,511	07/20/2028
05875F-AQ-0	BALLYROCK LTD CLO		1.A FE	12,745,123	12,745,151	10/15/2028
44931A-AJ-8	ICG US CLO LTD CLO		1.A FE	11,459,304	11,470,636	10/19/2028
94949L-AL-4	WELLFLEET CLO 2016-2 LTD CLO		1.A FE	8,275,894	8,281,997	10/20/2028
08179X-AL-9	BENEFIT STREET PARTNERS CLO LT CLO		1.A FE	990,760	989,704	07/15/2029
80349B-AX-5	SARATOGA INVT CORP CLO 13-1A CLO		1.A FE	21,241,119	21,241,918	01/20/2030
80285J-AC-0	SANTANDER RETAIL AUTO LEASE TR ASSET BACKED		1.A FE	1,774,276	1,770,830	01/20/2022
30284@-AN-2	FNBM LLC Senior Secured		1.F	24,891,939	24,255,978	02/24/2022
31680Y-AD-9	FIFTH THIRD AUTO ASSET BACKED		1.A FE	2,305,134	2,265,605	12/15/2023

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
02008Q-AC-4	ALLY AUTO ASSET BACKED		1.A FE	3,569,850	3,516,080	01/16/2024
34528Q-GS-7	FORD CREDIT FLOORPLAN MASTER O ASSET BACKED		1.A FE	2,422,352	2,350,629	03/15/2024
02588Q-AB-4	AMERICAN EXPRESS CARDS ASSET BACKED		1.A FE	5,406,297	5,283,249	10/15/2024
02587A-AN-4	AMERICAN EXPRESS CARDS ASSET BACKED		1.A FE	6,484,325	6,287,439	11/15/2024
34531F-AA-1	FORD AUTO ASSET BACKED		1.A FE	5,934,201	5,780,328	08/15/2028
28623D-AA-7	Elevation CLO Ltd CLO		1.A FE	2,907,645	2,907,644	04/18/2027
05364C-AW-2	Avery Point CLO Ltd CLO		1.A FE	10,900,011	10,900,863	01/15/2028
87248V-AC-4	TPG CLO		1.A FE	10,270,035	10,305,950	04/26/2028
76761R-AN-9	Riserva CLO, Ltd CLO		1.A FE	12,105,493	12,107,893	10/18/2028
89641A-AQ-8	TRINITAS CLO LTD CLO		1.A FE	2,539,640	2,544,843	10/25/2028
75885W-AS-0	Regatta II Funding LP CLO		1.A FE	10,451,003	10,445,757	01/15/2029
07132J-AL-8	BATTALION CLO LTD CLO		1.A FE	5,944,763	5,947,737	01/24/2029
55821T-AA-5	Madison Park Funding Ltd CLO		1.A FE	12,260,732	12,205,111	04/15/2029
949496-BA-0	WELLFLEET CLO LTD CLO		1.A FE	7,727,763	7,722,888	07/20/2029
01749T-AE-0	ADAGIO CLO CLO		1.A FE	14,036,595	14,007,327	01/15/2030
83609R-AJ-0	SOUNDPOINT CLO CLO		1.A FE	25,041,362	25,065,463	01/23/2029
38013T-AB-7	G&M FINANCE LTD ASSET BACKED		1.A FE	656,277	655,544	10/20/2021
44935R-AB-4	HYUNDAI AUTO ASSET BACKED		1.A FE	3,187,969	3,181,406	12/15/2021
43815N-AB-0	HONDA_AUTO ASSET BACKED		1.A FE	4,968,820	4,950,929	04/15/2022
89238U-AB-6	TOYOTA AUTO ASSET BACKED		1.A FE	2,407,029	2,399,367	04/15/2022
98162G-AB-8	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1.A FE	5,735,032	5,703,632	07/15/2022
43815M-AC-0	HONDA_AUTO ASSET BACKED		1.A FE	1,810,333	1,787,530	06/21/2023
34528Q-HA-5	FORD CREDIT FLOORPLAN MASTER O ASSET BACKED		1.A FE	3,534,210	3,426,937	09/15/2024
29374D-AB-4	ENTERPRISE FLEET FINANCING ASSET BACKED		1.A FE	6,096,046	6,004,928	02/20/2025
51889R-AA-7	LAUREL ROAD REFI STUDENT LOAN ASSET BACKED		1.A FE	913,197	897,747	10/25/2048
83401C-AA-2	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1.A FE	5,151,724	5,119,331	11/16/2048
63941M-AA-9	EARNEST REFI STUDENT LOAN TRUS ASSET BACKED		1.A FE	1,403,236	1,397,578	05/15/2068
45941Q-AB-5	International Diversified Co Senior Secured		2.C FE	723,564	710,954	11/20/2022
50184K-BE-7	LCM LIMITED PARTNERSHIP CLO		1.A FE	7,073,645	7,080,639	07/19/2027
27830B-BA-1	EATON VANCE CLO		1.A FE	7,075,824	7,080,639	01/15/2028
40436T-AL-0	Highbridge Loan Management Ltd CLO		1.A FE	4,914,896	4,920,233	01/20/2028
67515U-AQ-3	Ocean Trails CLO CLO		1.A FE	5,107,718	5,123,031	07/15/2028
92330W-BA-4	Venture CDO Ltd CLO		1.A FE	5,721,266	5,735,318	10/20/2028
83609N-AL-4	SOUNDPOINT CLO CLO		1.A FE	8,488,638	8,496,767	01/23/2029
89640Y-AJ-3	TRINITAS CLO LTD CLO		1.A FE	43,846,340	44,035,811	07/25/2029
89389J-AB-8	TRANSPORTATION EQUIPMENT FINAN ASSET BACKED		1.A FE	4,272,539	4,255,910	01/24/2022
80284N-AB-4	SANTANDER AUTO ASSET BACKED		1.A FE	9,392,297	9,321,195	09/20/2022
29374W-AB-2	ENTERPRISE FLEET FINANCING ASSET BACKED		1.A FE	4,569,462	4,493,439	05/20/2025
63935C-AA-9	Navient Student Loan Trust ASSET BACKED		1.A FE	527,539	527,010	08/15/2068
14918K-AJ-6	CARLSON CLO CLO		1.A FE	14,154,260	14,161,278	10/20/2028
92558A-AJ-9	VIBRANT CLO LTD CLO		1.A FE	3,961,168	3,961,017	01/20/2029
B8A7HF-JB-0	CARMX_AUTO ABS FLOATER		1.C	418,269	418,634	02/14/2021
B8A7JL-BW-7	CARMX_AUTO ABS FLOATER		1.C	2,292,125	2,294,127	02/14/2021
80286K-AB-8	SANTANDER AUTO ASSET BACKED		1.A FE	4,478,454	4,432,357	01/20/2023
43813R-AC-1	HONDA_AUTO ASSET BACKED		1.A FE	6,289,062	6,159,321	04/22/2024
29373K-AB-9	ENTERPRISE FLEET FINANCING ASSET BACKED		1.A FE	2,329,294	2,292,176	12/22/2025
00217T-AB-1	ARI FLEET LEASE TRUST ASSET BACKED		1.A FE	2,477,356	2,453,933	08/15/2028
83406T-AA-0	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1.A FE	6,952,592	6,901,430	05/15/2046
63941G-AA-2	Navient Student Loan Trust ASSET BACKED		1.A FE	3,000,997	2,990,162	01/15/2069
55819Q-AY-3	Madison Park Funding Ltd CLO		1.A FE	14,147,821	14,161,278	01/22/2028
69701E-AA-4	PALMER SQUARE CLO CLO		1.A FE	6,215,273	6,230,146	02/20/2028
64129U-BS-3	NEUBERGER CLO CLO		1.A FE	7,738,678	7,746,219	04/22/2029
12551A-AL-9	CIFC CLO CLO		1.A FE	21,241,882	21,241,918	04/23/2029
04941M-AK-1	ATLAS SENIOR LOAN FUND LTD CLO CLO		1.A FE	1,665,914	1,603,511	07/16/2029
14311U-AJ-7	CARLYLE CLO CLO		1.A FE	5,631,229	5,631,239	10/20/2029
94951M-AJ-2	WELLFLEET CLO LTD CLO		1.A FE	14,077,595	14,161,278	10/20/2029
74982L-AY-6	Race Point CLO Ltd CLO		1.A FE	11,158,855	11,185,453	02/20/2030
12550L-AS-1	CIFC CLO CLO		1.A FE	7,063,370	7,080,639	04/15/2030
92912V-AY-1	VOYA CLO CLO		1.A FE	17,813,271	17,782,142	04/17/2030
65479M-AB-2	NISSAN AUTO ASSET BACKED		1.A FE	6,183,477	6,151,396	12/15/2022
36258V-AB-0	G&M FINANCE LTD ASSET BACKED		1.A FE	2,078,150	2,068,965	03/16/2023
03836T-AA-8	APRES STAIC CLO 1 LTD APRES_20 CLO		1.A FE	1,889,527	1,887,834	04/15/2028
001199-AA-6	AGL CLO CLO		1.A FE	7,263,364	7,199,053	04/20/2028
13876L-AA-5	CANYON CLO CLO		1.A FE	5,594,456	5,548,143	07/15/2028
00140W-AA-8	AIG CLO CLO		1.A FE	4,252,597	4,239,887	05/22/2029
67514U-AA-9	Ocean Trails CLO CLO		1.A FE	14,125,185	14,090,472	07/15/2029
67108L-AW-3	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1.A FE	11,181,737	10,925,496	04/17/2031
29375M-AB-3	ENTERPRISE FLEET FINANCING ASSET BACKED		1.A FE	11,927,663	11,893,585	07/20/2026
34531R-AB-3	FORD AUTO ASSET BACKED		1.A FE	3,062,640	3,058,819	12/15/2022
34531R-AC-1	FORD AUTO ABS FLOATER		1.A FE	2,721,775	2,718,965	12/15/2022
44891P-AB-0	HYUNDAI AUTO ASSET BACKED		1.A FE	3,090,328	3,086,978	01/17/2023
50246*-AC-3	LVNV Funding LLC Senior Secured		1.F	2,984,862	2,853,498	03/15/2023
51889C-AA-0	LAUREL ROAD REFI STUDENT LOAN ASSET BACKED		1.A FE	1,820,839	1,819,720	11/25/2050
60700K-AB-8	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1.A FE	2,550,590	2,548,813	08/14/2023
60700K-AC-6	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1.A FE	2,693,517	2,690,607	08/14/2025
03328T-BA-2	ANCHORAGE CLO CLO		1.A FE	2,821,567	2,814,237	01/28/2031
08866T-AA-0	BIB Merchant Voucher Rec. Ltd Sr. Secured		2.A FE	5,274,120	4,899,802	04/07/2027
398079-AL-7	GREYWOLF CLO CLO		1.A FE	14,144,378	14,099,255	10/15/2029
87249A-AA-3	TPG CLO		1.A FE	4,438,710	4,416,132	01/20/2031
95753T-AE-5	Westcott Park Clo Ltd CLO		1.A FE	1,501,395	1,496,416	07/20/2028
G2616*-AB-1	DPR-CR Limited Senior Secured Note		3.A FE	2,439,657	2,294,127	12/15/2026
G3921#-AA-7	Global SC Finance III Ltd. Senior Secured Note		1.F	4,585,234	4,326,280	02/17/2027
14316H-AC-6	CARMX_AUTO ASSET BACKED		1.A FE	5,144,965	5,125,335	08/15/2025
80286R-AB-3	SANTANDER AUTO ASSET BACKED		1.A FE	11,799,708	11,781,179	11/20/2023
03835J-BA-0	APRES STATIC CLO CLO		1.A FE	21,241,886	21,241,918	10/15/2028
48274W-AK-3	KVK CLO LTD CLO		1.A FE	28,322,557	28,322,557	01/15/2029
69689A-BC-3	PALLMER SQUARE CLO CLO		1.A FE	16,993,534	16,993,534	05/21/2029
87190C-AL-4	TCW CLO CLO		1.A FE	7,859,501	7,859,510	10/20/2031
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				1,097,099,818	1,092,218,275	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				2,366,749,791	2,346,769,604	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
00120#-AB-9	AES US Wind Generation Holding Debt in a Project Term Loan A		3.B	43,270	43,270	06/30/2021
6099999. Subtotal - Bonds - Unaffiliated Bank Loans - Issued				43,270	43,270	XXX
6299999. Subtotal - Unaffiliated Bank Loans				43,270	43,270	XXX
6399999. Total - Issuer Obligations				997,280,199	986,745,872	XXX
6499999. Total - Residential Mortgage-Backed Securities				44,185,295	43,783,086	XXX
6599999. Total - Commercial Mortgage-Backed Securities				240,371,995	235,739,310	XXX
6699999. Total - Other Loan-Backed and Structured Securities				1,097,099,818	1,092,218,275	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				43,270	43,270	XXX
7099999. Total Bonds				2,378,980,577	2,358,529,812	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	717610303, East Prairie, Missouri			165,518	165,526	

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
000000-00-0	717610662, Mayersville, Mississippi			734,426	736,312	
000000-00-0	717610689, Hayes, South Dakota			559,503	560,038	
000000-00-0	717610790, Lost Hills, California			2,634,005	2,596,683	
000000-00-0	717610827, Somerton, Arizona			217,494	212,419	
000000-00-0	717611188, Marion, Arkansas			127,144	126,448	
000000-00-0	717611260, Brawley, California			488,132	487,613	
000000-00-0	717611398, Madera, California			2,194,055	2,189,775	
000000-00-0	706102048, Compton, California			243,553	236,980	
000000-00-0	706102103, Compton, California			124,755	122,609	
000000-00-0	706102237, Goleta, California			13,849	13,642	
000000-00-0	706102343, Lawrenceville, Georgia			154,452	151,667	
000000-00-0	706103071, Santa Barbara, California			288,598	280,868	
000000-00-0	706108313, Orlando, Florida			951,486	946,767	
000000-00-0	706108334, Herndon, Virginia			2,584,245	2,568,677	
000000-00-0	706108384, Danbury, Connecticut			1,313,598	1,302,738	
000000-00-0	706108396, Danbury, Connecticut			120,365	119,370	
000000-00-0	706108397, Danbury, Connecticut			61,082	60,577	
000000-00-0	706108411, Houston, Texas			1,177,730	1,182,674	
000000-00-0	706108420, New York, New York			1,929,422	1,906,992	
000000-00-0	706108429, Carlisle, Pennsylvania			60,791	60,658	
000000-00-0	706108472, District Heights, Maryland			3,506,302	3,485,206	
000000-00-0	706108523, Costa Mesa, California			2,521,814	2,502,358	
000000-00-0	706108526, Dallas, Texas			1,013,644	1,017,586	
000000-00-0	706108533, Santa Fe Springs, California			480,130	482,615	
000000-00-0	706108536, Ontario, California			465,751	468,250	
000000-00-0	706108560, Portland, Oregon			1,185,563	1,193,413	
000000-00-0	706108572, Pico Rivera, California			821,113	823,338	
000000-00-0	706108587, Novi, Michigan			761,404	760,977	
000000-00-0	706108642, Miami, Florida			8,808,170	8,789,469	
000000-00-0	706108674, Rochester, New York			442,266	438,166	
000000-00-0	706108713, Farmington, Connecticut			1,838,308	1,781,493	
000000-00-0	706108726, Ontario, California			379,636	374,363	
000000-00-0	706108728, Thousand Oaks, California			384,432	384,432	
000000-00-0	706108878, Richardson, Texas			3,796,868	3,710,560	
000000-00-0	706108909, Des Plaines, Illinois			384,963	384,948	
000000-00-0	706108919, La Grange, Illinois			591,652	591,630	
000000-00-0	706108920, Palatine, Illinois			91,586	91,582	
000000-00-0	706108930, San Diego, California			1,147,681	1,118,805	
000000-00-0	706108931, San Diego, California			2,774,820	2,693,276	
000000-00-0	706108979, Atlanta, Georgia			2,919,775	2,826,093	
000000-00-0	706108997, Irvine, California			1,233,609	1,203,321	
000000-00-0	706109005, Portland, Oregon			119,862	120,885	
000000-00-0	706109009, Chicago, Illinois			1,690,668	1,694,619	
000000-00-0	706109012, River Grove, Illinois			1,397,911	1,362,402	
000000-00-0	706109116, Peabody, Massachusetts			532,142	530,682	
000000-00-0	706109121, Phoenix, Arizona			342,241	342,734	
000000-00-0	706109123, University Park, Illinois			550,053	550,845	
000000-00-0	706109133, Richardson, Texas			205,404	200,800	
000000-00-0	706109193, O Fallon, Missouri			183,260	183,524	
000000-00-0	706109194, O Fallon, Missouri			272,364	272,756	
000000-00-0	706109195, O Fallon, Missouri			54,474	54,553	
000000-00-0	706109238, Austin, Texas			3,106,970	3,107,011	
000000-00-0	706109240, Rancho Mirage, California			925,481	925,493	
000000-00-0	706109242, Houston, Texas			1,101,763	1,101,777	
000000-00-0	706109243, Austin, Texas			1,652,644	1,652,665	
000000-00-0	706109244, Indianapolis, Indiana			771,234	771,244	
000000-00-0	706109247, Minneapolis, Minnesota			557,188	543,067	
000000-00-0	706109256, Pittsburgh, Pennsylvania			1,256,009	1,256,026	
000000-00-0	706109321, Vancouver, Washington			20,952	20,681	
000000-00-0	706109322, Gresham, Oregon			16,220	16,010	
000000-00-0	706109323, Tualatin, Oregon			7,118	7,025	
000000-00-0	706109324, Beaverton, Oregon			14,644	14,454	
000000-00-0	706109325, Salem, Oregon			19,586	19,332	
000000-00-0	706109326, Salem, Oregon			11,903	11,749	
000000-00-0	706109327, Medford, Oregon			13,040	12,871	
000000-00-0	706109328, Bend, Oregon			12,668	12,503	
000000-00-0	706109329, Tillamook, Oregon			12,270	12,111	
000000-00-0	706109330, Auburn, Washington			16,760	16,543	
000000-00-0	706109331, Yelm, Washington			15,097	14,901	
000000-00-0	706109332, Longview, Washington			29,234	28,855	
000000-00-0	706109333, Billings, Montana			31,196	30,792	
000000-00-0	706109334, Idaho Falls, Idaho			28,489	28,120	
000000-00-0	706109335, Boise, Idaho			33,301	32,869	
000000-00-0	706109336, Sparks, Nevada			37,758	37,269	
000000-00-0	706109394, Corvallis, Oregon			15,093	14,898	
000000-00-0	706109406, Georgetown, Texas			8,937,849	8,884,486	
000000-00-0	706109441, San Francisco, California			2,296,917	2,242,247	
000000-00-0	706109462, Raleigh, North Carolina			807,642	809,347	
000000-00-0	706109487, Seattle, Washington			7,212,838	7,237,677	
000000-00-0	706109680, Newnan, Georgia			2,252,428	2,252,026	
000000-00-0	706109863, Corte Madera, California			799,640	799,640	
000000-00-0	706109916, Washington, District of Columbia			6,403,702	6,396,746	
000000-00-0	706109920, Raleigh, North Carolina			440,230	440,242	
000000-00-0	706109961, Milford, Massachusetts			667,745	667,038	
000000-00-0	706109962, Canton, Massachusetts			657,029	656,334	
000000-00-0	706109966, Bedford, Pennsylvania			163,548	163,552	
000000-00-0	706109986, Fairburn, Georgia			91,635	90,337	
000000-00-0	706109987, University Park, Illinois			185,825	183,192	
000000-00-0	706109988, O Fallon, Missouri			10,977	10,822	
000000-00-0	706109989, O Fallon, Missouri			57,810	56,991	
000000-00-0	706109990, O Fallon, Missouri			65,685	64,755	
000000-00-0	706109991, Phoenix, Arizona			46,194	45,539	
000000-00-0	706110065, Carrollton, Texas			3,539,075	3,495,457	
000000-00-0	706110102, Buena Park, California			2,118,711	2,113,824	
000000-00-0	706110135, Seattle, Washington			22,105,892	22,038,528	
000000-00-0	706110184, Reston, Virginia			2,873,149	2,870,294	
000000-00-0	706110193, Branford, Connecticut			671,472	652,981	
000000-00-0	706110200, Fremont, California			2,402,716	2,402,716	
000000-00-0	706110310, Costa Mesa, California			16,924,392	16,801,167	
000000-00-0	706110365, Walnut Creek, California			7,448,678	7,380,560	
000000-00-0	706110388, Marquette, Michigan			14,471	14,282	
000000-00-0	706110389, Cadillac, Michigan			3,911	3,846	
000000-00-0	706110390, Baltimore, Maryland			6,845	6,755	
000000-00-0	706110391, Frederick, Maryland			29,333	28,949	
000000-00-0	706110392, Pikesville, Maryland			195	192	
000000-00-0	706110393, Vancouver, Washington			1,561	1,535	
000000-00-0	706110394, Gresham, Oregon			827	813	
000000-00-0	706110395, Tualatin, Oregon			638	627	
000000-00-0	706110396, Beaverton, Oregon			522	514	
000000-00-0	706110397, Salem, Oregon			837	823	
000000-00-0	706110398, Salem, Oregon			886	871	
000000-00-0	706110399, Medford, Oregon			1,017	1,000	
000000-00-0	706110400, Bend, Oregon			634	623	
000000-00-0	706110401, Tillamook, Oregon			833	819	

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
000000-00-0	706110402, Auburn, Washington			1,107	1,089	
000000-00-0	706110403, Yelm, Washington			641	631	
000000-00-0	706110404, Longview, Washington			624	613	
000000-00-0	706110405, Corvallis, Oregon			892	877	
000000-00-0	706110406, Billings, Montana			2,163	2,127	
000000-00-0	706110407, Idaho Falls, Idaho			1,189	1,169	
000000-00-0	706110408, Boise, Idaho			2,464	2,423	
000000-00-0	706110409, Sparks, Nevada			1,744	1,715	
000000-00-0	706110503, Frisco, Texas			4,919,628	4,919,628	
000000-00-0	706110871, Fairport, New York			1,962,231	1,992,492	
000000-00-0	706110872, Rochester, New York			2,494,390	2,532,858	
000000-00-0	706110874, Avon, New York			401,009	407,193	
000000-00-0	706110876, Harrisburg, Pennsylvania			2,590,196	2,630,142	
000000-00-0	706110877, Lexington, South Carolina			2,261,496	2,282,798	
000000-00-0	706110878, Rochester, New York			4,259,153	4,315,791	
000000-00-0	706110882, Victor, New York			3,043,829	3,093,598	
000000-00-0	706110883, Rochester, New York			1,235,794	1,256,001	
000000-00-0	706110884, Camillus, New York			1,682,628	1,710,141	
000000-00-0	706110885, Cheektowaga, New York			5,538,550	5,629,111	
000000-00-0	706110886, Harrisburg, Pennsylvania			2,448,456	2,488,490	
000000-00-0	706110887, Fairport, New York			2,312,092	2,349,897	
000000-00-0	706110888, Rochester, New York			725,649	737,514	
000000-00-0	706110889, Avalon, Pennsylvania			876,623	890,956	
000000-00-0	706110890, Pittsburgh, Pennsylvania			2,937,903	2,985,941	
000000-00-0	706110891, Greece, New York			1,747,158	1,775,725	
000000-00-0	706110892, Buffalo, New York			377,435	383,606	
000000-00-0	706110893, Victor, New York			942,369	957,778	
000000-00-0	706110894, Canonsburg, Pennsylvania			2,257,303	2,294,212	
000000-00-0	706110895, Rochester, New York			518,668	527,149	
000000-00-0	706110896, Victor, New York			1,602,271	1,628,470	
000000-00-0	706110897, Webster, New York			2,883,114	2,930,256	
000000-00-0	706110956, Houston, Texas			2,676,482	2,676,482	
000000-00-0	706110961, Tampa, Florida			6,273,626	6,364,079	
000000-00-0	706110971, Scottsdale, Arizona			1,561,766	1,537,066	
000000-00-0	706110972, Glendale, Arizona			608,912	599,282	
000000-00-0	706110973, Littleton, Colorado			1,272,963	1,252,830	
000000-00-0	706110974, Dallas, Texas			695,779	684,775	
000000-00-0	706110975, Virginia Beach, Virginia			527,405	519,063	
000000-00-0	706110976, San Antonio, Texas			576,337	567,223	
000000-00-0	706110977, Houston, Texas			285,560	281,044	
000000-00-0	706110978, Scottsdale, Arizona			581,132	571,941	
000000-00-0	706110979, Grapevine, Texas			2,003,573	1,971,886	
000000-00-0	706110980, Geneva, Illinois			956,520	941,392	
000000-00-0	706110981, Medina, Ohio			292,752	288,122	
000000-00-0	706110982, Gilbert, Arizona			336,044	330,729	
000000-00-0	706110983, Lubbock, Texas			617,374	607,610	
000000-00-0	706110984, Andover, Minnesota			391,464	385,273	
000000-00-0	706110985, Mansfield, Texas			127,762	125,741	
000000-00-0	706110986, Frisco, Texas			399,361	393,045	
000000-00-0	706110987, Phoenix, Arizona			958,353	943,197	
000000-00-0	706110988, Lemont, Illinois			991,915	976,228	
000000-00-0	706110989, Solon, Ohio			354,799	349,188	
000000-00-0	706110990, Phoenix, Arizona			658,410	647,997	
000000-00-0	706110991, Mesa, Arizona			333,083	327,815	
000000-00-0	706110992, Naperville, Illinois			116,762	114,916	
000000-00-0	706110993, Cave Creek, Arizona			998,402	982,612	
000000-00-0	706110994, Katy, Texas			875,153	861,312	
000000-00-0	706110995, Fort Worth, Texas			791,953	779,428	
000000-00-0	706110996, Glendale, Arizona			381,311	375,280	
000000-00-0	706110997, Santa Clarita, California			1,468,272	1,445,050	
000000-00-0	706110998, Fort Lauderdale, Florida			1,156,200	1,137,915	
000000-00-0	706110999, Phoenix, Maryland			140,453	138,232	
000000-00-0	706111000, Gaithersburg, Maryland			523,174	514,900	
000000-00-0	706111001, Medina, Ohio			686,331	675,476	
000000-00-0	706111002, Austin, Texas			1,024,631	1,008,426	
000000-00-0	706111003, Austin, Texas			528,533	520,174	
000000-00-0	706111004, San Antonio, Texas			1,878,632	1,848,921	
000000-00-0	706111005, Cedar Park, Texas			1,444,158	1,421,318	
000000-00-0	706111006, Lantana, Texas			1,094,153	1,076,848	
000000-00-0	706111007, Parker, Colorado			171,920	169,201	
000000-00-0	706111008, Dublin, Ohio			257,861	253,783	
000000-00-0	706111009, Parker, Colorado			131,186	129,111	
000000-00-0	706111010, Pleasanton, California			397,700	391,410	
000000-00-0	706111011, Snoqualmie, Washington			289,759	285,177	
000000-00-0	706111016, Charlotte, North Carolina			11,211,993	11,329,023	
000000-00-0	717611826, Brewster, Washington			4,531,609	4,531,609	
000000-00-0	717610999, Bell City, Missouri			643,841	635,414	
000000-00-0	717611127, Batesville, Mississippi			207,320	206,036	
000000-00-0	717611169, Sheridan Lake, Colorado			954,389	932,764	
000000-00-0	717611252, Rutherford, California			217,443	212,419	
000000-00-0	717611253, Acampo, California			254,427	254,903	
000000-00-0	717611255, Clarksdale, Mississippi			275,756	274,199	
000000-00-0	717611287, Bradley, California			227,749	220,916	
000000-00-0	717611289, Dumas, Arkansas			308,398	304,970	
000000-00-0	717611304, Healdsburg, California			996,317	996,954	
000000-00-0	717611465, TRIPP, South Dakota			374,078	367,504	
000000-00-0	717611505, Sonoma, California			782,771	780,003	
000000-00-0	717611567, Bakersfield, California			353,171	339,871	
000000-00-0	717611665, Lost Hills, California			1,635,783	1,582,084	
000000-00-0	717611726, Ukiah, California			3,879,637	3,752,733	
000000-00-0	706108691, Schaumburg, Illinois			846,250	823,099	
000000-00-0	706109055, Chicago, Illinois			5,094,198	4,980,677	
000000-00-0	706109612, Nashville, Tennessee			592,608	563,686	
000000-00-0	706109672, Glendale, California			2,837,730	2,698,113	
000000-00-0	706110138, Dallas, Texas			504,044	496,353	
000000-00-0	706110294, Chandler, Arizona			567,766	539,810	
000000-00-0	706110295, St Louis, Missouri			433,042	411,720	
000000-00-0	706110296, Lombard, Illinois			553,331	526,086	
000000-00-0	706110297, Aurora, Colorado			457,100	434,593	
000000-00-0	706110324, San Diego, California			2,651,862	2,580,891	
000000-00-0	706110334, Atlanta, Georgia			2,693,460	2,605,675	
000000-00-0	706110526, Denver, Colorado			2,706,294	2,605,675	
000000-00-0	706110629, San Francisco, California			450,783	422,573	
000000-00-0	706110711, Irving, Texas			536,984	536,984	
000000-00-0	706110712, King of Prussia, Pennsylvania			2,845,537	2,693,652	
000000-00-0	706110764, San Diego, California			3,792,231	3,771,715	
000000-00-0	706110873, Canandaigua, New York			308,908	313,672	
000000-00-0	706110875, Camillus, New York			225,877	229,384	
000000-00-0	706110879, Baldwinsville, New York			1,034,777	1,051,503	
000000-00-0	706111035, Hillsboro, Oregon			3,833,352	3,851,825	
000000-00-0	706111051, New York, New York			1,893,999	1,857,286	
000000-00-0	706111082, Seattle, Washington			2,642,322	2,576,151	
000000-00-0	706111089, Delray Beach, Florida			4,814,835	4,814,835	
000000-00-0	706111107, Holly Springs, Georgia			5,019,329	4,984,770	

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
000000-00-0	717611200, Roggen, Colorado			134,546	131,602	
000000-00-0	706111150, Wesley Chapel, Florida			9,519,662	9,417,250	
000000-00-0	749000156, Coalville, Foreign - Europe			979,416	876,178	
000000-00-0	749000169, London, Foreign - Europe			586,927	531,809	
000000-00-0	749000180, Bristol, Foreign - Europe			2,813,469	2,626,491	
8799999. Total - Mortgage Loans on Real Estate (Schedule B type)				332,084,981	329,848,473	XXX
91842J-NV-7	VW CREDIT INC COMMERCIAL PAPER		2.A	5,097,030	5,090,328	01/29/2021
G8228*-AA-0	Smith & Nephew plc Senior Note		1.G	1,973,249	1,972,472	01/21/2021
233851-DC-5	DAIMLER FINANCE NORTH AMERICA CORP FLOATER		2.A	943,552	940,242	02/22/2021
370334-CB-8	GENERAL MILLS INC CORP FLOATER		2.B	1,985,010	1,981,122	04/16/2021
65339K-AY-6	NEXTERA ENERGY CAPITAL HOLDING CORP FLOATER		2.A	21,270,404	21,261,636	05/04/2021
05565E-BC-8	BMW US CAP CORP LLC CORPORATE		1.F	3,924,269	3,924,541	08/13/2021
375558-BU-6	GILEAD SCIENCES INC CORP FLOATER		2.A	4,957,783	4,956,447	09/17/2021
025816-BY-4	AMERICAN EXPRESS CO CORPORATE		2.A	2,032,738	2,033,260	11/05/2021
02665J-Q8-6	AMERICAN HONDA FINANCE CORP. COMMERCIAL PAPER		2.A	14,150,063	14,153,490	03/08/2021
26876A-QK-2	ENI FINANCE COMMERCIAL PAPER		2.A	7,074,543	7,074,884	03/19/2021
26885T-QK-0	ERP OPER LP COMMERCIAL PAPER		2.A	12,735,184	12,736,972	03/19/2021
40434P-ZA-7	HSBC USA INC COMMERCIAL PAPER		1.D	19,317,974	19,315,921	12/10/2021
45856W-QW-2	INTERCONTINENTAL EXCHANGE INC COMMERCIAL PAPER		2.A	22,664,408	22,667,513	03/30/2021
92866B-XR-1	VOLKSWAGEN GROUP OF AMERICA FI COMMERCIAL PAPER		2.A	4,513,954	4,512,168	10/25/2021
92866B-Y4-1	VOLKSWAGEN GROUP OF AMERICA FI COMMERCIAL PAPER		2.A	19,406,495	19,400,114	11/04/2021
94107M-U6-1	WASTE MANAGEMENT INC COMMERCIAL PAPER		2.A	28,271,633	28,271,340	07/06/2021
89120D-SH-3	TORONTO-DOMINION BANK/THE COMMERCIAL PAPER		1.C	21,241,918	21,241,918	12/03/2021
40433F-RW-1	HSBC BANK PLC COMMERCIAL PAPER		1.D	10,197,548	10,196,644	09/18/2021
90276J-LJ-3	UBS AG (LONDON BRANCH) COMMERCIAL PAPER		1.D	16,993,534	16,987,916	10/12/2021
90276J-LS-3	UBS AG (LONDON BRANCH) COMMERCIAL PAPER		1.D	16,144,826	16,143,857	11/18/2021
857730-AA-3	Station Place Securitization T CMO FLOATER		2.C	12,758,258	12,745,151	05/20/2021
55347K-AA-9	MRAIT_20-9 CMO FLOATER		1.A	17,039,689	16,993,534	05/05/2021
B8A7LN-RQ-6	CARMX_AUTO ABS FLOATER		1.C	2,292,125	2,294,127	02/14/2021
B8A7MF-TN-7	CARMX_AUTO ABS FLOATER		1.C	1,528,083	1,529,418	02/14/2021
B8A7N9-HX-1	CARMX_AUTO ABS FLOATER		1.C	3,056,167	3,058,836	02/14/2021
B8A7P5-VG-8	CARMX_AUTO ABS FLOATER		1.C	955,052	955,886	02/14/2021
8999999. Total - Short-Term Invested Assets (Schedule DA type)				272,525,487	272,439,739	XXX
06367C-3F-2	BANK OF MONTREAL (CHICAGO BRAN CERTIFICATE OF DEPOSIT			11,330,042	11,329,023	11/17/2021
63873Q-LW-2	NATIXIS (NEW YORK BRANCH) CERTIFICATE OF DEPOSIT			28,322,557	28,322,557	12/09/2021
83050P-PY-9	SKANDINAVISKA ENSKILDA BANKEN CERTIFICATE OF DEPOSIT			17,276,760	17,276,929	12/03/2021
9099999. Total - Cash (Schedule E Part 1 type)				56,929,359	56,928,508	XXX
02665J-Q8-6	AMERICAN HONDA FINANCE CORP. COMMERCIAL PAPER		2.A	5,659,861	5,661,232	03/08/2021
02665J-QB-9	AMERICAN HONDA FINANCE CORP. COMMERCIAL PAPER		2.A	7,923,694	7,925,756	03/11/2021
20911L-PS-2	CONSOLIDATED EDISON CO. OF NY COMMERCIAL PAPER		2.A	27,737,232	27,738,403	02/26/2021
26876A-N8-2	ENI FINANCE COMMERCIAL PAPER		2.A	141,602	141,602	01/08/2021
26876A-Q2-2	ENI FINANCE COMMERCIAL PAPER		2.A	1,981,288	1,981,323	03/02/2021
26876A-Q3-0	ENI FINANCE COMMERCIAL PAPER		2.A	2,830,378	2,830,432	03/03/2021
26885T-PN-5	ERP OPER LP COMMERCIAL PAPER		2.A	8,492,663	8,492,717	02/22/2021
89355P-P2-8	TRANSCANADA PIPELINES LIMITED COMMERCIAL PAPER		2.A	6,228,856	6,229,079	02/02/2021
74440E-30-0	DRYDEN CORE FUND MM SER MMMF PRU Institutional Money Market		1.A	17,133,293	17,133,293	01/31/3100
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				78,128,867	78,133,838	XXX
000000-00-0	Interest Rate Swap			(972)	(972)	01/03/2021
000000-00-0	Interest Rate Swap			(1,683)	(1,683)	01/11/2021
000000-00-0	Interest Rate Swap			(11,509)	(11,509)	01/20/2021
000000-00-0	Interest Rate Swap			(10,368)	(10,368)	01/22/2021
000000-00-0	Interest Rate Swap			(7,335)	(7,335)	01/23/2021
000000-00-0	Interest Rate Swap			(14,701)	(14,701)	01/23/2021
000000-00-0	Interest Rate Swap			(25,042)	(25,042)	02/01/2021
000000-00-0	Interest Rate Swap			(8,760)	(8,760)	02/04/2021
000000-00-0	Interest Rate Swap			(11,185)	(11,185)	03/01/2021
000000-00-0	Interest Rate Swap			(95,705)	(95,705)	03/04/2021
000000-00-0	Interest Rate Swap			(19,051)	(19,051)	03/04/2021
000000-00-0	Interest Rate Swap			(13,706)	(13,706)	03/14/2021
000000-00-0	Interest Rate Swap			(37,692)	(37,692)	03/23/2021
000000-00-0	Interest Rate Swap			(34,952)	(34,952)	03/24/2021
000000-00-0	Interest Rate Swap			(39,820)	(39,820)	04/05/2021
000000-00-0	Interest Rate Swap			(183,261)	(183,261)	05/13/2021
000000-00-0	Interest Rate Swap			(91,030)	(91,030)	05/31/2021
000000-00-0	Interest Rate Swap			(76,126)	(76,126)	05/31/2021
000000-00-0	Interest Rate Swap			(156,379)	(156,379)	06/01/2021
000000-00-0	Interest Rate Swap			(143,413)	(143,413)	06/04/2021
000000-00-0	Interest Rate Swap			(81,352)	(81,352)	06/09/2021
000000-00-0	Interest Rate Swap			(177,425)	(177,425)	06/14/2021
000000-00-0	Interest Rate Swap			(163,939)	(163,939)	06/24/2021
000000-00-0	Interest Rate Swap			(175,662)	(175,662)	06/24/2021
000000-00-0	Interest Rate Swap			(66,762)	(66,762)	07/01/2021
000000-00-0	Interest Rate Swap			(103,144)	(103,144)	07/18/2021
000000-00-0	Interest Rate Swap			(89,141)	(89,141)	05/02/2021
000000-00-0	Interest Rate Swap			(100,180)	(100,180)	05/02/2021
000000-00-0	Interest Rate Swap			(70,302)	(70,302)	05/10/2021
000000-00-0	Interest Rate Swap			(75,425)	(75,425)	06/04/2021
000000-00-0	Interest Rate Swap			(24,914)	(24,914)	02/08/2021
000000-00-0	Interest Rate Swap			(14,434)	(14,434)	03/26/2021
000000-00-0	Interest Rate Swap			(7,396)	(7,396)	04/24/2021
000000-00-0	Interest Rate Swap			(7,751)	(7,751)	05/02/2021
000000-00-0	Interest Rate Swap			(51,031)	(51,031)	07/10/2021
000000-00-0	Interest Rate Swap			(58,262)	(58,262)	04/15/2021
000000-00-0	Interest Rate Swap			(52,900)	(52,900)	07/26/2021
000000-00-0	Interest Rate Swap			(220,127)	(220,127)	07/27/2021
000000-00-0	Interest Rate Swap			(332,045)	(332,045)	07/29/2021
000000-00-0	Interest Rate Swap			(118,588)	(118,588)	07/29/2021
000000-00-0	Interest Rate Swap			(219,359)	(219,359)	08/02/2021
000000-00-0	Interest Rate Swap			(70,583)	(70,583)	08/09/2021
000000-00-0	Interest Rate Swap			(70,775)	(70,775)	08/13/2021
000000-00-0	Interest Rate Swap			(150,273)	(150,273)	08/19/2021
000000-00-0	Interest Rate Swap			(284,783)	(284,783)	08/26/2021
000000-00-0	Interest Rate Swap			(142,748)	(142,748)	09/20/2021
000000-00-0	Interest Rate Swap			(16,849)	(16,849)	09/25/2021
000000-00-0	Interest Rate Swap			(128,806)	(128,806)	09/26/2021
000000-00-0	Interest Rate Swap			(175,930)	(175,930)	10/15/2021
000000-00-0	Interest Rate Swap			(53,150)	(53,150)	10/19/2021
000000-00-0	Interest Rate Swap			(62,432)	(62,432)	10/25/2021
000000-00-0	Interest Rate Swap			(75,623)	(75,623)	10/30/2021
000000-00-0	Interest Rate Swap			(10,963)	(10,963)	11/05/2021
000000-00-0	Interest Rate Swap			(35,531)	(35,531)	11/20/2021
000000-00-0	Interest Rate Swap			(227,837)	(227,837)	11/23/2021
000000-00-0	Interest Rate Swap			(306,638)	(306,638)	12/01/2021
000000-00-0	Interest Rate Swap			(53,684)	(53,684)	12/07/2021
000000-00-0	Interest Rate Swap			(161,132)	(161,132)	12/30/2021
000000-00-0	Interest Rate Swap			(470,178)	(470,178)	01/03/2022
000000-00-0	Interest Rate Swap			(164,108)	(164,108)	01/22/2022
000000-00-0	Interest Rate Swap			(148,060)	(148,060)	01/24/2022
000000-00-0	Interest Rate Swap			(26,629)	(26,629)	01/30/2022
000000-00-0	Interest Rate Swap			(77,459)	(77,459)	01/31/2022
000000-00-0	Interest Rate Swap			(463,712)	(463,712)	02/04/2022
000000-00-0	Interest Rate Swap			(38,168)	(38,168)	02/16/2022
000000-00-0	Interest Rate Swap			(231,563)	(231,563)	02/19/2022

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
000000-00-0	Interest Rate Swap			(33,145)	(33,145)	03/03/2022
000000-00-0	Interest Rate Swap			(317,662)	(317,662)	03/04/2022
000000-00-0	Interest Rate Swap			(117,398)	(117,398)	03/11/2022
000000-00-0	Interest Rate Swap			(61,818)	(61,818)	04/04/2022
000000-00-0	Interest Rate Swap			(1,078,839)	(1,078,839)	05/02/2022
000000-00-0	Interest Rate Swap			(137,899)	(137,899)	05/02/2022
000000-00-0	Interest Rate Swap			(271,064)	(271,064)	05/31/2022
000000-00-0	Interest Rate Swap			(390,873)	(390,873)	05/31/2022
000000-00-0	Interest Rate Swap			(557,199)	(557,199)	06/04/2022
000000-00-0	Interest Rate Swap			(124,638)	(124,638)	06/10/2022
000000-00-0	Interest Rate Swap			(181,089)	(181,089)	07/11/2022
000000-00-0	Interest Rate Swap			(345,488)	(345,488)	08/02/2022
000000-00-0	Interest Rate Swap			(120,696)	(120,696)	08/16/2022
000000-00-0	Interest Rate Swap			(120,403)	(120,403)	08/22/2022
000000-00-0	Interest Rate Swap			(136,465)	(136,465)	09/09/2022
000000-00-0	Interest Rate Swap			(675,874)	(675,874)	09/14/2022
000000-00-0	Interest Rate Swap			(83,571)	(83,571)	09/20/2022
000000-00-0	Interest Rate Swap			(84,384)	(84,384)	10/03/2022
000000-00-0	Interest Rate Swap			(19,701)	(19,701)	11/05/2022
000000-00-0	Interest Rate Swap			(209,696)	(209,696)	12/23/2022
000000-00-0	Interest Rate Swap			(138,213)	(138,213)	01/03/2023
000000-00-0	Interest Rate Swap			(873,190)	(873,190)	01/22/2023
000000-00-0	Interest Rate Swap			(237,850)	(237,850)	02/04/2023
000000-00-0	Interest Rate Swap			(131,535)	(131,535)	03/04/2023
000000-00-0	Interest Rate Swap			(252,149)	(252,149)	05/02/2023
000000-00-0	Interest Rate Swap			(316,578)	(316,578)	05/31/2023
000000-00-0	Interest Rate Swap			(682,356)	(682,356)	06/04/2023
000000-00-0	Interest Rate Swap			(595,172)	(595,172)	07/01/2023
000000-00-0	Interest Rate Swap			(411,291)	(411,291)	08/02/2023
000000-00-0	Interest Rate Swap			(669,894)	(669,894)	04/01/2025
000000-00-0	Interest Rate Swap			(617,619)	(617,619)	05/31/2025
000000-00-0	Currency Swap			247,879	247,879	09/30/2021
000000-00-0	Interest Rate Swap			(25,465)	(25,465)	04/27/2021
000000-00-0	Interest Rate Swap			(20,862)	(20,862)	09/02/2021
000000-00-0	Interest Rate Swap			(39,569)	(39,569)	02/13/2022
000000-00-0	Interest Rate Swap			(203,419)	(203,419)	02/21/2022
000000-00-0	Interest Rate Swap			(122,849)	(122,849)	02/24/2022
000000-00-0	Interest Rate Swap			(559,638)	(559,638)	07/31/2022
000000-00-0	Interest Rate Swap			(120,761)	(120,761)	08/24/2022
000000-00-0	Interest Rate Swap			(625,639)	(625,639)	01/30/2023
000000-00-0	Interest Rate Swap			(731,062)	(731,062)	02/21/2023
000000-00-0	Interest Rate Swap			(51,344)	(51,344)	03/02/2023
000000-00-0	Interest Rate Swap			(159,672)	(159,672)	03/09/2023
000000-00-0	Currency Swap			129,725	135,928	11/17/2023
000000-00-0	Interest Rate Swap			11,731	11,731	04/16/2023
000000-00-0	Currency Swap			197,160	193,914	04/25/2022
000000-00-0	Currency Swap			695,730	694,239	02/16/2021
000000-00-0	Currency Swap			868,624	845,202	09/06/2022
000000-00-0	Interest Rate Swap			24,599	24,599	09/18/2023
000000-00-0	Interest Rate Swap			(224)	(224)	08/04/2021
000000-00-0	Interest Rate Swap			2,502	2,502	08/04/2022
000000-00-0	Interest Rate Swap			7,070	7,070	08/04/2023
000000-00-0	Interest Rate Swap			7,684	7,684	08/04/2024
000000-00-0	Interest Rate Swap			(3,857)	(3,857)	12/16/2023
000000-00-0	Currency Swap			(102,538)	(104,331)	10/28/2021
000000-00-0	Currency Swap			(112,062)	(145,927)	05/10/2022
000000-00-0	Currency Swap			(49,032)	(53,031)	12/19/2021
9299999. Total - Other Assets				(17,569,476)	(17,631,091)	XXX
9999999 - Totals				3,101,079,794	3,078,249,279	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 359,416,824 — Book/Adjusted Carrying Value $ 346,902,499
2. Average balance for the year — Fair Value $ 2,857,185,318 — Book/Adjusted Carrying Value $ 2,818,665,851

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
BANK OF AMERICA - CALIFORNIA	CONCORD, CA		0.000	0	0	2,366,072	XXX
BANK OF COMMERCE	STILLWELL, OK		0.020	4,411	0	0	XXX
BANK OF MONTREAL	TORONTO-ONT, CAN		0.000	0	0	1,801,813	XXX
CARVER STATE BANK	SAVANNAH, GA		0.020	2,033	0	0	XXX
CENTRAL BANK OF KANSAS CITY - GLADSTONE	GLADSTONE, MO		0.007	702	0	0	XXX
CENTRAL BANK OF KANSAS CITY - ST LOUIS	ST LOUIS, MO		0.007	702	0	0	XXX
CITIBANK	NEW CASTLE, DE		0.000	0	0	(546,732,404)	XXX
CITIBANK - BEIJING CHINA	BEIJING, CN		0.000	0	0	73	XXX
CITIBANK - KUALA LUMPUR MALAYSIA	KUALA LUMPUR, MY		0.000	0	0	24,972	XXX
CITIBANK - NEW YORK	NEW YORK, NY		0.000	0	0	59,432,743	XXX
CITIZENS SAVINGS BANK & TRUST	NASHVILLE, TN		0.007	652	0	0	XXX
CITIZENS TRUST BANK	ATLANTA, GA		0.005	1,006	0	0	XXX
CITY NATIONAL BANK OF NEW JERSEY	NEWARK, NJ		0.003	251	0	0	XXX
COMMONWEALTH NATIONAL BANK	MOBILE, AL		0.002	160	0	0	XXX
FEDERAL HOME LOAN BANK OF BOSTON	BOSTON, MA		0.018	(2,650)	0	0	XXX
FEDERAL HOME LOAN BANK OF NEW YORK	NEW YORK, NY		0.000	0	0	2,208,685	XXX
FIRST INDEPENDENCE BANK OF DETROIT	DETROIT, MI		0.008	763	0	0	XXX
FIRST NATIONAL BANK & TRUST COMPANY	SHAWNEE, OK		0.013	2,493	0	0	XXX
INDUSTRIAL BANK NA	WASHINGTON, DC		0.001	22,501	0	2,519,603	XXX
INTERNATIONAL BANK OF CHICAGO	CHICAGO, IL		0.015	3,005	0	0	XXX
JP MORGAN CHASE BANK	NEW YORK, NY		0.000	0	0	47,570,641	XXX
JP MORGAN CHASE BANK - LONDON	LONDON, ENG		0.000	(18,181)	0	6,211,375	XXX
JP MORGAN CHASE BANK - NEW YORK	NEW YORK, NY		0.002	2,939	0	0	XXX
LIBERTY BANK AND TRUST - NEW ORLEANS	NEW ORLEANS, LA		0.008	812	0	0	XXX
LIBERTY BANK AND TRUST - OPELOUSAS	OPELOUSAS, LA		0.008	812	0	0	XXX
LUMBEE GUARANTY BANK	PEMBROKE, NC		0.001	2,007	0	0	XXX
METROPOLITAN BANK	OAKLAND, CA		0.020	4,009	0	0	XXX
PACIFIC GLOBAL	CHICAGO, IL		0.015	3,008	0	0	XXX
PNC BANK- N A	PHILADELPHIA, PA		0.000	0	0	7,042,493	XXX
RBC DEXIA INVESTOR SERVICES TRUST	TORONTO-ONT, CAN		0.000	0	0	74,791	XXX
STATE BANK OF TEXAS	DALLAS, TX		0.026	648	0	0	XXX
THE BANK OF NEW YORK MELLON	NEW YORK, NY		0.000	0	0	918,055	XXX
THE HARBOR BANK OF MARYLAND	BALTIMORE, MD		0.002	201	0	0	XXX
TRI-STATE BANK OF MEMPHIS	MEMPHIS, TN		0.015	11	0	0	XXX
UMB - BANK	KANSAS CITY, MO		0.000	0	0	99,853	XXX
UNITY NATIONAL BANK	HOUSTON, TX		0.004	400	0	0	XXX
WELLS FARGO - DELAWARE	WILMINGTON, DE		0.000	0	0	(6,125,181)	XXX
WELLS FARGO - NEW JERSEY	NEWARK, NJ		0.000	0	0	(211,928,705)	XXX
WELLS FARGO BANK NA - CHARLOTTE	CHARLOTTE, NC		0.000	0	0	(25,233,741)	XXX
WELLS FARGO BANK NA - SAN FRANCISCO	SAN FRANCISCO, CA		0.000	0	0	(139,899,406)	XXX
ABN AMRO BANK NV	AMSTERDAM, NETHERLANDS		0.002	282,153	567	90,000,000	XXX
AUSTRALIA AND NEW ZEALAND BANK	CAYMAN ISLANDS		0.007	56,566	250	100,000,000	XXX
BANK OF MONTREAL	CHICAGO, IL		0.005	130,604	15,663	40,000,000	XXX
BANK OF NOVA SCOTIA	HOUSTON, TX		0.005	182,875	0	0	XXX
BANK OF NOVA SCOTIA TD	TORONTO, CANADA		0.003	92,017	306	50,000,000	XXX
BNP PARIBAS SA	NEW YORK, NY		0.004	601,019	38,548	85,000,000	XXX
CALYON	CAYMAN ISLANDS		0.003	90,541	422	190,000,000	XXX
CANADIAN IMPERIAL BANK OF COMM	NEW YORK, NY		0.004	114,679	178	80,305,000	XXX
COOPERATIEVE RABOBANK UA	UTRECHT, NETHERLANDS		0.005	108,988	0	0	XXX
CR INDUS NY	NEW YORK, NY		0.001	1,785	0	0	XXX
CREDIT AGRICOLE	NEW YORK, NY		0.009	794,133	0	0	XXX
CREDIT INDUSTRIEL ET COMMERCIAL	NEW YORK, NY		0.006	525,451	17,481	73,000,553	XXX
CREDIT SUISSE AG	NEW YORK, NY		0.011	700,907	13,139	50,000,000	XXX
CREDIT SUISSE AG TD	ZURICH, SWITZERLAND		0.002	3,667	0	0	XXX
DNB BANK ASA	NEW YORK, NY		0.012	233,790	0	0	XXX
LLOYDS BANK CORPORATE MARKETS PLC	NEW YORK, NY		0.004	63,378	43,651	50,000,000	XXX
MITSUBISHI UFJ TR&BK	NEW YORK, NY		0.011	326,429	17,417	47,500,000	XXX
MIZUHO BANK LTD	NEW YORK, NY		0.004	992,539	11,980	152,000,000	XXX
MUFG BANK LTD	NEW YORK, NY		0.007	637,393	0	0	XXX
NATIXIS	NEW YORK, NY		0.004	416,402	58,193	152,000,278	XXX
NATIXIS SA	NEW YORK, NY		0.004	286,483	0	0	XXX
NEDERLANDSE WATERSCHAPSBANK NV	THE HAGUE, NETHERLANDS		0.018	148,159	0	0	XXX
NORDEA BANK AB	NEW YORK, NY		0.007	819,955	8,191	10,053,374	XXX
NORINCHUKIN BANK	NEW YORK, NY		0.010	492,523	25,000	99,999,998	XXX
NORTHERN TR CO	CAYMAN ISLANDS		0.010	42,744	6	20,000,000	XXX
ROYAL BANK OF CANADA	NEW YORK, NY		0.005	125,312	39	70,000,000	XXX
SKANDINAVISKA ENSKILDA BANKEN	NEW YORK, NY		0.003	513,482	14,257	61,000,000	XXX
SOCIETE GENERALE	NEW YORK, NY		0.001	28,017	0	0	XXX
STANDARD CHARTERED BANK/NY	NEW YORK, NY		0.019	795	0	0	XXX
STATE STREET BANK AND TRUST CO	BOSTON, MA		0.004	268,517	0	0	XXX
SUMITOMO MITSUI BANKING CORP	NEW YORK, NY		0.006	931,643	62,420	154,000,131	XXX
SUMITOMO MITSUI TRUST BANK LTD	NEW YORK, NY		0.006	672,659	0	0	XXX
SVENSKA HANDELSBANKEN AB	NEW YORK, NY		0.011	363,336	37,319	115,000,000	XXX
SWEDBANK AB	NEW YORK, NY		0.003	141,976	0	0	XXX
TORONTO-DOMINION BANK	NEW YORK, NY		0.012	116,839	0	0	XXX
UBS AG	STAMFORD, CT		0.029	41,253	0	0	XXX
US BANK NA	CINCINNATI, OH		0.004	269,514	0	0	XXX
WESTPAC BANKING CORP	NEW YORK, NY		0.003	47,858	21,777	49,985,264	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	11,699,076	386,804	940,196,330	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	11,699,076	386,804	940,196,330	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	11,699,076	386,804	940,196,330	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	680,448,594	4. April	1,181,360,094	7. July	792,351,179	10. October	1,240,621,175
2. February	176,941,458	5. May	1,098,958,937	8. August	442,041,435	11. November	768,288,589
3. March	1,024,542,926	6. June	1,016,147,385	9. September	1,077,736,671	12. December	940,196,330

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	CITIBANK US GOVT MMF Dollars on Deposit Cash Accoun		10/01/2029	1.900	12/31/2021	2	0	132,940
	UNITED STATES TREASURY BOND		11/15/2015	9.875	11/15/2015	30,000	0	0
	U.S TREASURY BILL TREASURY BILL		12/29/2020	0.000	02/04/2021	99,992,185	0	1,089
	U.S TREASURY BILL TREASURY BILL		12/29/2020	0.000	02/11/2021	34,996,373	0	88
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						135,018,559	0	134,117
0599999. Total - U.S. Government Bonds						135,018,559	0	134,117
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
	FEDERAL HOME LOAN BANKS DISCOUNT NOTE		12/29/2020	0.090	02/23/2021	29,716,062	0	149
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						29,716,062	0	149
3199999. Total - U.S. Special Revenues Bonds						29,716,062	0	149
	STIFs - Subsidiary Accounts SSLM ALM		12/02/2020	0.090	12/31/2021	44,537,234	3,306	179,246
	New Orleans Jazz Orchestra Inc Purchase Obligation		12/29/2020	0.000	03/31/2021	698,121	0	0
	AMEREN CORPORATION COMMERCIAL PAPER		12/29/2020	0.250	01/28/2021	2,999,438	0	63
	AMERICAN HONDA FINANCE CORP. COMMERCIAL PAPER		12/16/2020	0.280	01/11/2021	44,346,551	0	5,519
	AMERICAN HONDA FINANCE CORP. COMMERCIAL PAPER	LS	12/11/2020	0.300	03/11/2021	27,983,900	0	4,900
	AMERICAN HONDA FINANCE CORP. COMMERCIAL PAPER	LS	12/09/2020	0.300	03/08/2021	19,989,000	0	3,667
	COMMONWEALTH BANK OF AUSTRALIA COMMERCIAL PAPER		12/22/2020	0.220	02/23/2021	22,992,551	0	1,406
	CONSOLIDATED EDISON CO. OF NY COMMERCIAL PAPER	LS	12/17/2020	0.410	02/26/2021	122,921,553	0	19,612
	DNB BANK ASA COMMERCIAL PAPER		12/31/2020	0.080	01/07/2021	32,499,567	0	72
	ENI FINANCE COMMERCIAL PAPER	LS	12/10/2020	0.380	03/03/2021	9,993,561	0	1,900
	ENI FINANCE COMMERCIAL PAPER	LS	12/10/2020	0.380	03/02/2021	6,995,567	0	1,552
	ENI FINANCE COMMERCIAL PAPER	LS	10/29/2020	0.380	01/08/2021	499,963	0	333
	ERP OPER LP COMMERCIAL PAPER		12/16/2020	0.240	01/19/2021	29,996,400	0	3,200
	ERP OPER LP COMMERCIAL PAPER	LS	12/23/2020	0.330	02/22/2021	29,985,700	0	2,475
	ERP OPER LP COMMERCIAL PAPER		12/16/2020	0.240	01/14/2021	16,998,527	0	1,813
	European Invmt Bk COMMERCIAL PAPER		12/17/2020	0.215	02/17/2021	39,988,772	0	3,583
	EVERSOURCE ENERGY COMMERCIAL PAPER		12/17/2020	0.300	01/14/2021	49,994,583	0	6,250
	FED DESJA QUEBEC COMMERCIAL PAPER		12/31/2020	0.080	01/07/2021	24,999,667	0	56
	HITACHI AMERICA CAPITAL LTD COMMERCIAL PAPER		12/29/2020	0.170	01/05/2021	3,999,924	0	57
	HSBC BANK PLC COMMERCIAL PAPER		10/07/2020	0.200	01/07/2021	49,998,333	0	23,889
	SIMON PROPERTY GROUP LP COMMERCIAL PAPER		12/22/2020	0.300	01/25/2021	15,484,902	0	1,291
	SIMON PROPERTY GROUP LP COMMERCIAL PAPER		12/22/2020	0.300	01/11/2021	7,999,342	0	658
	TOTAL CAPITAL CANADA LTD COMMERCIAL PAPER		11/02/2020	0.200	02/02/2021	49,991,111	0	16,667
	TOTAL CAPITAL CANADA LTD COMMERCIAL PAPER		10/13/2020	0.180	01/12/2021	44,997,525	0	17,775
	TOYOTA FINANCE AUSTRALIA LTD COMMERCIAL PAPER		12/16/2020	0.220	02/25/2021	24,991,597	0	2,139
	TRANSCANADA PIPELINES LIMITED COMMERCIAL PAPER	LS	12/11/2020	0.340	02/02/2021	21,993,351	0	4,363
	Tri Party Repo TRI PARTY REPO	RR	12/31/2020	0.010	01/04/2021	63,942,000	18	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						811,718,739	3,324	302,483
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						811,718,739	3,324	302,483
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						976,453,361	3,324	436,749
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						976,453,361	3,324	436,749
74440E-30-0	DRYDEN CORE FUND MM SER MMMF PRU Institutional Money Market	LS	12/31/2020	0.000		668,207,556	33,269	244,851
38141W-27-3	Goldman Sachs MMKT		12/10/2020	0.090		2,273,793	174	3,707
38141W-27-3	Goldman Sachs MMKT		12/21/2020	0.090		18,765,311	1,434	11,791
38141W-27-3	Goldman Sachs MMKT		12/30/2020	0.090		10,222,845	781	1,487
38141W-27-3	Goldman Sachs MMKT		12/28/2020	0.090		15,649,256	1,196	9,035
4812C0-66-2	JP MORGAN USGOVT MMKT CAP MONEY MARKET		12/30/2020	1.000		1,325,189	877	0
857492-70-6	STATE STR INSTL INVT TR MMKT		12/31/2020	0.000		87,084	0	0

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						716,531,032	37,732	270,871
8899999 - Total Cash Equivalents						1,692,984,393	41,056	707,620

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ 164,734,619 1B ...$ 44,537,236 1C ...$ 39,988,772 1D ...$ 155,481,714 1E ...$ 94,988,636 1F ...$ 0 1G ..$ 63,942,000

2A ..$ 412,082,262 2B ...$ 0 2C ...$ 0

3A ..$ 0 3B ...$ 0 3C ...$ 0

4A ..$ 0 4B ...$ 0 4C ...$ 0

5A ..$ 0 5B ...$ 0 5C ...$ 0

6 ....$ 698,121

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR	B	RSD by INS Code Sec. 23-63-206	0	0	148,950	161,156
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA	B	RSD by INS Code Sec. 33-3-8 and 33-3-9 and 34-9-129	0	0	49,650	53,719
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA			0	0	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV	B	RSD by INS Code Sec. 680A. 140	0	0	291,018	430,594
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ	B	RSD by INS Code Sec. 17B: 18-37c&d	1,824,970	2,883,602	0	0
32. New Mexico NM	B	RSD by INS Code Sections 59A-5-18	0	0	411,720	485,728
33. New York NY			0	0	0	0
34. North Carolina NC	B	RSD by INS Code Article 5, Section 58	0	0	474,735	562,684
35. North Dakota ND			0	0	0	0
36. Ohio OH			0	0	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR	B	RSD by Code L.P.R.A. Sec. 313	0	0	1,514,276	1,634,264
55. U.S. Virgin Islands VI	B	RSD by INS Code Title 22 Sec. 207	0	0	546,149	590,906
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	30,000	30,000
59. Subtotal	XXX	XXX	1,824,970	2,883,602	3,466,498	3,949,051
DETAILS OF WRITE-INS						
5801. Korea		RSD for a license as a foreign insurance underwriter in the Republic.	0	0	30,000	30,000
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	30,000	30,000

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SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3133EL-R9-7	FEDERAL FARM CREDIT BANKS FUND CORP FLOA				1.A	2,499,810	100.0190	2,500,470	2,500,000	2,499,902	0	92	0	0	0.200	0.218	JAJO	1,150	1,289	07/06/2020	07/08/2021
000000-00-0	US GOVT LOCKHEED US GOVT LOCKHEED			4	1.A FE	80,000,000	100.0000	80,000,000	80,000,000	80,000,000	0	0	0	0	1.459	1.036	MJSD	56,077	993,892	11/23/2020	03/31/2026
912803-AY-9	United States Treasury STRIP				1.A	36,684,500	99.8670	129,827,344	130,000,000	123,206,802	0	7,352,711	0	0	0.000	6.249	N/A	0	0	04/20/2001	11/15/2021
912803-BL-6	United States Treasury STRIP				1.A	59,010,120	96.1880	269,517,375	280,200,000	189,081,436	0	10,903,452	0	0	0.000	6.029	N/A	0	0	05/22/2001	08/15/2027
912803-BM-4	United States Treasury STRIP				1.A	16,538,504	95.9260	59,090,281	61,600,000	41,904,385	0	2,284,607	0	0	0.000	5.686	N/A	0	0	06/30/2004	11/15/2027
912803-DG-5	United States Treasury STRIP				1.A	62,733,830	78.1130	169,662,046	217,200,000	95,693,658	0	4,171,848	0	0	0.000	4.508	N/A	0	0	08/11/2011	05/15/2039
912803-DH-3	United States Treasury STRIP				1.A	9,939,240	77.7420	27,987,188	36,000,000	15,397,410	0	686,470	0	0	0.000	4.613	N/A	0	0	05/25/2011	08/15/2039
912803-DJ-9	United States Treasury STRIP				1.A	10,228,186	77.2300	21,856,223	28,300,000	13,514,377	0	519,044	0	0	0.000	3.955	N/A	0	0	11/19/2013	11/15/2039
912803-DK-6	United States Treasury STRIP				1.A	14,356,080	76.8200	48,396,797	63,000,000	24,445,498	0	1,180,684	0	0	0.000	5.012	N/A	0	0	04/06/2010	02/15/2040
912803-DT-7	United States Treasury STRIP				1.A	15,911,251	73.8550	36,107,939	48,890,000	21,230,603	0	841,602	0	0	0.000	4.086	N/A	0	0	11/13/2013	08/15/2041
912803-EA-7	United States Treasury STRIP				1.A	35,982,241	71.0230	84,127,262	118,450,000	48,448,457	0	1,918,692	0	0	0.000	4.082	N/A	0	0	09/05/2013	02/15/2043
912803-ED-1	United States Treasury STRIP				1.A	170,846,668	70.2660	402,973,359	573,500,000	228,372,127	0	9,108,590	0	0	0.000	4.112	N/A	0	0	11/14/2013	08/15/2043
912803-EE-9	United States Treasury STRIP				1.A	79,261,694	69.8240	183,103,541	262,235,000	104,875,142	0	4,117,848	0	0	0.000	4.046	N/A	0	0	02/19/2014	11/15/2043
912803-EF-6	United States Treasury STRIP				1.A	12,002,832	69.3050	26,994,176	38,950,000	15,688,170	0	605,023	0	0	0.000	3.972	N/A	0	0	03/07/2014	02/15/2044
912803-EZ-2	United States Treasury STRIP				1.A	174,975,678	64.3910	264,001,563	410,000,000	184,099,951	0	5,454,446	0	0	0.000	3.030	N/A	0	0	04/29/2019	08/15/2047
912810-EL-8	UNITED STATES TREASURY BOND				1.A	45,649,714	106.7150	38,577,416	36,150,000	36,813,391	0	(727,581)	0	0	8.000	5.794	MN	375,481	2,892,000	05/07/2001	11/15/2021
912810-EM-6	UNITED STATES TREASURY BOND				1.A	9,802,344	111.4530	11,145,313	10,000,000	9,974,023	0	13,865	0	0	7.250	7.415	FA	273,845	725,000	09/01/1992	08/15/2022
912810-ES-3	UNITED STATES TREASURY BOND				1.A	11,647,125	127.9380	15,224,563	11,900,000	11,827,291	0	15,244	0	0	7.500	7.681	MN	115,877	892,500	03/07/1995	11/15/2024
912810-ET-1	UNITED STATES TREASURY BOND				1.A	439,739	130.0700	455,246	350,000	375,435	0	(5,350)	0	0	7.625	5.623	FA	10,080	26,688	02/28/2002	02/15/2025
912810-EY-0	UNITED STATES TREASURY BOND				1.A	692,213	134.7970	970,538	720,000	709,456	0	1,409	0	0	6.500	6.805	MN	6,076	46,800	06/27/1997	11/15/2026
912810-EZ-7	UNITED STATES TREASURY BOND				1.A	9,901,901	136.8670	10,812,508	7,900,000	8,792,609	0	(124,171)	0	0	6.625	4.506	FA	197,688	523,375	11/10/2009	02/15/2027
912810-FA-1	UNITED STATES TREASURY BOND				1.A	4,428,118	137.7340	5,963,898	4,330,000	4,368,798	0	(4,657)	0	0	6.375	6.206	FA	104,264	276,038	11/07/1997	08/15/2027
912810-FE-3	UNITED STATES TREASURY BOND				1.A	18,258,543	135.6090	22,104,328	16,300,000	17,309,445	0	(108,760)	0	0	5.500	4.565	FA	338,624	896,500	01/09/2009	08/15/2028
912810-FJ-2	UNITED STATES TREASURY BOND				1.A	14,268,135	144.7970	17,158,430	11,850,000	13,185,070	0	(124,122)	0	0	6.125	4.550	FA	274,152	725,813	10/29/2009	08/15/2029
912810-FM-5	UNITED STATES TREASURY BOND				1.A	1,332,156	148.9220	1,749,832	1,175,000	1,259,815	0	(6,860)	0	0	6.250	5.263	MN	9,535	73,438	04/19/2006	05/15/2030
912810-FP-8	UNITED STATES TREASURY BOND				1.A	26,413,483	143.5310	34,720,209	24,190,000	25,531,122	0	(102,482)	0	0	5.375	4.701	FA	491,113	1,300,213	01/28/2009	02/15/2031
912810-FT-0	UNITED STATES TREASURY TREASURY				1.A	27,472,703	146.7340	45,597,707	31,075,000	28,538,910	0	107,192	0	0	4.500	5.290	FA	528,191	1,398,375	07/09/2007	02/15/2036
912810-PT-9	UNITED STATES TREASURY TREASURY				1.A	2,313,800	152.3910	3,832,624	2,515,000	2,369,621	0	5,597	0	0	4.750	5.287	FA	45,123	119,463	06/12/2007	02/15/2037
912810-PU-6	UNITED STATES TREASURY TREASURY				1.A	1,067,496	156.6720	1,582,386	1,010,000	1,051,330	0	(1,660)	0	0	5.000	4.640	MN	6,557	50,500	06/25/2008	05/15/2037
912810-QA-9	UNITED STATES TREASURY TREASURY				1.A	368,020	135.7190	475,016	350,000	364,550	0	(585)	0	0	3.500	3.196	FA	4,627	12,250	07/18/2014	02/15/2039
912810-QX-9	UNITED STATES TREASURY TREASURY				1.A	985,326	123.9380	1,419,084	1,145,000	1,012,429	0	4,035	0	0	2.750	3.519	FA	11,893	31,488	06/28/2013	08/15/2042
912810-QY-7	UNITED STATES TREASURY TREASURY				1.A	64,258,055	123.8590	78,093,336	63,050,000	64,098,100	0	(35,090)	0	0	2.750	2.649	MN	225,116	1,733,875	09/16/2016	11/15/2042
912810-RB-6	UNITED STATES TREASURY TREASURY				1.A	72,530,185	126.4380	89,524,072	70,805,000	72,311,083	0	(49,127)	0	0	2.875	2.746	MN	264,296	1,863,144	05/31/2016	05/15/2043
912810-RD-2	UNITED STATES TREASURY TREASURY				1.A	15,995,559	143.9530	21,449,016	14,900,000	15,931,985	0	(29,819)	0	0	3.750	3.315	MN	72,545	558,750	11/16/2018	11/15/2043
912810-RG-5	UNITED STATES TREASURY TREASURY				1.A	33,149,080	136.7810	42,801,589	31,292,000	32,887,123	0	(46,186)	0	0	3.375	3.068	MN	137,119	1,056,105	11/21/2014	05/15/2044
912810-RJ-9	UNITED STATES TREASURY TREASURY				1.A	54,576,656	129.4690	61,368,188	47,400,000	53,738,710	0	(198,297)	0	0	3.000	2.271	MN	184,624	1,422,000	08/09/2016	11/15/2044
912810-RK-6	UNITED STATES TREASURY TREASURY				1.A	129,070,393	119.2810	154,528,859	129,550,000	129,127,758	0	8,451	0	0	2.500	2.515	FA	1,223,332	3,238,750	08/03/2016	02/15/2045
912810-RM-2	UNITED STATES TREASURY TREASURY				1.A	244,605,350	129.7810	300,222,966	231,330,000	243,077,012	0	(346,720)	0	0	3.000	2.710	MN	901,037	6,939,900	12/10/2018	05/15/2045
912810-RN-0	UNITED STATES TREASURY TREASURY				1.A	285,708,784	127.2810	353,962,792	278,095,000	284,728,976	0	(215,666)	0	0	2.875	2.731	FA	3,019,938	7,995,231	11/16/2017	08/15/2045
912810-RP-5	UNITED STATES TREASURY TREASURY				1.A	56,343,882	130.1720	57,275,625	44,000,000	56,062,403	0	(271,642)	0	0	3.000	1.616	MN	171,381	1,320,000	05/04/2020	11/15/2045
912810-RQ-3	UNITED STATES TREASURY TREASURY				1.A	4,688,383	119.5160	6,334,328	5,300,000	4,742,647	0	14,466	0	0	2.500	3.106	FA	50,048	132,500	02/01/2017	02/15/2046
912810-RS-9	UNITED STATES TREASURY TREASURY				1.A	18,951,543	119.5310	25,203,164	21,085,000	19,134,551	0	50,537	0	0	2.500	3.021	MN	68,439	527,125	12/30/2016	05/15/2046
912810-RT-7	UNITED STATES TREASURY TREASURY				1.A	100,257,162	114.2190	120,220,945	105,255,000	100,760,720	0	124,234	0	0	2.250	2.476	FA	894,525	2,368,238	10/13/2016	08/15/2046
912810-RU-4	UNITED STATES TREASURY TREASURY				1.A	71,573,336	127.8280	93,953,672	73,500,000	71,673,978	0	45,233	0	0	2.875	3.013	MN	274,356	2,113,125	12/14/2018	11/15/2046
912810-RY-6	UNITED STATES TREASURY TREASURY				1.A	48,252,734	125.4530	57,896,617	46,150,000	48,181,056	0	(53,271)	0	0	2.750	2.521	FA	479,371	1,269,125	11/08/2019	08/15/2047
912810-RZ-3	UNITED STATES TREASURY TREASURY				1.A	105,619,375	125.5780	141,903,281	113,000,000	106,047,314	0	163,995	0	0	2.750	3.088	MN	403,460	3,107,500	04/27/2018	11/15/2047
912810-SA-7	UNITED STATES TREASURY TREASURY				1.A	63,959,375	131.3280	85,363,281	65,000,000	64,021,036	0	22,786	0	0	3.000	3.082	FA	736,549	1,950,000	03/23/2018	02/15/2048
912810-SC-3	UNITED STATES TREASURY TREASURY				1.A	50,832,031	134.2970	67,148,438	50,000,000	50,785,646	0	(18,233)	0	0	3.125	3.040	MN	202,866	1,562,500	06/01/2018	05/15/2048
912810-SE-9	UNITED STATES TREASURY TREASURY				1.A	35,750,339	140.5160	46,777,652	33,290,000	35,649,389	0	(53,608)	0	0	3.375	2.998	MN	145,874	1,123,538	01/31/2019	11/15/2048
912810-SF-6	UNITED STATES TREASURY TREASURY				1.A	130,564,227	131.9690	147,079,172	111,450,000	130,554,702	0	(26,826)	0	0	3.000	2.139	FA	1,262,898	1,500,000	12/29/2020	02/15/2049
912810-SH-2	UNITED STATES TREASURY TREASURY				1.A	74,029	129.2030	83,982	65,000	73,749	0	(219)	0	0	2.875	2.232	MN	243	1,869	09/18/2019	05/15/2049
912810-SK-5	UNITED STATES TREASURY TREASURY				1.A	619,264,688	117.5470	684,252,114	582,110,000	618,441,232	0	(817,278)	0	0	2.375	2.085	MN	1,794,973	13,825,113	02/10/2020	11/15/2049
912810-SN-9	UNITED STATES TREASURY TREASURY				1.A	79,919,219	90.7660	80,781,406	89,000,000	79,934,836	0	15,617	0	0	1.250	1.691	MN	144,441	0	12/07/2020	05/15/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-4X-5	UNITED STATES TREASURY TREASURY				1.A	7,907,188	106.8830	8,550,625	8,000,000	7,947,677	0	18,591	0	0	2.750	3.007	FA	74,751	220,000	10/11/2018	08/31/2023
912828-5M-8	UNITED STATES TREASURY TREASURY				1.A	14,902,907	118.3910	16,918,020	14,290,000	14,794,982	0	(57,130)	0	0	3.125	2.625	MN	57,979	446,563	01/31/2019	11/15/2028
912828-6C-9	UNITED STATES TREASURY TREASURY				1.A	198,287,255	102.6560	199,861,453	194,690,000	196,561,889	0	(1,641,028)	0	0	2.500	1.631	FA	1,838,445	4,867,250	12/19/2019	02/15/2022
912828-6G-0	UNITED STATES TREASURY TREASURY				1.A	149,081,067	106.8910	154,665,390	144,695,000	147,997,258	0	(1,012,459)	0	0	2.375	1.631	FA	1,167,653	3,436,506	12/05/2019	02/29/2024
912828-6T-2	UNITED STATES TREASURY TREASURY				1.A	99,921,875	113.0160	113,015,625	100,000,000	99,932,149	0	7,099	0	0	2.375	2.384	MN	308,356	2,375,000	05/22/2019	05/15/2029
912828-7G-9	UNITED STATES TREASURY TREASURY				1.A	207,931,016	100.1220	208,253,933	208,000,000	207,978,038	0	38,212	0	0	0.320	2.319	JAJO	114,640	1,803,382	10/04/2019	07/31/2021
912828-C5-7	UNITED STATES TREASURY TREASURY				1.A	28,881,602	100.5000	28,491,750	28,350,000	28,370,796	0	(87,400)	0	0	2.250	1.937	MS	162,974	637,875	04/22/2019	03/31/2021
912828-G3-8	UNITED STATES TREASURY TREASURY				1.A	85,937,988	107.7340	92,759,297	86,100,000	86,031,785	0	16,392	0	0	2.250	2.271	MN	251,521	1,937,250	12/04/2014	11/15/2024
912828-J2-7	UNITED STATES TREASURY TREASURY				1.A	145,090,277	107.0780	157,458,383	147,050,000	146,112,751	0	214,774	0	0	2.000	2.162	FA	1,110,867	2,941,000	01/14/2016	02/15/2025
912828-M5-6	UNITED STATES TREASURY TREASURY				1.A	18,590,172	109.2110	20,149,418	18,450,000	18,522,919	0	(14,102)	0	0	2.250	2.164	MN	53,897	415,125	01/11/2016	11/15/2025
912828-R2-8	UNITED STATES TREASURY TREASURY				1.A	97,285	103.4380	103,438	100,000	98,942	0	439	0	0	1.625	2.092	AO	278	1,625	02/07/2017	04/30/2023
912828-TY-6	UNITED STATES TREASURY TREASURY				1.A	105,909,375	102.7810	108,537,000	105,600,000	105,806,980	0	(98,736)	0	0	1.625	1.518	MN	222,796	1,716,000	02/13/2020	11/15/2022
912828-VB-3	UNITED STATES TREASURY TREASURY				1.A	45,524,666	103.7970	49,044,023	47,250,000	46,737,198	0	208,389	0	0	1.750	2.222	MN	107,357	826,875	11/05/2014	05/15/2023
912828-VS-6	UNITED STATES TREASURY TREASURY				1.A	20,337,371	106.1560	21,178,172	19,950,000	20,073,941	0	(45,474)	0	0	2.500	2.254	FA	188,387	498,750	11/13/2014	08/15/2023
912828-WE-6	UNITED STATES TREASURY TREASURY				1.A	23,508,092	107.4380	25,817,231	24,030,000	23,861,764	0	55,194	0	0	2.750	3.003	MN	85,798	660,825	11/25/2013	11/15/2023
912828-XB-1	UNITED STATES TREASURY TREASURY				1.A	24,581,055	107.9380	26,984,375	25,000,000	24,793,269	0	44,407	0	0	2.125	2.325	MN	68,974	531,250	12/29/2015	05/15/2025
912828-YH-7	UNITED STATES TREASURY TREASURY				1.A	57,642,996	104.7190	60,160,922	57,450,000	57,607,054	0	(35,942)	0	0	1.500	1.425	MS	220,172	861,750	02/13/2020	09/30/2024
912828-Z2-9	UNITED STATES TREASURY TREASURY				1.A	149,857,125	102.7810	153,760,750	149,600,000	149,779,434	0	(77,691)	0	0	1.500	1.440	JJ	1,036,630	1,122,000	02/05/2020	01/15/2023
912828-Z5-2	UNITED STATES TREASURY TREASURY				1.A	89,890,828	104.5080	94,370,555	90,300,000	89,962,440	0	71,612	0	0	1.375	1.470	JJ	519,593	620,813	02/05/2020	01/31/2025
912828-Z9-4	UNITED STATES TREASURY TREASURY				1.A	31,476,953	105.8130	32,272,813	30,500,000	31,399,307	0	(77,646)	0	0	1.500	1.158	FA	172,806	228,750	02/28/2020	02/15/2030
91282C-AE-1	US TREASURY NOTE TREASURY				1.A	69,837,563	97.5160	69,041,063	70,800,000	69,853,795	0	16,233	0	0	0.625	0.769	FA	167,140	0	10/29/2020	08/15/2030
912833-4S-6	UNITED STATES TREASURY STRIP	@			1.A	3,967,270	88.5590	10,184,238	11,500,000	6,814,867	0	327,560	0	0	0.000	4.987	N/A	0	0	01/06/2010	08/15/2031
912833-4T-4	UNITED STATES TREASURY STRIP	@			1.A	10,315,962	87.7420	23,690,391	27,000,000	16,851,379	0	698,445	0	0	0.000	4.279	N/A	0	0	11/10/2009	02/15/2032
912833-4V-9	UNITED STATES TREASURY STRIP	@			1.A	9,367,080	86.0510	22,373,203	26,000,000	15,354,695	0	651,355	0	0	0.000	4.383	N/A	0	0	11/10/2009	02/15/2033
912833-4W-7	UNITED STATES TREASURY STRIP	@			1.A	28,422,405	85.1480	51,344,508	60,300,000	37,276,376	0	1,393,702	0	0	0.000	3.847	N/A	0	0	11/18/2013	08/15/2033
912833-4X-5	UNITED STATES TREASURY STRIP	@			1.A	25,779,420	84.4650	68,416,524	81,000,000	43,660,972	0	2,006,548	0	0	0.000	4.761	N/A	0	0	01/15/2010	02/15/2034
912833-4Y-3	UNITED STATES TREASURY STRIP	@			1.A	2,224,500	83.3830	6,253,711	7,500,000	3,886,113	0	183,113	0	0	0.000	4.885	N/A	0	0	06/09/2009	08/15/2034
912833-4Z-0	UNITED STATES TREASURY STRIP	@			1.A	17,051,994	82.7420	31,979,856	38,650,000	22,431,225	0	847,781	0	0	0.000	3.890	N/A	0	0	11/18/2013	02/15/2035
912833-5A-4	UNITED STATES TREASURY STRIP	@			1.A	11,948,280	81.9450	28,680,860	35,000,000	19,201,536	0	771,258	0	0	0.000	4.142	N/A	0	0	12/10/2009	08/15/2035
912833-5B-2	UNITED STATES TREASURY STRIP	@			1.A	42,835,174	81.1720	100,409,609	123,700,000	64,109,640	0	2,718,450	0	0	0.000	4.381	N/A	0	0	11/15/2013	02/15/2036
912833-7E-4	UNITED STATES TREASURY STRIP	@			1.A	18,551,451	80.2500	36,995,250	46,100,000	25,041,016	0	959,362	0	0	0.000	3.945	N/A	0	0	11/18/2013	08/15/2036
912833-7F-1	UNITED STATES TREASURY STRIP	@			1.A	24,950,080	79.3710	65,481,153	82,500,000	40,289,836	0	1,749,309	0	0	0.000	4.489	N/A	0	0	11/15/2010	02/15/2037
912833-7N-4	UNITED STATES TREASURY STRIP	@			1.A	12,438,690	90.0470	29,715,469	33,000,000	20,871,252	0	946,431	0	0	0.000	4.695	N/A	0	0	11/05/2009	11/15/2030
912833-7P-9	UNITED STATES TREASURY STRIP	@			1.A	6,595,660	88.9530	16,901,094	19,000,000	11,361,487	0	549,519	0	0	0.000	5.020	N/A	0	0	01/11/2010	05/15/2031
912833-7S-3	UNITED STATES TREASURY STRIP	@			1.A	9,882,750	86.4610	21,615,235	25,000,000	15,723,538	0	602,306	0	0	0.000	3.944	N/A	0	0	02/10/2009	11/15/2032
912833-7T-1	UNITED STATES TREASURY STRIP	@			1.A	11,441,134	85.5630	29,946,875	35,000,000	19,573,998	0	898,052	0	0	0.000	4.752	N/A	0	0	11/10/2009	05/15/2033
912833-7U-8	UNITED STATES TREASURY STRIP	@			1.A	10,285,503	84.7190	26,686,406	31,500,000	17,325,023	0	785,621	0	0	0.000	4.695	N/A	0	0	12/29/2009	11/15/2033
912833-7V-6	UNITED STATES TREASURY STRIP	@			1.A	7,510,000	83.8440	16,768,750	20,000,000	11,897,306	0	453,270	0	0	0.000	3.922	N/A	0	0	02/26/2009	05/15/2034
912833-7W-4	UNITED STATES TREASURY STRIP	@			1.A	20,079,346	83.2110	54,648,784	65,675,000	34,121,455	0	1,572,272	0	0	0.000	4.774	N/A	0	0	02/05/2010	11/15/2034
912833-LD-0	UNITED STATES TREASURY STRIP	@			1.A	5,351,300	99.9730	12,496,582	12,500,000	12,261,916	0	614,711	0	0	0.000	5.216	N/A	0	0	12/02/2004	05/15/2021
912833-LG-3	UNITED STATES TREASURY STRIP	@			1.A	23,430,800	99.9140	39,965,625	40,000,000	38,118,632	0	1,601,780	0	0	0.000	4.339	N/A	0	0	08/28/2009	02/15/2022
912833-LQ-1	UNITED STATES TREASURY STRIP	@			1.A	14,991,116	99.4060	26,044,438	26,200,000	22,951,169	0	952,846	0	0	0.000	4.286	N/A	0	0	12/14/2010	02/15/2024
912833-LX-6	UNITED STATES TREASURY STRIP	@			1.A	9,923,600	97.9570	19,591,406	20,000,000	15,870,408	0	735,741	0	0	0.000	4.804	N/A	0	0	02/09/2011	11/15/2025
912833-LY-4	UNITED STATES TREASURY STRIP	@			1.A	16,889,730	97.7150	32,245,899	33,000,000	26,325,668	0	1,136,095	0	0	0.000	4.460	N/A	0	0	12/08/2010	02/15/2026
912833-LZ-1	UNITED STATES TREASURY STRIP	@			1.A	11,514,490	97.3590	22,392,656	23,000,000	18,061,514	0	794,626	0	0	0.000	4.550	N/A	0	0	12/28/2010	05/15/2026
912833-PB-0	UNITED STATES TREASURY STRIP	@			1.A	36,059,252	96.6170	70,047,461	72,500,000	56,043,593	0	2,400,622	0	0	0.000	4.428	N/A	0	0	02/09/2011	11/15/2026
912833-PC-8	UNITED STATES TREASURY STRIP (INT)	@			1.A	3,704,670	96.3010	8,667,070	9,000,000	6,784,215	0	306,067	0	0	0.000	4.670	N/A	0	0	11/21/2007	02/15/2027
912833-WR-7	UNITED STATES TREASURY STRIP	@			1.A	2,603,888	93.4380	6,260,313	6,700,000	4,671,021	0	209,211	0	0	0.000	4.635	N/A	0	0	03/28/2008	11/15/2028
912833-X8-8	UNITED STATES TREASURY STRIP	@			1.A	36,222,317	82.3670	93,898,594	114,000,000	59,859,422	0	2,620,458	0	0	0.000	4.527	N/A	0	0	12/29/2009	05/15/2035
912833-X9-6	UNITED STATES TREASURY STRIP	@			1.A	35,983,502	81.3870	92,780,860	114,000,000	58,227,320	0	2,571,060	0	0	0.000	4.568	N/A	0	0	10/28/2010	11/15/2035
912833-XP-0	UNITED STATES TREASURY STRIP	@			1.A	22,334,125	92.2580	50,003,735	54,200,000	37,424,682	0	1,569,400	0	0	0.000	4.332	N/A	0	0	09/14/2010	08/15/2029
912833-XS-4	UNITED STATES TREASURY STRIP	@			1.A	44,230,881	92.6950	98,905,899	106,700,000	74,631,762	0	3,114,489	0	0	0.000	4.310	N/A	0	0	11/20/2008	05/15/2029
912833-XU-9	UNITED STATES TREASURY STRIP	@			1.A	63,601,481	90.8910	145,697,672	160,300,000	104,380,129	0	4,660,115	0	0	0.000	4.621	N/A	0	0	09/14/2010	05/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912833-XX-3	UNITED STATES TREASURY STRIP				1.A	12,961,930	91.2300	31,474,512	34,500,000	22,181,921	0	1,048,179	0	0	0.000	4.900	N/A	0	0	01/06/2010	02/15/2030
912833-XY-1	UNITED STATES TREASURY STRIP				1.A	2,876,160	90.3480	7,227,812	8,000,000	4,960,039	0	240,392	0	0	0.000	5.030	N/A	0	0	01/11/2010	08/15/2030
912833-XZ-8	UNITED STATES TREASURY STRIP				1.A	3,015,360	89.4260	7,154,062	8,000,000	5,078,136	0	222,970	0	0	0.000	4.541	N/A	0	0	05/21/2009	02/15/2031
912833-Y2-0	UNITED STATES TREASURY STRIP				1.A	24,214,940	80.7070	64,969,160	80,500,000	39,372,413	0	1,787,175	0	0	0.000	4.700	N/A	0	0	03/08/2011	05/15/2036
912833-Y3-8	UNITED STATES TREASURY STRIP				1.A	21,887,760	79.8280	62,265,938	78,000,000	35,873,727	0	1,713,083	0	0	0.000	4.953	N/A	0	0	03/08/2011	11/15/2036
912833-Y4-6	UNITED STATES TREASURY STRIP				1.A	34,184,410	79.0120	93,233,828	118,000,000	55,910,235	0	2,490,653	0	0	0.000	4.610	N/A	0	0	11/15/2010	05/15/2037
912833-Z5-2	UNITED STATES TREASURY STRIP				1.A	25,452,580	78.5940	66,568,906	84,700,000	40,165,350	0	1,762,168	0	0	0.000	4.537	N/A	0	0	11/15/2010	08/15/2037
912833-Z6-0	UNITED STATES TREASURY STRIP				1.A	6,388,500	77.7460	19,436,524	25,000,000	10,894,488	0	515,890	0	0	0.000	4.910	N/A	0	0	12/29/2009	02/15/2038
912834-AD-0	UNITED STATES TREASURY STRIP				1.A	17,802,330	78.1880	48,319,875	61,800,000	28,407,079	0	1,278,952	0	0	0.000	4.660	N/A	0	0	11/09/2010	11/15/2037
912834-AE-8	UNITED STATES TREASURY STRIP				1.A	29,338,807	77.3550	85,323,082	110,300,000	48,603,413	0	2,236,167	0	0	0.000	4.767	N/A	0	0	10/13/2010	05/15/2038
912834-AT-5	UNITED STATES TREASURY STRIP				1.A	8,482,051	76.9490	25,777,988	33,500,000	14,254,569	0	674,237	0	0	0.000	4.905	N/A	0	0	05/14/2010	08/15/2038
912834-AU-2	UNITED STATES TREASURY STRIP				1.A	15,170,294	76.0820	45,649,219	60,000,000	25,326,294	0	1,176,649	0	0	0.000	4.815	N/A	0	0	05/14/2010	02/15/2039
912834-DU-9	UNITED STATES TREASURY STRIP				1.A	2,977,750	76.5310	9,566,406	12,500,000	5,104,132	0	249,493	0	0	0.000	5.075	N/A	0	0	03/30/2010	11/15/2038
912834-DV-7	UNITED STATES TREASURY STRIP				1.A	6,194,664	75.6880	19,678,750	26,000,000	10,560,412	0	505,380	0	0	0.000	4.965	N/A	0	0	02/17/2010	05/15/2039
912834-EP-9	UNITED STATES TREASURY STRIP				1.A	41,149,153	75.3550	99,469,219	132,000,000	59,123,158	0	2,486,864	0	0	0.000	4.345	N/A	0	0	11/19/2013	08/15/2039
912834-EV-6	UNITED STATES TREASURY STRIP				1.A	25,121,304	74.9800	79,910,435	106,575,000	41,901,812	0	2,022,226	0	0	0.000	5.008	N/A	0	0	01/28/2011	11/15/2039
912834-FB-9	UNITED STATES TREASURY STRIP				1.A	31,785,361	74.5040	101,697,832	136,500,000	53,004,830	0	2,557,729	0	0	0.000	5.008	N/A	0	0	01/28/2011	02/15/2040
912834-HV-3	UNITED STATES TREASURY STRIP				1.A	5,942,500	74.0350	18,508,789	25,000,000	9,668,328	0	462,700	0	0	0.000	4.965	N/A	0	0	01/27/2011	05/15/2040
912834-JP-4	UNITED STATES TREASURY STRIP				1.A	37,680,899	72.9610	82,591,782	113,200,000	50,230,993	0	1,987,893	0	0	0.000	4.079	N/A	0	0	11/15/2013	02/15/2041
912834-KV-9	UNITED STATES TREASURY STRIP				1.A	62,046,768	71.7500	137,831,750	192,100,000	82,716,937	0	3,272,665	0	0	0.000	4.078	N/A	0	0	11/19/2013	11/15/2041
912834-LB-2	UNITED STATES TREASURY STRIP				1.A	14,955,174	71.1130	33,707,695	47,400,000	20,009,335	0	800,530	0	0	0.000	4.125	N/A	0	0	11/13/2013	02/15/2042
912834-LR-7	UNITED STATES TREASURY STRIP				1.A	19,724,228	70.6210	45,197,500	64,000,000	26,410,097	0	1,059,303	0	0	0.000	4.136	N/A	0	0	11/13/2013	08/15/2042
912834-PM-4	UNITED STATES TREASURY STRIP				1.A	23,451,550	66.2340	22,850,859	34,500,000	23,631,846	0	180,296	0	0	0.000	1.542	N/A	0	0	07/01/2020	08/15/2045
912834-RB-6	UNITED STATES TREASURY STRIP				1.A	74,972,712	64.2580	101,064,688	157,280,000	78,114,632	0	2,064,930	0	0	0.000	2.697	N/A	0	0	06/24/2019	02/15/2047
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						5,965,415,527	XXX	9,046,120,130	9,597,497,000	6,961,036,928	0	118,111,393	0	0	XXX	XXX	XXX	XXX	23,438,798	92,742,599	XXX	XXX
36178G-FN-9	GNMA POOL NO AA8273			4	1.A	386,556	108.8630	425,739	391,078	386,832	0	19	0	0	3.500	3.780	MON	1,141	13,688	09/05/2013	07/15/2042
36179N-2K-3	GNMA POOL NO MA1678			4	1.A	747,294	110.3150	779,640	706,739	745,340	0	(266)	0	0	4.000	2.262	MON	2,356	28,270	04/16/2014	02/20/2044
36200N-SQ-5	GNMA POOL NO 605427			4	1.A	2,210,382	113.6050	2,525,111	2,222,711	2,211,685	0	106	0	0	5.500	5.663	MON	10,187	122,249	05/26/2004	05/15/2034
36200N-SU-6	GNMA POOL NO 605431			4	1.A	3,164,715	113.9850	3,627,435	3,182,368	3,166,829	0	272	0	0	5.500	5.653	MON	14,586	175,030	05/26/2004	05/15/2034
36202F-3N-4	GNMA POOL NO 005305			4	1.A	1,247,531	110.6600	1,278,360	1,155,218	1,240,565	0	(782)	0	0	4.000	1.904	MON	3,851	46,209	04/27/2012	02/20/2042
36202F-4Q-6	GNMA POOL NO 005331			4	1.A	1,449,936	109.1300	1,505,737	1,379,762	1,443,511	0	(511)	0	0	3.500	2.344	MON	4,024	48,292	04/11/2012	03/20/2042
36202F-B4-7	GNMA POOL NO 004559			4	1.A	7,068	111.1210	7,119	6,406	7,017	0	(8)	0	0	5.000	2.172	MON	27	320	01/01/2013	10/20/2039
36202F-DB-9	GNMA POOL NO 004598			4	1.A	19,113	112.1330	19,458	17,353	18,954	0	(21)	0	0	4.500	2.049	MON	65	781	01/01/2013	12/20/2039
36202F-E6-9	GNMA POOL NO 004657			4	1.A	10,736	112.3940	10,959	9,751	10,655	0	(11)	0	0	4.500	1.943	MON	37	439	01/01/2013	03/20/2040
36202F-GW-0	GNMA POOL NO 004713			4	1.A	23,030	112.3940	23,508	20,916	22,861	0	(21)	0	0	4.500	1.921	MON	78	941	01/01/2013	06/20/2040
36202F-LP-9	GNMA POOL NO 004834			4	1.A	32,004	112.3940	32,668	29,066	31,767	0	(30)	0	0	4.500	1.997	MON	109	1,308	01/01/2013	10/20/2040
36202F-X8-4	GNMA POOL NO 005203			4	1.A	1,931,366	110.6600	2,024,323	1,829,324	1,922,975	0	(876)	0	0	4.000	2.565	MON	6,098	73,173	10/27/2011	10/20/2041
36203A-VZ-6	GNMA 1 POOL NO 343632			4	1.A	860	102.1460	891	872	867	0	1	0	0	7.000	7.419	MON	5	61	09/25/2000	07/15/2023
36203B-LN-2	GNMA 1 POOL NO 344233			4	1.A	3,312	102.2780	3,258	3,185	3,214	0	(15)	0	0	8.000	6.784	MON	21	255	10/07/1998	02/15/2023
36203C-ST-0	GNMA 1 POOL NO 345330			4	1.A	725	101.4750	746	735	731	0	1	0	0	7.000	7.441	MON	4	51	09/25/2000	06/15/2023
36203F-U2-9	GNMA 1 POOL NO 348101			4	1.A	3,860	103.6710	4,057	3,913	3,891	0	4	0	0	7.000	7.382	MON	23	274	09/25/2000	06/15/2023
36203G-J7-9	GNMA 1 POOL NO 348686			4	1.A	138	102.7730	150	146	143	0	1	0	0	7.500	9.074	MON	1	11	09/27/1994	05/15/2023
36203H-J5-1	GNMA 1 POOL NO 349584			4	1.A	372	101.4250	395	390	384	0	2	0	0	7.500	8.704	MON	2	29	05/13/1994	04/15/2023
36203K-RZ-9	GNMA 1 POOL NO 351604			4	1.A	123	100.2660	124	124	124	0	0	0	0	7.500	7.629	MON	1	9	03/15/1996	03/15/2023
36203L-DM-1	GNMA 1 POOL NO 352108			4	1.A	153	101.7800	155	152	152	0	0	0	0	7.000	6.803	MON	1	11	12/06/2000	08/15/2023
36203L-ET-5	GNMA 1 POOL NO 352146			4	1.A	12,486	102.9630	12,359	12,003	12,143	0	(56)	0	0	8.000	6.679	MON	80	960	10/07/1998	07/15/2023
36203L-F5-6	GNMA 1 POOL NO 352188			4	1.A	10	100.0750	10	10	10	0	0	0	0	7.500	6.317	MON	0	1	09/24/1998	04/15/2023
36203N-5S-3	GNMA 1 POOL NO 354657			4	1.A	959	105.2570	1,023	972	966	0	1	0	0	7.000	7.435	MON	6	68	09/25/2000	09/15/2023
36203N-6K-9	GNMA 1 POOL NO 354674			4	1.A	8,788	104.9550	9,164	8,732	8,736	0	(7)	0	0	7.000	6.820	MON	51	611	12/06/2000	10/15/2023
36203N-7K-8	GNMA 1 POOL NO 354698			4	1.A	16	101.1790	15	15	15	0	0	0	0	8.000	6.756	MON	0	1	06/23/1999	11/15/2023
36203N-SG-4	GNMA 1 POOL NO 354319			4	1.A	2,676	103.8300	2,817	2,713	2,697	0	3	0	0	7.000	7.404	MON	16	190	09/25/2000	06/15/2023
36203P-AV-5	GNMA 1 POOL NO 354720			4	1.A	105	104.0970	109	105	105	0	0	0	0	7.000	6.806	MON	1	7	11/14/1997	01/15/2024
36203Q-EH-0	GNMA POOL NO 355736			4	1.A	2,303	101.4320	2,368	2,335	2,322	0	2	0	0	7.000	7.362	MON	14	163	09/25/2000	07/15/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36203R-FM-6	GNMA 1 POOL NO 356672			4	1.A	16	100.0510	17	17	17	0	0	0	0	7.500	9.197	MON	0	1	05/13/1994	07/15/2023
36203R-GL-7	GNMA 1 POOL NO 356703			4	1.A	2,043	102.2900	2,118	2,071	2,058	0	2	0	0	7.000	7.416	MON	12	145	09/25/2000	09/15/2023
36203S-TQ-0	GNMA 1 POOL NO 357959			4	1.A	2,925	102.3950	3,036	2,965	2,948	0	3	0	0	7.000	7.387	MON	17	208	09/25/2000	07/15/2023
36203T-TG-0	GNMA 1 POOL NO 358851			4	1.A	2,243	104.4830	2,376	2,274	2,261	0	2	0	0	7.000	7.365	MON	13	159	09/25/2000	10/15/2023
36203V-PA-2	GNMA 1 POOL NO 360517			4	1.A	84	100.6560	82	82	83	0	0	0	0	7.500	6.559	MON	1	6	09/24/1998	04/15/2024
36203X-MK-9	GNMA 1 POOL NO 362262			4	1.A	70	101.5170	69	68	68	0	0	0	0	7.500	6.605	MON	0	5	09/24/1998	04/15/2024
36203Y-LE-2	GNMA 1 POOL NO 363125			4	1.A	628	101.8610	649	637	633	0	1	0	0	7.000	7.419	MON	4	45	09/25/2000	12/15/2023
36204C-4L-2	GNMA 1 POOL NO 366327			4	1.A	1,109	104.8630	1,179	1,124	1,117	0	1	0	0	7.000	7.404	MON	7	79	09/25/2000	09/15/2023
36204C-FX-4	GNMA 1 POOL NO 365682			4	1.A	81	101.9240	82	80	80	0	0	0	0	7.500	7.384	MON	1	6	06/30/1997	10/15/2023
36204C-PP-0	GNMA 1 POOL NO 365930			4	1.A	1,035	101.0850	1,060	1,049	1,042	0	1	0	0	7.000	7.416	MON	6	73	09/25/2000	11/15/2023
36204D-SC-4	GNMA 1 POOL NO 366915			4	1.A	21	100.2540	20	20	20	0	0	0	0	8.000	6.866	MON	0	1	04/22/1998	12/15/2024
36204F-D7-6	GNMA POOL NO 368326			4	1.A	122	101.4320	131	129	126	0	1	0	0	7.500	9.276	MON	1	10	09/27/1994	01/15/2024
36204G-ME-9	GNMA 1 POOL NO 369457			4	1.A	234	104.7950	237	226	229	0	(1)	0	0	8.000	7.052	MON	2	18	04/22/1998	09/15/2024
36204K-AP-8	GNMA 1 POOL NO 371814			4	1.A	286	106.1870	293	276	279	0	(1)	0	0	8.000	7.067	MON	2	22	04/22/1998	06/15/2024
36204P-XC-1	GNMA 1 POOL NO 376075			4	1.A	36	101.3030	36	36	36	0	0	0	0	7.500	7.616	MON	0	3	01/10/1997	05/15/2024
36205A-5Z-3	GNMA 1 POOL NO 385264			4	1.A	107	101.4280	109	107	107	0	0	0	0	7.500	7.620	MON	1	8	01/10/1997	06/15/2024
36205A-GP-3	GNMA 1 POOL NO 384606			4	1.A	2,769	102.1250	2,717	2,660	2,701	0	(9)	0	0	8.000	7.087	MON	18	213	04/08/1999	07/15/2025
36205B-K2-7	GNMA 1 POOL NO 385613			4	1.A	175	107.3580	181	169	171	0	(1)	0	0	7.500	6.591	MON	1	13	09/24/1998	04/15/2024
36205B-R4-6	GNMA 1 POOL NO 385807			4	1.A	27	101.1820	26	26	26	0	0	0	0	7.500	6.367	MON	0	2	09/24/1998	07/15/2024
36205B-UT-7	GNMA 1 POOL NO 385894			4	1.A	50	101.9130	49	48	49	0	0	0	0	8.000	6.878	MON	0	4	04/22/1998	09/15/2024
36205C-KY-5	GNMA 1 POOL NO 386511			4	1.A	101	104.8310	106	102	101	0	0	0	0	7.500	7.635	MON	1	8	01/10/1997	05/15/2024
36205E-LR-5	GNMA 1 POOL NO 388336			4	1.A	48	100.8790	49	48	48	0	0	0	0	7.500	7.662	MON	0	3	01/10/1997	05/15/2024
36205F-C2-7	GNMA POOL NO 388989			4	1.A	52	100.0120	52	52	52	0	0	0	0	7.500	7.633	MON	0	4	01/10/1997	07/15/2022
36205G-EV-9	GNMA 1 POOL NO 389948			4	1.A	802	100.4140	787	784	790	0	(2)	0	0	7.000	6.274	MON	5	55	10/29/1998	04/15/2024
36205J-VW-2	GNMA POOL NO 392229			4	1.A	97	100.7290	95	94	95	0	0	0	0	7.500	6.535	MON	1	7	09/24/1998	06/15/2024
36205K-XF-4	GNMA POOL NO 393178			4	1.A	406	102.2330	399	390	397	0	(2)	0	0	8.000	6.610	MON	3	31	04/08/1999	08/15/2024
36205M-4C-9	GNMA 1 POOL NO 395119			4	1.A	1,484	102.1720	1,466	1,435	1,450	0	(4)	0	0	8.000	7.251	MON	10	115	04/22/1998	11/15/2024
36205N-UK-0	GNMA 1 POOL NO 395786			4	1.A	726	100.1690	699	697	709	0	(2)	0	0	8.000	6.904	MON	5	56	04/08/1999	05/15/2025
36205P-UG-4	GNMA 1 POOL NO 396683			4	1.A	198	100.8570	193	192	194	0	(1)	0	0	8.000	7.086	MON	1	16	04/22/1998	09/15/2024
36205X-WE-0	GNMA 1 POOL NO 403945			4	1.A	719	108.5670	754	695	702	0	(2)	0	0	8.000	7.129	MON	5	56	04/22/1998	08/15/2024
36206A-N5-8	GNMA 1 POOL NO 405512			4	1.A	316	104.0020	326	314	315	0	0	0	0	7.000	6.763	MON	2	22	12/15/1997	10/15/2025
36206C-SB-6	GNMA POOL NO 407414			4	1.A	1,642	101.7640	1,648	1,619	1,627	0	(2)	0	0	7.000	6.684	MON	9	113	02/04/1998	06/15/2025
36206E-2P-9	GNMA POOL NO 409482			4	1.A	340	100.1900	328	327	333	0	(1)	0	0	8.000	6.821	MON	2	26	04/08/1999	06/15/2025
36206J-FU-3	GNMA 1 POOL NO 412479			4	1.A	443	103.8520	442	426	434	0	(1)	0	0	8.000	6.762	MON	3	34	04/08/1999	08/15/2025
36206K-FT-3	GNMA POOL NO 413378			4	1.A	969	101.4850	945	931	948	0	(3)	0	0	8.000	6.787	MON	6	75	04/08/1999	06/15/2025
36206L-ZA-0	GNMA 1 POOL NO 414837			4	1.A	144	102.4830	152	149	146	0	0	0	0	7.000	8.016	MON	1	11	08/05/1999	11/15/2025
36206N-WR-2	GNMA 1 POOL NO 416556			4	1.A	1,135	103.3070	1,126	1,090	1,107	0	(4)	0	0	8.000	7.038	MON	7	87	04/08/1999	07/15/2025
36206R-ET-9	GNMA POOL NO 418746			4	1.A	217	101.5490	212	209	213	0	(1)	0	0	8.000	6.646	MON	1	17	04/08/1999	08/15/2025
36207E-AZ-7	GNMA 1 POOL NO 429424			4	1.A	234	105.9610	248	234	234	0	0	0	0	7.500	7.500	MON	1	18	08/18/2000	04/15/2026
36207K-3Z-1	GNMA 1 POOL NO 434716			4	1.A	26	106.7570	29	27	26	0	0	0	0	7.500	8.817	MON	0	2	05/18/2000	02/15/2030
36207K-KC-3	GNMA 1 POOL NO 434191			4	1.A	1,609	107.5250	1,783	1,658	1,627	0	2	0	0	7.000	7.724	MON	10	116	08/03/1999	01/15/2029
36207Y-J3-5	GNMA 1 POOL NO 445882			4	1.A	4,977	106.5060	5,535	5,197	5,038	0	5	0	0	6.500	7.856	MON	28	338	08/18/2000	04/15/2029
36208M-ZD-0	GNMA 1 POOL NO 455340			4	1.A	53	109.5150	60	54	53	0	0	0	0	7.000	8.074	MON	0	4	08/03/1999	11/15/2027
36208Q-WZ-5	GNMA 1 POOL NO 457964			4	1.A	239	102.1590	249	244	240	0	0	0	0	6.500	7.163	MON	1	16	05/21/1999	01/15/2029
36208Q-YJ-9	GNMA 1 POOL NO 458013			4	1.A	16,074	109.5760	17,623	16,083	16,064	0	(2)	0	0	6.500	6.535	MON	87	1,045	04/08/1999	02/15/2029
36208Q-ZM-1	GNMA 1 POOL NO 458048			4	1.A	739	109.7370	827	753	743	0	1	0	0	6.500	7.066	MON	4	49	05/21/1999	02/15/2029
36208R-4F-8	GNMA 1 POOL NO 459022			4	1.A	414	107.9490	473	438	421	0	1	0	0	6.500	8.140	MON	2	28	10/14/1999	03/15/2029
36208R-4J-0	GNMA 1 POOL NO 459025			4	1.A	4,051	104.5770	4,366	4,175	4,089	0	6	0	0	7.000	7.857	MON	24	292	08/03/1999	03/15/2029
36209A-R7-7	GNMA 1 POOL NO 465910			4	1.A	1,320	107.9690	1,369	1,268	1,301	0	(3)	0	0	8.000	6.709	MON	8	101	04/08/1999	02/15/2028
36209A-W6-3	GNMA 1 POOL NO 466069			4	1.A	5,454	107.2880	6,112	5,697	5,521	0	10	0	0	6.500	7.843	MON	31	370	08/18/2000	07/15/2029
36209F-6J-3	GNMA 1 POOL NO 470773			4	1.A	125	111.1830	143	129	126	0	0	0	0	7.000	7.963	MON	1	9	08/03/1999	08/15/2029
36209F-DT-3	GNMA 1 POOL NO 470014			4	1.A	55	102.3420	58	56	55	0	0	0	0	7.000	8.195	MON	0	4	08/03/1999	02/15/2029
36209F-HT-9	GNMA 1 POOL NO 470142			4	1.A	1,305	107.1950	1,401	1,307	1,305	0	0	0	0	6.500	6.550	MON	7	85	04/29/1999	03/15/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36209F-JF-7	GNMA 1 POOL NO 470162			4	1.A	213	104.3740	230	220	215	0	0	0	0	7.500	8.650	MON	1	17	05/18/2000	03/15/2029
36209F-L7-2	GNMA 1 POOL NO 470250			4	1.A	353	101.4050	373	368	357	0	1	0	0	6.500	7.753	MON	2	24	08/18/2000	04/15/2029
36209F-UF-4	GNMA 1 POOL NO 470482			4	1.A	264	108.3260	302	279	268	0	0	0	0	6.500	8.299	MON	2	18	10/14/1999	06/15/2029
36209F-UK-3	GNMA 1 POOL NO 470486			4	1.A	3,369	103.3210	3,635	3,518	3,408	0	6	0	0	6.500	7.927	MON	19	229	08/18/2000	06/15/2029
36209F-YP-8	GNMA 1 POOL NO 470618			4	1.A	7,313	109.8820	8,392	7,638	7,407	0	14	0	0	6.500	7.760	MON	41	496	08/18/2000	07/15/2029
36209F-YT-0	GNMA 1 POOL NO 470622			4	1.A	47	100.1940	50	50	48	0	0	0	0	6.500	8.717	MON	0	3	10/14/1999	07/15/2029
36209L-K9-6	GNMA 1 POOL NO 474720			4	1.A	253	105.9570	284	268	257	0	1	0	0	6.500	8.232	MON	1	17	10/14/1999	05/15/2029
36209Q-X3-4	GNMA 1 POOL NO 478698			4	1.A	189	108.5450	212	195	190	0	0	0	0	7.000	8.078	MON	1	14	08/03/1999	09/15/2029
36209S-Y2-1	GNMA 1 POOL NO 480529			4	1.A	366	108.3700	410	378	369	0	0	0	0	7.500	8.637	MON	2	28	05/18/2000	06/15/2029
36209T-4F-3	GNMA 1 POOL NO 481522			4	1.A	2,588	106.2220	2,904	2,734	2,629	0	6	0	0	6.500	8.362	MON	15	178	07/20/2000	09/15/2028
36209X-5K-2	GNMA 1 POOL NO 485150			4	1.A	6,889	107.2220	7,707	7,187	6,983	0	14	0	0	6.500	7.700	MON	39	467	08/18/2000	02/15/2029
3620A1-X7-8	GNMA POOL NO 716302			4	1.A	1,194	112.1830	1,227	1,094	1,186	0	(1)	0	0	5.000	2.364	MON	5	55	01/01/2013	06/15/2039
3620A8-LU-5	GNMA POOL NO 722239			4	1.A	2,896	111.2040	2,951	2,654	2,876	0	(4)	0	0	5.000	2.666	MON	11	133	01/01/2013	08/15/2039
3620A9-SH-5	GNMA POOL NO 723320			4	1.A	7,103	111.8450	7,280	6,509	7,045	0	(7)	0	0	5.000	2.899	MON	27	325	01/01/2013	09/15/2039
3620AC-2Y-9	GNMA POOL NO 726291			4	1.A	379,289	113.0080	393,245	347,980	375,598	0	(710)	0	0	4.500	2.570	MON	1,305	15,659	11/07/2012	09/15/2039
3620AC-3Z-5	GNMA POOL NO 726316			4	1.A	15,899	111.6220	16,262	14,569	15,779	0	(21)	0	0	5.000	2.761	MON	61	728	01/01/2013	09/15/2039
3620AC-4G-6	GNMA POOL NO 726323			4	1.A	2,014	112.1180	2,069	1,845	2,000	0	(2)	0	0	5.000	2.588	MON	8	92	01/01/2013	09/15/2039
3620AL-5Q-3	GNMA POOL NO 733555			4	1.A	343,522	111.9950	352,351	314,612	339,725	0	(121)	0	0	4.500	2.817	MON	1,180	14,157	11/07/2012	03/15/2040
3620AR-MU-2	GNMA POOL NO 737571			4	1.A	620,071	110.0530	629,428	571,933	614,808	0	212	0	0	4.000	2.248	MON	1,906	22,877	04/17/2012	11/15/2040
3620AW-G2-0	GNMA POOL NO 741917			4	1.A	968,672	112.3940	991,889	882,508	953,968	0	(739)	0	0	4.500	3.090	MON	3,309	39,713	04/17/2012	04/20/2040
36210A-K6-3	GNMA 1 POOL NO 486417			4	1.A	189	108.7640	208	192	190	0	0	0	0	7.500	7.913	MON	1	14	06/02/2000	09/15/2029
36210A-P3-5	GNMA 1 POOL NO 486542			4	1.A	3,469	112.1380	4,056	3,617	3,512	0	6	0	0	6.500	7.845	MON	20	235	08/18/2000	09/15/2028
36210A-ZK-6	GNMA 1 POOL NO 486846			4	1.A	25,723	113.9180	30,187	26,499	25,946	0	26	0	0	7.000	7.916	MON	155	1,855	08/03/1999	01/15/2029
36210B-DW-2	GNMA 1 POOL NO 487117			4	1.A	2,417	105.8500	2,636	2,491	2,438	0	3	0	0	7.000	7.894	MON	15	174	08/03/1999	04/15/2029
36210B-DY-8	GNMA 1 POOL NO 487119			4	1.A	229	105.8100	257	243	233	0	1	0	0	6.500	8.099	MON	1	16	10/14/1999	04/15/2029
36210B-GK-5	GNMA 1 POOL NO 487202			4	1.A	1,677	109.0870	1,888	1,730	1,692	0	2	0	0	7.500	8.467	MON	11	130	05/18/2000	05/15/2029
36210D-JK-8	GNMA 1 POOL NO 489066			4	1.A	1,463	109.5280	1,651	1,507	1,477	0	2	0	0	7.000	7.816	MON	9	106	08/03/1999	03/15/2029
36210G-V9-2	GNMA 1 POOL NO 492140			4	1.A	169	107.3770	182	170	169	0	0	0	0	6.500	6.569	MON	1	11	04/29/1999	01/15/2029
36210J-WK-0	GNMA 1 POOL NO 493950			4	1.A	339	111.0520	388	349	341	0	0	0	0	7.000	8.006	MON	2	25	08/03/1999	06/15/2029
36210J-YH-5	GNMA 1 POOL NO 494012			4	1.A	2,389	107.4900	2,682	2,496	2,415	0	4	0	0	6.500	7.989	MON	14	162	08/18/2000	07/15/2029
36210L-2T-9	GNMA 1 POOL NO 495886			4	1.A	258	111.3130	296	266	261	0	0	0	0	7.000	7.887	MON	2	18	08/03/1999	01/15/2029
36210L-ZN-6	GNMA 1 POOL NO 495849			4	1.A	288	106.2110	315	297	290	0	0	0	0	7.000	7.932	MON	2	21	08/03/1999	01/15/2029
36210M-EQ-0	GNMA 1 POOL NO 496143			4	1.A	67	101.7420	70	69	68	0	0	0	0	7.000	8.027	MON	0	5	08/03/1999	02/15/2029
36210N-KT-5	GNMA 1 POOL NO 497206			4	1.A	1,870	106.1550	1,992	1,877	1,871	0	0	0	0	6.500	6.609	MON	10	122	04/05/1999	02/15/2029
36210N-WR-6	GNMA 1 POOL NO 497556			4	1.A	363	103.8890	378	364	363	0	0	0	0	6.500	6.553	MON	2	24	04/22/1999	02/15/2029
36210P-S7-0	GNMA 1 POOL NO 498342			4	1.A	1,050	104.6560	1,120	1,071	1,056	0	1	0	0	6.500	7.045	MON	6	70	05/21/1999	02/15/2029
36210P-VG-6	GNMA 1 POOL NO 498415			4	1.A	839	109.7820	939	856	844	0	1	0	0	6.500	7.063	MON	5	56	05/21/1999	03/15/2029
36210Q-WG-3	GNMA 1 POOL NO 499347			4	1.A	365	108.5130	409	377	369	0	0	0	0	7.000	7.915	MON	2	26	08/03/1999	01/15/2029
36210Q-Y4-8	GNMA 1 POOL NO 499431			4	1.A	57	103.7760	61	58	57	0	0	0	0	7.500	8.770	MON	0	5	05/18/2000	04/15/2029
36210U-D2-6	GNMA 1 POOL NO 502421			4	1.A	3,256	103.9650	3,492	3,359	3,288	0	4	0	0	7.500	8.352	MON	21	252	05/18/2000	06/15/2029
36210U-XQ-1	GNMA 1 POOL NO 502987			4	1.A	5,720	107.8510	6,364	5,900	5,773	0	8	0	0	7.500	8.421	MON	37	443	05/18/2000	02/15/2029
36210V-J5-1	GNMA 1 POOL NO 503484			4	1.A	215	101.7660	226	222	217	0	0	0	0	7.000	7.948	MON	1	16	08/03/1999	03/15/2029
36210X-DQ-7	GNMA 1 POOL NO 505111			4	1.A	781	105.7970	852	806	787	0	1	0	0	7.500	8.595	MON	5	60	05/18/2000	08/15/2029
36210X-ZZ-3	GNMA 1 POOL NO 505760			4	1.A	708	109.4610	819	749	721	0	2	0	0	6.500	8.021	MON	4	49	10/14/1999	07/15/2029
36210Y-3A-1	GNMA 1 POOL NO 506693			4	1.A	175	108.4850	198	183	177	0	0	0	0	6.500	7.793	MON	1	12	08/18/2000	04/15/2029
36211A-A2-2	GNMA 1 POOL NO 506825			4	1.A	718	105.6880	782	740	723	0	1	0	0	7.500	8.586	MON	5	55	05/18/2000	01/15/2030
36211B-FG-4	GNMA 1 POOL NO 507867			4	1.A	2,680	102.3760	2,831	2,765	2,704	0	4	0	0	7.500	8.427	MON	17	207	05/18/2000	05/15/2029
36211C-4V-1	GNMA 1 POOL NO 509436			4	1.A	180	101.9720	186	182	180	0	0	0	0	7.500	7.969	MON	1	14	06/02/2000	12/15/2029
36211D-QF-0	GNMA 1 POOL NO 509954			4	1.A	229	110.9890	262	236	231	0	0	0	0	7.000	8.069	MON	1	16	08/03/1999	06/15/2029
36211D-U8-1	GNMA 1 POOL NO 510107			4	1.A	471	115.8080	552	477	472	0	0	0	0	7.500	7.908	MON	3	36	06/02/2000	07/15/2029
36211D-UK-4	GNMA 1 POOL NO 510086			4	1.A	4,062	113.1890	4,803	4,243	4,111	0	7	0	0	6.500	7.880	MON	23	276	08/18/2000	07/15/2029
36211H-KS-9	GNMA 1 POOL NO 513405			4	1.A	1,447	107.6170	1,606	1,493	1,458	0	2	0	0	7.500	8.536	MON	9	112	05/18/2000	09/15/2029
36211H-RC-7	GNMA 1 POOL NO 513583			4	1.A	988	108.3660	1,084	1,000	991	0	0	0	0	7.500	7.874	MON	6	75	06/02/2000	05/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36211J-NN-3	GNMA 1 POOL NO 514397			4	1.A	806	108.4470	884	815	808	0	0	0	0	7.500	7.901	MON	5	61	06/02/2000	08/15/2029
36211L-KN-1	GNMA 1 POOL NO 516101			4	1.A	792	108.4360	886	817	800	0	1	0	0	7.500	8.339	MON	5	61	05/18/2000	10/15/2029
36211L-LD-2	GNMA 1 POOL NO 516124			4	1.A	1,512	107.7230	1,680	1,559	1,524	0	2	0	0	7.500	8.464	MON	10	117	05/18/2000	12/15/2029
36211N-R2-6	GNMA 1 POOL NO 518105			4	1.A	621	105.5560	677	641	627	0	1	0	0	7.500	8.401	MON	4	48	05/18/2000	09/15/2029
36211P-EB-5	GNMA 1 POOL NO 518630			4	1.A	4,405	103.9480	4,723	4,544	4,433	0	5	0	0	7.500	8.677	MON	28	341	05/18/2000	12/15/2029
36211P-X4-0	GNMA 1 POOL NO 519199			4	1.A	1,077	106.0770	1,156	1,090	1,080	0	0	0	0	7.500	7.877	MON	7	82	06/02/2000	02/15/2030
36211S-XA-0	GNMA 1 POOL NO 521873			4	1.A	256	105.7970	274	259	256	0	0	0	0	7.500	7.913	MON	2	19	06/02/2000	11/15/2029
36211X-CW-4	GNMA 1 POOL NO 525785			4	1.A	1,955	103.6170	2,090	2,017	1,971	0	2	0	0	7.500	8.448	MON	13	151	05/18/2000	04/15/2030
36211Y-UZ-5	GNMA 1 POOL NO 527200			4	1.A	2,350	109.8650	2,613	2,379	2,357	0	1	0	0	7.500	7.859	MON	15	179	06/02/2000	01/15/2030
362165-M2-5	GNMA 1 POOL NO 184077			4	1.A	70	102.1640	72	70	70	0	0	0	0	7.500	7.347	MON	0	5	06/30/1997	07/15/2023
36217H-DR-3	GNMA 1 POOL NO 193712			4	1.A	21	100.1000	21	21	21	0	0	0	0	6.500	7.956	MON	0	1	07/14/1999	06/15/2029
36219R-F8-9	GNMA 1 POOL NO 256791			4	1.A	269	105.2910	295	281	272	0	0	0	0	6.500	7.770	MON	2	18	08/18/2000	03/15/2029
362205-BH-8	GNMA POOL NO 297140			4	1.A	1,734	100.8200	1,719	1,705	1,707	0	(4)	0	0	8.000	7.581	MON	11	136	08/18/2000	08/15/2022
36223D-ZB-5	GNMA POOL NO 305038			4	1.A	335	100.0350	322	322	322	0	(2)	0	0	8.500	7.462	MON	2	27	03/15/1996	07/15/2021
36223F-FX-4	GNMA 1 POOL NO 306282			4	1.A	216	100.0430	211	211	211	0	(1)	0	0	8.500	7.926	MON	2	18	04/15/1994	10/15/2021
36223G-RR-2	GNMA POOL NO 307496			4	1.A	20	100.0420	19	19	19	0	0	0	0	8.500	7.350	MON	0	2	10/18/1995	05/15/2021
36223G-SV-2	GNMA POOL NO 307532			4	1.A	151	100.0400	145	145	145	0	(1)	0	0	8.500	7.459	MON	1	12	11/17/1995	06/15/2021
36223H-GQ-4	GNMA POOL NO 308107			4	1.A	13	100.0940	13	13	13	0	0	0	0	8.500	7.176	MON	0	1	03/15/1996	11/15/2021
36223H-PW-1	GNMA POOL NO 308337			4	1.A	906	100.1620	892	891	890	0	(2)	0	0	8.000	7.631	MON	6	71	08/18/2000	01/15/2022
36223K-3W-8	GNMA POOL NO 310513			4	1.A	110	100.0420	106	106	106	0	(1)	0	0	8.500	7.461	MON	1	9	11/17/1995	06/15/2021
36223M-TE-6	GNMA POOL NO 312049			4	1.A	15	100.0960	14	14	14	0	0	0	0	8.500	7.399	MON	0	1	06/14/1995	08/15/2021
36223R-EE-1	GNMA POOL NO 315233			4	1.A	190	100.6380	189	187	187	0	0	0	0	7.000	6.732	MON	1	13	01/26/1998	09/15/2022
36223S-DM-2	GNMA POOL NO 316108			4	1.A	142	100.6300	140	139	139	0	0	0	0	8.000	7.501	MON	1	11	08/18/2000	03/15/2022
36223S-EJ-8	GNMA POOL NO 316137			4	1.A	73	100.1480	72	72	72	0	0	0	0	7.500	7.129	MON	0	5	08/21/1997	04/15/2022
36223S-HP-1	GNMA POOL NO 316238			4	1.A	1,458	100.3180	1,439	1,434	1,434	0	(3)	0	0	8.000	7.512	MON	10	115	08/18/2000	01/15/2022
36223S-Z2-2	GNMA POOL NO 316761			4	1.A	56	100.1000	56	56	56	0	0	0	0	7.500	7.242	MON	0	4	08/21/1997	12/15/2021
36223U-7G-7	GNMA POOL NO 318695			4	1.A	1,582	100.2790	1,566	1,561	1,560	0	(3)	0	0	7.500	7.213	MON	10	117	02/19/1997	03/15/2022
36223U-VL-9	GNMA POOL NO 318419			4	1.A	1,223	100.6110	1,210	1,203	1,203	0	(3)	0	0	8.000	7.604	MON	8	96	08/18/2000	06/15/2022
36223U-XK-9	GNMA POOL NO 318482			4	1.A	776	100.2630	767	765	765	0	(1)	0	0	7.500	7.165	MON	5	57	02/19/1997	04/15/2022
36223X-S3-7	GNMA 1 POOL NO 321038			4	1.A	317	100.0150	313	313	313	0	(1)	0	0	7.500	7.156	MON	2	24	02/19/1997	04/15/2022
36223Y-E5-5	GNMA 1 POOL NO 321556			4	1.A	3,598	100.4850	3,555	3,537	3,540	0	(8)	0	0	8.000	7.560	MON	24	283	08/18/2000	06/15/2022
36223Y-EH-9	GNMA 1 POOL NO 321536			4	1.A	110	100.0750	108	108	108	0	0	0	0	7.000	6.665	MON	1	8	01/26/1998	10/15/2022
36223Y-XD-7	GNMA 1 POOL NO 322076			4	1.A	2,150	100.2740	2,119	2,114	2,116	0	(5)	0	0	8.000	7.513	MON	14	169	08/18/2000	07/15/2022
36224A-4U-2	GNMA POOL NO 323135			4	1.A	2,156	101.9680	2,162	2,120	2,122	0	(5)	0	0	8.000	7.528	MON	14	170	08/18/2000	06/15/2022
36224A-F9-7	GNMA POOL NO 322492			4	1.A	4,568	100.5270	4,530	4,506	4,505	0	(7)	0	0	7.500	7.271	MON	28	338	02/19/1997	08/15/2022
36224A-VP-3	GNMA POOL NO 322922			4	1.A	985	100.3050	976	973	973	0	(1)	0	0	7.000	6.740	MON	6	68	01/26/1998	12/15/2022
36224B-LT-4	GNMA POOL NO 323538			4	1.A	210	100.4530	208	207	207	0	0	0	0	7.000	6.706	MON	1	14	01/26/1998	11/15/2022
36224C-HY-6	GNMA 1 POOL NO 324347			4	1.A	318	100.5010	316	314	314	0	(1)	0	0	7.500	7.202	MON	2	24	08/21/1997	04/15/2022
36224C-JJ-7	GNMA 1 POOL NO 324365			4	1.A	5,834	100.6180	5,771	5,736	5,739	0	(13)	0	0	8.000	7.569	MON	38	459	08/18/2000	06/15/2022
36224D-FD-2	GNMA 1 POOL NO 325164			4	1.A	200	102.0800	201	197	197	0	(1)	0	0	8.000	7.457	MON	1	16	08/18/2000	07/15/2022
36224F-P8-7	GNMA POOL NO 327247			4	1.A	641	100.3660	634	632	632	0	(1)	0	0	7.500	7.299	MON	4	47	02/19/1997	08/15/2022
36224H-AE-6	GNMA 1 POOL NO 328605			4	1.A	111	100.5270	110	110	110	0	0	0	0	7.000	6.673	MON	1	8	01/26/1998	10/15/2022
36224K-EY-1	GNMA 1 POOL NO 330551			4	1.A	23	100.0570	23	23	23	0	0	0	0	7.000	6.602	MON	0	1	01/26/1998	11/15/2022
36224M-KC-8	GNMA 1 POOL NO 332491			4	1.A	680	101.2100	684	676	676	0	(1)	0	0	7.000	6.866	MON	4	47	12/06/2000	01/15/2023
36224M-SX-4	GNMA 1 POOL NO 332734			4	1.A	19,020	101.1740	19,472	19,246	19,145	0	16	0	0	7.500	7.914	MON	120	1,443	07/23/1996	11/15/2022
36224N-WY-5	GNMA POOL NO 333763			4	1.A	73	100.4570	71	71	71	0	0	0	0	7.500	6.609	MON	0	5	09/24/1998	10/15/2022
36224P-AC-2	GNMA 1 POOL NO 334003			4	1.A	223	100.3900	221	220	220	0	0	0	0	7.000	6.747	MON	1	15	01/26/1998	09/15/2022
36224P-YK-8	GNMA 1 POOL NO 334714			4	1.A	1,632	100.3570	1,566	1,560	1,578	0	(5)	0	0	8.000	6.808	MON	10	125	06/23/1999	08/15/2023
36224Q-C9-5	GNMA 1 POOL NO 334996			4	1.A	106	100.8800	106	105	105	0	0	0	0	7.000	6.675	MON	1	7	01/26/1998	11/15/2022
36224Q-MA-1	GNMA 1 POOL NO 335253			4	1.A	148	102.0620	151	148	148	0	0	0	0	7.500	7.644	MON	1	11	01/10/1997	01/15/2024
36224R-3D-4	GNMA 1 POOL NO 336596			4	1.A	83	100.0730	93	93	90	0	1	0	0	7.000	9.735	MON	1	6	11/03/1994	10/15/2022
36224S-ZQ-8	GNMA POOL NO 337451			4	1.A	12	100.7280	12	12	12	0	0	0	0	7.500	7.083	MON	0	1	10/10/1995	05/15/2023
36224T-QM-5	GNMA 1 POOL NO 338060			4	1.A	101	100.1510	101	101	101	0	0	0	0	7.500	7.635	MON	1	8	03/15/1996	02/15/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36224U-AQ-0	GNMA POOL NO 338515			4	1.A	46	101.1210	50	50	49	0	0	0	0	7.000	8.971	MON	0	4	07/21/1994	11/15/2022
36224Y-HK-8	GNMA 1 POOL NO 342334			4	1.A	194	100.7600	196	194	194	0	0	0	0	7.500	7.629	MON	1	15	03/15/1996	04/15/2023
36224Y-QN-2	GNMA 1 POOL NO 342561			4	1.A	24	102.9960	24	23	23	0	0	0	0	8.000	6.743	MON	0	2	03/26/1998	08/15/2024
36225A-2J-8	GNMA 1 POOL NO 780777			4	1.A	809	111.6840	931	833	816	0	1	0	0	7.000	7.992	MON	5	58	08/03/1999	04/15/2028
36225A-B5-8	GNMA 1 POOL NO 780060			4	1.A	2,580	108.0160	2,690	2,491	2,529	0	(7)	0	0	8.000	6.859	MON	17	199	09/09/1998	02/15/2025
36225A-DA-5	GNMA 1 POOL NO 780097			4	1.A	222	108.5670	232	213	217	0	(1)	0	0	8.000	6.724	MON	1	17	04/08/1999	04/15/2025
36225A-DJ-6	GNMA 1 POOL NO 780105			4	1.A	275	106.6340	286	268	271	0	(1)	0	0	7.000	6.344	MON	2	19	10/29/1998	01/15/2025
36225A-DU-1	GNMA 1 POOL NO 780115			4	1.A	53,484	109.9110	57,319	52,151	52,740	0	(115)	0	0	8.500	7.665	MON	369	4,433	06/19/2000	04/15/2025
36225A-EA-4	GNMA 1 POOL NO 780129			4	1.A	64	106.2740	67	63	63	0	0	0	0	7.000	6.553	MON	0	4	08/21/1998	11/15/2024
36225A-FH-8	GNMA 1 POOL NO 780168			4	1.A	67	105.9320	71	67	67	0	0	0	0	6.500	6.617	MON	0	4	04/05/1999	05/15/2024
36225A-HD-5	GNMA 1 POOL NO 780228			4	1.A	62	102.1020	61	60	60	0	0	0	0	8.000	7.097	MON	0	5	02/18/1997	12/15/2023
36225A-LU-2	GNMA 1 POOL NO 780339			4	1.A	215	105.9860	218	206	209	0	(1)	0	0	8.000	6.761	MON	1	17	04/08/1999	12/15/2023
36225A-MB-3	GNMA 1 POOL NO 780354			4	1.A	164	105.2670	172	164	164	0	0	0	0	6.500	6.443	MON	1	11	01/14/1998	12/15/2023
36225B-FV-5	GNMA POOL NO 781080			4	1.A	406	114.7110	481	419	409	0	0	0	0	7.500	8.651	MON	3	31	05/18/2000	08/15/2029
36225C-4V-5	GNMA 2 POOL NO 080835			4	1.A	328,155	102.6650	321,749	313,397	324,952	0	(523)	0	0	3.000	2.022	MON	783	10,447	11/07/2012	02/20/2034
36296N-Y5-9	GNMA POOL NO 696532			4	1.A	164,472	108.3580	157,056	144,942	162,013	0	(488)	0	0	6.000	3.095	MON	725	8,697	04/17/2012	08/15/2038
36296N-YU-4	GNMA POOL NO 696523			4	1.A	91,442	107.7830	87,721	81,387	90,469	0	(196)	0	0	5.500	2.083	MON	373	4,476	04/17/2012	08/15/2038
38376M-4W-4	GINNIE MAE II CMO			4	1.A	2,206,111	105.9330	2,533,818	2,391,915	2,211,897	0	2,366	0	0	3.000	3.630	MON	5,980	70,605	12/01/2020	06/20/2047
38376M-EN-3	GINNIE MAE II CMO			4	1.A	3,851,521	109.1630	4,592,080	4,206,630	3,854,775	0	1,716	0	0	3.000	3.624	MON	10,517	124,172	12/01/2020	02/20/2047
38376U-S8-3	GINNIE MAE I CMO			4	1.A	3,326,152	111.1130	3,794,795	3,415,269	3,337,743	0	3,225	0	0	3.000	3.191	MON	8,538	102,458	06/20/2017	05/16/2047
38378E-PK-3	GOVERNMENT NATIONAL MORTGAGE A CMO			4	1.A	2,235,776	115.3740	2,498,001	2,165,129	2,232,175	0	(1,343)	0	0	3.500	3.240	MON	6,315	74,362	12/01/2020	05/16/2042
38378H-H3-3	GINNIE MAE II CMO			4	1.A	3,536,939	108.2940	4,272,190	3,945,000	3,593,256	0	20,582	0	0	2.500	3.223	MON	8,219	98,625	05/22/2017	10/20/2042
38379E-2J-0	GINNIE MAE I CMO			4	1.A	6,725,331	112.2830	8,045,142	7,165,027	6,736,725	0	4,519	0	0	3.000	3.478	MON	17,913	211,498	12/01/2020	09/16/2044
38379G-VN-4	GINNIE MAE I CMO			4	1.A	1,375,145	114.2460	1,771,534	1,550,632	1,374,814	0	(42)	0	0	3.500	4.443	MON	4,523	53,257	12/01/2020	10/16/2044
38379H-8G-3	GINNIE MAE II CMO			4	1.A	2,500,324	121.6630	2,997,013	2,463,382	2,499,984	0	(200)	0	0	4.000	3.895	MON	8,211	96,433	12/01/2020	01/20/2045
38380A-2F-3	GINNIE MAE II CMO			4	1.A	3,379,566	109.9420	4,137,020	3,762,913	3,418,768	0	14,115	0	0	3.000	3.637	MON	9,407	112,887	01/27/2017	10/20/2046
38380A-ZA-8	GINNIE MAE II CMO			4	1.A	1,865,705	108.8270	2,347,263	2,156,884	1,896,809	0	7,857	0	0	2.750	3.596	MON	4,943	59,314	01/24/2017	09/20/2046
38380C-GB-3	GINNIE MAE II CMO			4	1.A	4,821,995	117.5210	5,241,681	4,460,205	4,830,629	0	1,402	0	0	4.000	3.423	MON	14,867	174,602	12/01/2020	01/20/2047
38380V-LK-5	GINNIE MAE II CMO			4	1.A	843,121	112.4720	1,008,520	896,684	841,798	0	(506)	0	0	3.500	3.925	MON	2,615	30,797	12/01/2020	03/20/2048
38380W-J4-2	GINNIE MAE II CMO			4	1.A	1,205,366	111.6780	1,399,994	1,253,599	1,204,251	0	(468)	0	0	4.000	4.322	MON	4,179	49,074	12/01/2020	05/20/2048
38380W-UM-9	GINNIE MAE II CMO			4	1.A	6,547,259	113.4210	8,565,456	7,551,923	6,552,185	0	2,901	0	0	3.000	4.004	MON	18,880	222,919	12/01/2020	04/20/2048
38380Y-GV-1	GINNIE MAE I CMO			4	1.A	13,830,688	113.2950	16,903,655	14,920,078	13,830,024	0	1,575	0	0	3.500	4.101	MON	43,517	512,436	12/01/2020	08/20/2048
38380Y-U8-6	GINNIE MAE I CMO			4	1.A	1,749,182	112.8340	2,199,210	1,949,074	1,749,499	0	422	0	0	3.500	4.370	MON	5,685	66,942	12/01/2020	09/20/2048
999070-A3-9	FHA FEDERAL HSG ADMIN PROJ POOL N			4	1.A	617,511	97.0000	868,876	895,749	834,862	0	13,511	0	0	7.430	11.415	MON	5,546	66,591	08/07/1985	08/01/2024
999070-A7-0	FHA FEDERAL HSG ADMIN CITICORP PRO			4	1.A	16,080	97.0000	16,250	16,752	16,586	0	27	0	0	7.430	7.916	MON	104	1,242	10/27/1992	10/01/2023
999070-AB-1	FHA REILLY PROJ POOL 5 10102 PUT			4	1.A	64,476	97.0000	69,658	71,813	70,814	0	326	0	0	7.430	8.561	MON	445	5,320	02/02/2020	10/25/2022
999070-AW-5	FHA FEDERAL HSG ADMIN MERRILL LYNC			4	1.A	12,695	97.0000	14,450	14,896	14,557	0	101	0	0	7.430	9.112	MON	92	1,106	01/26/1989	05/01/2023
999070-AY-1	FHA FEDERAL HSG ADMIN PROJ			4	1.A	0	0.0000	0	0	0	0	0	0	0	7.430	0.000	MON	0	0	12/01/2019	09/25/2023
999070-BR-5	FHA FEDERAL HSG ADMIN WEYERHAUSER			4	1.A	173,962	97.0000	205,246	211,593	204,772	0	1,707	0	0	7.430	9.461	MON	1,310	15,697	04/15/1987	01/01/2024
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						75,348,566	XXX	89,036,123	79,409,988	75,714,862	0	68,947	0	0	XXX	XXX	XXX	235,975	2,801,415	XXX	XXX
91840B-AA-9	VA (Rochester NY) Ctl Pass-Thr CTL				1.B IF	7,987,841	114.6760	9,160,163	7,987,841	7,987,841	0	0	0	0	3.835	3.865	MON	5,106	306,334	09/20/2019	05/25/2039
91855B-AA-1	VA (OXNARD) CTL PASS-THRU TR CTL				1.C IF	2,238,454	108.2790	2,423,768	2,238,454	2,238,454	0	0	0	0	3.230	3.251	MON	6,025	29,161	12/01/2020	11/15/2041
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						10,226,295	XXX	11,583,931	10,226,295	10,226,295	0	0	0	0	XXX	XXX	XXX	11,131	335,495	XXX	XXX
0599999. Total - U.S. Government Bonds						6,050,990,388	XXX	9,146,740,184	9,687,133,283	7,046,978,085	0	118,180,340	0	0	XXX	XXX	XXX	23,685,904	95,879,509	XXX	XXX
013051-DS-3	PROVINCE OF ALBERTA DISCOUNT NOTE		A		1.D FE	940,207	120.4740	1,087,484	902,669	959,273	0	(1,402)	0	16,817	3.300	2.952	JD	2,537	28,570	09/12/2016	12/01/2046
013051-DY-0	PROVINCE OF ALBERTA CORP FOREIGN		A		1.D FE	157,726	116.6020	183,049	156,986	160,228	0	(64)	0	2,811	3.050	2.939	JD	406	4,592	07/20/2018	12/01/2048
135087-D3-5	CANADIAN GOVERNMENT GOVT FOREIGN		A		1.A FE	1,481,084	137.1970	1,857,652	1,354,003	1,511,259	0	(4,003)	0	26,435	2.750	2.185	JD	3,171	35,713	06/03/2019	12/01/2048
135087-H7-2	CANADIAN GOVERNMENT Corp Foreign		A		1.A FE	784,300	120.2800	825,155	686,028	819,590	0	(1,451)	0	36,741	2.000	1.240	JD	1,169	6,743	11/05/2020	12/01/2051
135087-XW-9	CANADIAN GOVERNMENT GOVT FOREIGN		A		1.A FE	749,317	161.8250	762,127	470,958	756,039	0	(1,090)	0	7,811	5.000	0.994	JD	2,005	0	12/03/2020	06/01/2037
13509P-HM-8	CANADIAN HOUSING TRUST DISCOUNT NOTE		A		1.A FE	396,936	106.5700	418,248	392,465	416,389	0	(1,184)	0	20,638	1.750	1.069	JD	319	4,893	07/21/2020	06/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
13521J-AB-7	CANADA POST CORP CORP FOREIGN		A		1.A FE	224,196	142.6630	230,679	161,695	166,169	0	(196)	0	2,967	4.360	4.152	JJ	3,238	6,762	04/21/2011	07/16/2040
44810Z-AY-6	HYDRO ONE INC CORP FRGN		A		1.G FE	455,942	145.9100	515,381	353,218	383,868	0	(1,076)	0	6,871	5.490	4.794	JJ	8,905	18,599	08/28/2018	07/16/2040
44810Z-BK-5	HYDRO ONE INC CORP		A	2	1.G FE	195,773	135.1480	212,163	156,986	166,143	0	(287)	0	2,960	4.590	4.184	AO	1,663	6,783	06/09/2014	10/09/2043
448810-AC-5	HYDRO ONE INC CORP FOREIGN		A		1.G FE	352,343	147.7610	463,927	313,972	331,719	0	(1,365)	0	5,878	7.350	6.553	JD	1,839	22,322	09/27/2007	06/03/2030
448814-CP-6	HYDRO-QUEBEC GOVT FOREIGN		A		1.D FE	5,440,680	140.0050	5,950,192	4,250,000	4,661,020	0	(64,872)	0	0	8.875	6.630	MS	125,729	377,188	03/16/1999	03/01/2026
448814-DB-6	HYDRO-QUEBEC GOVT FOREIGN		A		1.D FE	39,054,229	155.8770	51,252,430	32,880,000	36,081,157	0	(274,691)	0	0	8.625	7.060	JD	126,040	2,835,900	07/21/2004	06/15/2029
448814-DC-4	HYDRO-QUEBEC GOVT FOREIGN		A		1.D FE	3,646,320	157.8880	6,315,512	4,000,000	3,796,563	0	14,076	0	0	8.500	9.351	JD	28,333	340,000	06/20/1991	12/01/2029
448814-DF-7	HYDRO-QUEBEC GOVT FOREIGN		A		1.D FE	1,965,840	166.7740	3,335,481	2,000,000	1,979,426	0	1,296	0	0	9.375	9.540	AO	39,583	187,500	11/29/1990	04/15/2030
448814-DL-4	HYDRO-QUEBEC GOVT FOREIGN		A		1.D FE	19,225,960	171.3410	32,554,827	19,000,000	19,136,022	0	(8,328)	0	0	9.500	9.384	MN	230,639	1,805,000	06/20/1991	11/15/2030
448814-DM-2	HYDRO-QUEBEC GOVT FOREIGN		A		1.D FE	38,637,592	100.6530	35,782,016	35,550,000	35,564,859	0	(284,769)	0	0	9.400	8.560	FA	1,392,375	3,341,700	01/27/2000	02/01/2021
448814-DX-8	HYDRO-QUEBEC GOVT FOREIGN		A		1.D FE	9,748,135	108.1570	9,964,477	9,213,000	9,275,371	0	(50,552)	0	0	8.400	7.701	JJ	356,850	766,962	06/26/2020	01/15/2022
448814-EJ-8	HYDRO-QUEBEC GOVT FOREIGN		A		1.D FE	43,566,792	125.3400	47,002,492	37,500,000	39,100,086	0	(393,127)	0	0	8.050	6.666	JJ	1,459,063	3,018,750	07/21/2004	07/07/2024
563469-UB-9	MANITOBA PROV CDA DISCOUNT NOTE		A		1.E FE	96,326	135.3990	106,278	78,493	84,854	0	(179)	0	1,511	4.050	3.554	MS	1,036	3,055	11/13/2014	09/05/2045
642866-DP-9	PROV OF NEW BRUNSWICK GOVT FOREIGN		A		1.E FE	11,943,781	110.3740	12,619,078	11,433,000	11,494,400	0	(43,561)	0	0	8.750	8.300	MN	166,731	1,000,388	07/21/2004	05/01/2022
651333-DP-8	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG		A		1.F FE	13,428,919	106.5020	11,548,052	10,843,000	11,017,167	0	(210,382)	0	0	9.000	6.849	AO	206,017	975,870	07/21/2004	10/15/2021
651333-DR-4	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG		A		1.F FE	7,164,103	114.0540	7,520,707	6,594,000	6,678,131	0	(42,404)	0	0	8.650	7.867	AO	109,323	570,381	02/04/1997	10/22/2022
651333-DS-2	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG		A		1.F FE	10,000,000	118.2620	11,826,189	10,000,000	10,000,000	0	0	0	0	7.320	7.320	AO	158,600	732,000	09/22/1993	10/13/2023
66977W-AN-9	NOVA CHEMICALS CORP CORP FOREIGN		A	2	3.C FE	3,050,000	100.7730	3,023,179	3,000,000	3,004,214	0	(7,170)	0	0	5.250	4.995	FA	65,625	157,500	07/19/2013	08/01/2023
669827-DL-8	NOVA SCOTIA PROV CDA GOVT FOREIGN		A		1.D FE	10,975,517	102.7210	10,438,518	10,162,000	10,186,106	0	(81,744)	0	0	9.125	8.268	MN	154,547	927,283	07/21/2004	05/01/2021
669827-DM-6	NOVA SCOTIA PROV CDA GOVT FOREIGN		A		1.D FE	1,988,364	109.6210	1,918,365	1,750,000	1,857,398	0	(46,965)	0	0	8.750	3.639	AO	38,281	109,375	06/26/2020	04/01/2022
68321Z-AD-3	ONTARIO POWER GENERATION Corp Foreign		A	2	1.G FE	45,560	111.6920	52,602	47,096	47,096	0	0	0	826	2.977	2.974	MS	421	1,316	09/11/2019	09/13/2029
68321Z-AG-6	ONTARIO POWER GENERATION Corp Foreign		A	2	1.G FE	198,272	113.3290	249,076	219,780	219,780	0	0	0	21,508	3.215	3.212	AO	1,641	3,404	04/02/2020	04/08/2030
68323A-AY-0	ONTARIO (PROVINCE OF) GOVT FOREIGN		A		1.D FE	1,752,939	127.4130	2,040,208	1,601,256	1,702,270	0	(3,015)	0	29,798	3.500	3.104	JD	4,619	54,055	03/15/2019	06/02/2043
68323A-CC-6	ONTARIO (PROVINCE OF) DISCOUNT NOTE		A		1.D FE	858,495	127.4350	1,100,303	863,422	902,342	0	(988)	0	15,793	3.450	3.183	JD	2,455	28,731	11/15/2016	06/02/2045
68323A-CY-8	ONTARIO (PROVINCE OF) DISCOUNT NOTE		A		1.D FE	2,151,542	117.4860	2,669,714	2,272,370	2,256,111	0	331	0	39,606	2.900	2.937	JD	5,431	63,560	06/06/2019	12/02/2046
68323A-DZ-4	ONTARIO (PROVINCE OF) CORP FOREIGN		A		1.D FE	1,776,488	116.3490	2,082,229	1,789,639	1,742,088	0	1,299	0	41,574	2.800	2.937	JD	4,119	48,331	04/30/2020	06/02/2048
68333Z-AG-2	ONTARIO (PROVINCE OF) GOVT FOREIGN		A		1.D FE	864,741	114.2850	941,907	824,176	909,836	0	(1,095)	0	46,189	2.650	2.175	JD	1,800	10,750	06/08/2020	12/02/2050
748148-PB-3	PROVINCE OF QUEBEC GOVT FOREIGN		A		1.D FE	2,823,438	117.2690	3,342,179	2,850,000	2,844,357	0	1,896	0	0	7.500	7.585	JJ	98,563	213,750	09/25/2000	07/15/2023
748148-QR-7	PROVINCE OF QUEBEC GOVT FOREIGN		A		1.D FE	22,725,033	150.9840	34,009,055	22,525,000	22,597,613	0	(9,669)	0	0	7.500	7.432	MS	497,427	1,689,375	07/21/2004	09/15/2029
803854-EZ-7	SASKATCHEWAN PROV CDA GOVT FOREIGN		A		1.C FE	19,017,638	100.9440	17,080,792	16,921,000	16,940,084	0	(194,396)	0	0	9.125	7.920	FA	583,304	1,544,041	07/21/2004	02/15/2021
803854-KA-5	SASKATCHEWAN PROV CDA GOVT FOREIGN		A		1.C FE	151,997	111.1880	183,276	164,835	154,860	0	245	0	2,716	2.750	3.091	JD	374	4,372	06/04/2018	12/02/2046
89119Z-AG-8	TORONTO HYDRO CORP CORP FOREIGN		A	2	1.F FE	125,005	128.1580	150,892	117,739	127,025	0	(249)	0	2,228	4.080	3.577	MS	1,408	4,513	05/29/2018	09/16/2044
89119Z-AK-9	TORONTO HYDRO CORP DISCOUNT NOTE		A	2	1.F FE	118,040	119.5360	140,741	117,739	117,656	0	10	0	2,064	3.485	3.487	FA	1,413	3,942	11/09/2017	02/28/2048
00386S-AB-8	ABU DHABI NATIONAL ENERG GOVT FOREIGN		D		1.D FE	1,809,500	148.1720	2,222,584	1,500,000	1,782,255	0	(11,712)	0	0	6.500	4.789	AO	17,333	97,500	08/08/2018	10/27/2036
00386S-AL-6	ABU DHABI NATIONAL ENERG GOVT FOREIGN		D		1.D FE	2,493,725	105.6270	2,640,663	2,500,000	2,496,663	0	1,543	0	0	3.625	3.693	JJ	42,543	90,625	01/23/2019	01/12/2023
00386S-AM-4	ABU DHABI NATIONAL ENERG GOVT FOREIGN		D		1.D FE	5,934,000	109.0530	6,543,177	6,000,000	5,960,183	0	10,805	0	0	3.875	4.088	MN	35,521	232,500	08/01/2018	05/06/2024
00388W-AD-3	ABU DHABI NATIONAL ENERGY CO GOVT FOREIG		D		1.D FE	4,659,105	101.4210	4,741,435	4,675,000	4,673,288	0	3,320	0	0	3.625	3.700	JD	4,237	169,469	06/14/2016	06/22/2021
00388W-AF-8	ABU DHABI NATIONAL ENERGY CO GOVT FOREIG		D		1.D FE	2,406,000	113.1720	2,716,139	2,400,000	2,404,039	0	(862)	0	0	4.375	4.330	AO	19,833	105,000	09/20/2018	04/23/2025
00388W-AG-6	ABU DHABI NATIONAL ENERGY CO CORP FOREIG		D		1.D FE	882,130	124.7680	1,060,532	850,000	877,668	0	(2,357)	0	0	4.875	4.443	AO	7,827	41,438	01/23/2019	04/23/2030
05330G-AA-2	AUTORIDAD DEL CANAL DE PANAMA GOVT FOREI		D		1.F FE	9,675,212	126.1600	12,306,940	9,755,000	9,690,737	0	2,831	0	0	4.950	5.013	JJ	203,880	482,873	11/29/2016	07/29/2035
066716-AB-7	BANQUE CENT DE TUNISIE GOVT FOREIGN		D		4.B FE	4,571,534	96.0040	4,370,113	4,552,000	4,564,154	0	(1,967)	0	0	8.250	8.183	MS	106,403	375,540	12/15/2010	09/19/2027
085209-AD-6	Government of Bermuda GOVT FOREIGN		D	2	1.F FE	3,911,600	111.8890	3,916,125	3,500,000	3,906,833	0	(4,767)	0	0	3.717	1.615	JJ	56,375	0	12/08/2020	01/25/2027
085209-AG-9	Government of Bermuda GOVT FOREIGN		D	2	1.F FE	19,613,338	104.9870	19,968,605	19,020,000	19,603,087	0	(10,250)	0	0	2.375	2.014	FA	164,378	0	12/03/2020	08/20/2030
085209-AH-7	Government of Bermuda GOVT FOREIGN		D	2	1.F FE	29,442,841	108.0500	31,021,179	28,710,000	29,438,212	0	(4,630)	0	0	3.375	3.239	FA	352,595	0	11/17/2020	08/20/2050
105756-BR-0	FED REPUBLIC OF BRAZIL GOVT FOREIGN		D		3.C FE	15,118,225	118.2470	16,876,228	14,272,000	14,999,881	0	(20,803)	0	0	5.625	5.208	JJ	388,020	802,800	04/01/2016	01/07/2041
105756-BW-9	FED REPUBLIC OF BRAZIL GOVT FOREIGN		D		3.C FE	10,944,068	111.2320	12,390,097	11,139,000	10,962,961	0	3,645	0	0	5.000	5.115	JJ	238,251	556,950	04/27/2015	01/27/2045
105860-AA-8	BRAZIL MINAS SPE GOVT FOREIGN		D		3.C FE	1,619,200	108.4990	1,735,989	1,600,000	1,608,523	0	(1,033)	0	0	5.333	5.162	FA	31,761	85,617	07/01/2014	02/15/2028
168863-BP-2	CHILE REPUBLIC OF NT GOVT FOREIGN		D		1.E FE	25,772,195	117.1750	35,035,443	29,900,000	26,292,599	0	94,808	0	0	3.625	4.495	AO	183,657	1,083,875	04/01/2016	10/30/2042
168863-CE-6	CHILE REPUBLIC OF NT GOVT FOREIGN		D		1.G FE	32,718,060	122.1570	40,146,795	32,865,000	32,724,357	0	2,036	0	0	3.860	3.883	JD	35,239	1,268,589	11/22/2019	06/21/2047
195325-AL-9	REPUBLIC OF COLOMBIA GOVT FOREIGN		D		2.C FE	1,413,983	120.1600	2,821,352	2,348,000	1,797,333	0	53,451	0	0	8.375	14.232	FA	74,288	196,645	07/21/2004	02/15/2027
195325-BB-0	REPUBLIC OF COLOMBIA GOVT FOREIGN		D		2.C FE	4,311,812	161.3790	4,533,140	2,809,000	4,182,105	0	(83,360)	0	0	10.375	4.906	JJ	123,859	291,434	07/29/2019	01/28/2033
195325-BK-0	REPUBLIC OF COLOMBIA CORP FOREIGN		D		2.C FE	7,372,500	146.1000	8,035,508	5,500,000	7,185,080	0	(65,151)	0	0	7.375	4.706	MS	116,054	405,625	01/29/2018	09/18/2037
195325-BM-6	REPUBLIC OF COLOMBIA GOVT FOREIGN		D		2.C FE	8,488,800	134.2080	9,824,027	7,320,000	8,353,188	0	(29,530)	0	0	6.125	5.001	JJ	203,003	448,350	02/17/2017	01/18/2041

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
195325-BR-5	REPUBLIC OF COLOMBIA GOVT FOREIGN		D	2	2.C FE	49,808,698	129.7300	63,026,867	48,583,000	49,718,652	0	(28,287)	0	0	5.625	5.437	FA	948,887	2,732,794	06/05/2018	02/26/2044
195325-CU-7	REPUBLIC OF COLOMBIA GOVT FOREIGN		D	2	2.C FE	90,512,655	122.3460	110,343,501	90,190,000	90,506,651	0	(10,068)	0	0	5.000	4.971	JD	200,422	4,509,500	08/06/2018	06/15/2045
195325-CX-1	REPUBLIC OF COLOMBIA GOVT FOREIGN		D	2	2.C FE	5,687,500	113.3390	6,233,663	5,500,000	5,624,720	0	(22,997)	0	0	4.500	3.979	JJ	105,188	247,500	03/01/2018	01/28/2026
195325-DL-6	REPUBLIC OF COLOMBIA GOVT FOREIGN		D	2	2.C FE	32,684,596	111.3450	35,683,797	32,048,000	32,494,244	0	(64,549)	0	0	3.875	3.617	AO	227,674	1,241,860	01/18/2018	04/25/2027
200447-AB-6	COMISION FED DE ELECTRIC CORP FOREIGN		D		2.B FE	9,218,400	101.6270	9,146,465	9,000,000	9,034,097	0	(84,102)	0	0	4.875	3.901	MN	42,656	438,750	10/02/2018	05/26/2021
21987B-AK-4	CODELCO INC CORP FOREIGN		D		1.G FE	14,234,215	133.6840	19,384,214	14,500,000	14,314,525	0	7,777	0	0	5.625	5.754	MS	226,563	815,625	09/16/2005	09/21/2035
21987B-AL-2	CODELCO INC GOVT FOREIGN		D		1.G FE	3,518,700	139.1690	4,175,077	3,000,000	3,472,919	0	(19,759)	0	0	6.150	4.723	AO	34,338	184,500	08/08/2018	10/24/2036
21987B-AP-3	CODELCO INC GOVT FOREIGN		D		1.G FE	5,100,855	102.5170	5,203,782	5,076,000	5,082,986	0	(8,279)	0	0	3.875	3.702	MN	31,690	196,695	10/24/2018	11/03/2021
21987B-AQ-1	CODELCO INC GOVT FOREIGN		D		1.G FE	34,360,759	103.3530	35,450,087	34,300,000	34,304,005	0	9,939	0	0	3.000	2.991	JJ	468,767	991,500	06/26/2020	07/17/2022
21987B-AR-9	CODELCO INC GOVT FOREIGN		D		1.G FE	6,763,136	116.9280	8,292,515	7,092,000	6,813,400	0	7,499	0	0	4.250	4.538	JJ	137,309	301,410	04/27/2015	07/17/2042
21987B-AS-7	CODELCO INC GOVT FOREIGN		D		1.G FE	33,042,300	109.2560	35,180,374	32,200,000	32,674,121	0	(169,439)	0	0	4.500	3.901	FA	555,450	1,449,000	01/04/2019	08/13/2023
21987B-AT-5	CODELCO INC GOVT FOREIGN		D		1.G FE	20,406,519	138.0500	23,374,697	16,932,000	20,139,799	0	(81,579)	0	0	5.625	4.311	AO	193,131	952,425	09/19/2017	10/18/2043
21987B-AU-2	CODELCO INC GOVT FOREIGN		D		1.G FE	1,896,020	127.9730	2,336,779	1,826,000	1,890,870	0	(1,471)	0	0	4.875	4.627	MN	14,094	89,018	01/04/2019	11/04/2044
21987B-AV-0	CODELCO INC GOVT FOREIGN		D		1.G FE	4,295,594	114.7780	4,820,663	4,200,000	4,266,656	0	(12,626)	0	0	4.500	4.124	MS	55,125	189,000	09/07/2018	09/16/2025
21987B-AW-8	CODELCO INC GOVT FOREIGN		D	2	1.G FE	28,492,441	111.7810	31,578,249	28,250,000	28,490,955	0	(36,758)	0	0	3.625	3.463	FA	426,693	1,024,063	12/26/2019	08/01/2027
21987B-AX-6	CODELCO INC GOVT FOREIGN		D	2	1.G FE	26,844,231	123.2240	32,783,760	26,605,000	26,824,504	0	(5,237)	0	0	4.500	4.443	FA	498,844	1,197,225	01/02/2019	08/01/2047
21987B-AY-4	CODELCO INC GOVT FOREIGN		D	2	1.G FE	8,177,324	122.1820	10,684,814	8,745,000	8,194,118	0	9,009	0	0	4.375	4.783	FA	155,163	382,594	10/01/2019	02/05/2049
21987B-BA-5	CODELCO INC GOVT FOREIGN		D	2	1.G FE	8,431,917	110.2340	9,314,734	8,450,000	8,431,829	0	185	0	0	3.700	3.712	JJ	131,139	260,542	09/23/2019	01/30/2050
21987B-BC-1	CODELCO INC GOVT FOREIGN		D	2	1.G FE	790,300	113.6370	795,457	700,000	789,791	0	(509)	0	0	3.750	2.280	JJ	17,135	0	12/04/2020	01/15/2031
21987D-AE-4	CORP FINANCI DE DESARROL GOVT FOREIGN		D	2	2.B FE	2,027,000	101.3450	2,026,909	2,000,000	2,026,820	0	(180)	0	0	2.400	2.180	MS	12,400	0	12/10/2020	09/28/2027
268317-AC-8	ELECTRICITE DE FRANCE CORP FOREIGN		D		2.A FE	27,409,468	150.3590	37,852,921	25,175,000	26,962,017	0	(52,987)	0	0	6.950	6.283	JJ	753,327	1,749,663	04/27/2015	01/26/2039
268317-AE-4	ELECTRICITE DE FRANCE CORP FOREIGN		D		2.A FE	54,617,324	134.8780	74,317,806	55,100,000	54,708,297	0	11,117	0	0	5.600	5.661	JJ	1,319,951	3,085,600	01/21/2010	01/27/2040
268317-AK-0	ELECTRICITE DE FRANCE CORP FOREIGN		D		2.A FE	1,030,145	126.0200	1,161,902	922,000	1,017,614	0	(2,432)	0	0	4.875	4.170	JJ	19,852	44,948	04/27/2015	01/22/2044
268317-AL-8	ELECTRICITE DE FRANCE CORP FOREIGN		D		2.A FE	989,176	144.5960	1,203,036	832,000	988,841	0	(75)	0	0	6.000	5.040	JJ	22,048	49,920	04/27/2015	01/22/2114
279158-AE-9	ECOPETROL SA GOVT FOREIGN		D		2.C FE	1,278,375	136.5380	1,433,649	1,050,000	1,254,299	0	(4,253)	0	0	7.375	5.819	MS	22,156	77,438	05/19/2014	09/18/2043
279158-AJ-8	ECOPETROL SA CORP FOREIGN		D		2.C FE	6,688,851	121.0030	7,889,413	6,520,000	6,672,001	0	(2,980)	0	0	5.875	5.694	MN	35,113	383,050	04/01/2016	05/28/2045
279158-AK-5	ECOPETROL SA GOVT FOREIGN		D		2.C FE	12,123,500	108.9910	13,078,927	12,000,000	12,075,356	0	(16,917)	0	0	4.125	3.955	JJ	226,875	495,000	01/18/2018	01/16/2025
283875-AK-8	REPUBLIC OF EL SALVADOR GOVT FOREIGN		D		4.C FE	10,630,700	98.8610	10,499,001	10,620,000	10,620,482	0	(643)	0	0	7.750	7.743	JJ	358,941	823,050	07/21/2004	01/24/2023
29135L-AB-6	ABU DHABI (EMIRATE OF) GOVT FOREIGN		D		1.C FE	47,848,552	125.8110	61,552,956	48,925,000	47,894,109	0	19,974	0	0	4.125	4.257	AO	448,479	2,018,156	10/09/2018	10/11/2047
445545-AE-6	REPUBLIC OF HUNGARY GOVT FOREIGN		D		2.B FE	10,687,500	101.4630	10,146,251	10,000,000	10,068,729	0	(279,859)	0	0	6.375	3.483	MS	162,917	637,500	09/26/2018	03/29/2021
445545-AF-3	REPUBLIC OF HUNGARY GOVT FOREIGN		D		2.B FE	44,746,045	177.7040	54,021,878	30,400,000	43,429,547	0	(395,021)	0	0	7.625	4.398	MS	592,378	2,318,000	12/19/2017	03/29/2041
45434L-2B-9	INDIAN RAILWAY FINANCE CORP LT CORP FORE		D		2.C FE	1,986,137	100.9140	2,119,185	2,100,000	1,987,172	0	1,035	0	0	3.950	4.254	FA	31,798	41,475	03/30/2020	02/13/2050
455780-AT-3	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	24,006,353	163.6330	31,556,658	19,285,000	22,997,859	0	(152,744)	0	0	8.500	6.433	AO	359,719	1,639,225	02/23/2015	10/12/2035
455780-AX-4	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	2,426,135	142.5640	3,005,240	2,108,000	2,370,397	0	(10,117)	0	0	6.625	5.447	FA	51,983	139,655	07/29/2014	02/17/2037
455780-AZ-9	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	4,544,898	157.3160	5,704,287	3,626,000	4,460,059	0	(34,028)	0	0	7.750	5.514	JJ	128,018	281,015	01/29/2018	01/17/2038
455780-BF-2	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	4,190,000	101.5010	4,060,054	4,000,000	4,013,290	0	(38,778)	0	0	4.875	3.868	MN	30,333	195,000	01/26/2016	05/05/2021
455780-BJ-4	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	10,922,750	129.5820	14,772,296	11,400,000	10,980,841	0	10,286	0	0	5.250	5.548	JJ	272,650	598,500	06/25/2014	01/17/2042
455780-BK-1	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	4,972,350	104.1250	5,206,274	5,000,000	4,989,202	0	7,687	0	0	3.750	3.917	AO	34,375	187,500	09/26/2018	04/25/2022
455780-BR-6	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	16,277,063	153.8650	20,664,042	13,430,000	15,992,749	0	(55,963)	0	0	6.750	5.304	JJ	418,009	906,525	05/02/2016	01/15/2044
455780-BT-2	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	5,220,000	111.8980	5,594,888	5,000,000	5,133,287	0	(30,296)	0	0	4.125	3.413	JJ	95,104	206,250	01/12/2018	01/15/2025
455780-BU-9	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	19,075,010	129.4010	23,680,322	18,300,000	19,031,953	0	(16,234)	0	0	5.125	4.840	JJ	432,465	937,875	08/29/2018	01/15/2045
455780-BV-7	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	4,285,250	116.9340	4,677,344	4,000,000	4,189,639	0	(33,861)	0	0	4.750	3.705	JJ	91,306	190,000	02/27/2018	01/08/2026
455780-BW-5	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	46,029,469	144.3940	65,590,947	45,425,000	46,007,125	0	(11,672)	0	0	5.950	5.848	JJ	1,298,840	2,702,788	08/06/2018	01/08/2046
455780-BX-3	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	5,734,381	116.4170	6,320,284	5,429,000	5,642,126	0	(31,166)	0	0	4.350	3.618	JJ	113,489	236,162	11/30/2017	01/08/2027
455780-BY-1	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	6,103,750	133.4140	8,004,837	6,000,000	6,099,551	0	(1,798)	0	0	5.250	5.134	JJ	151,375	315,000	05/04/2018	01/08/2047
455780-CA-2	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	5,181,967	114.2370	5,979,172	5,234,000	5,186,261	0	5,737	0	0	3.850	4.001	JJ	91,239	201,509	12/10/2018	07/18/2027
455780-CB-0	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	8,448,860	125.4390	10,097,873	8,050,000	8,426,506	0	(7,330)	0	0	4.750	4.448	JJ	173,131	382,375	01/22/2018	07/18/2047
455780-CD-6	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	8,431,615	112.0860	9,501,556	8,477,000	8,443,792	0	4,082	0	0	3.500	3.563	JJ	140,106	296,695	12/20/2017	01/11/2028
455780-CE-4	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	13,112,958	119.5790	15,832,270	13,240,000	13,120,535	0	2,295	0	0	4.350	4.405	JJ	271,972	544,838	03/30/2020	01/11/2048
455780-CJ-3	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	916,100	137.4970	1,168,725	850,000	914,387	0	(1,059)	0	0	5.350	4.853	FA	17,685	45,475	03/15/2019	02/11/2049
458182-BW-1	INTER-AMERICAN DEV BANK NOTES		D		1.A FE	4,527,768	127.6090	4,830,005	3,785,000	4,019,835	0	(42,100)	0	0	6.800	5.313	AO	54,336	257,380	09/25/2002	10/15/2025
4581X0-CE-6	INTER-AMERICAN DEVEL BANK GOVT FOREIGN		D		1.A FE	9,782,477	149.1540	14,731,926	9,877,000	9,794,536	0	2,016	0	0	4.375	4.433	JJ	188,452	432,119	01/16/2014	01/24/2044
465077-AL-9	ISRAEL ELECTRIC CORP LTD GOVT FOREIGN		D		2.B FE	1,724,149	115.5820	2,011,134	1,740,000	1,727,745	0	1,322	0	0	4.250	4.359	FA	28,142	73,950	02/07/2018	08/14/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
465138-7N-9	AID-ISRAEL GOVT FOREIGN		D		1.E FE	43,601,769	132.1280	57,839,092	43,775,000	43,638,959	0	2,794	0	0	4.500	4.521	JJ	826,253	1,969,875	10/02/2018	01/30/2043
465139-KZ-5	AID-ISRAEL CRP FRGN ZERO COUPON	@	D		1.A FE	9,998,013	95.8450	21,517,284	22,450,000	18,161,713	0	910,315	0	0	0.000	5.209	N/A	0	0	05/21/2009	02/15/2025
46513Y-JH-2	ISRAEL (STATE OF) GOVT FOREIGN		D		1.E FE	2,616,082	114.1370	3,081,686	2,700,000	2,635,639	0	7,873	0	0	3.250	3.636	JJ	39,975	87,750	06/13/2018	01/17/2028
46513Y-JJ-8	ISRAEL (STATE OF) GOVT FOREIGN		D		1.E FE	5,958,550	129.2080	8,036,733	6,220,000	5,969,189	0	4,762	0	0	4.125	4.381	JJ	116,884	256,575	10/09/2018	01/17/2048
465410-AH-1	REPUBLIC OF ITALY GOVT FOREIGN		D		2.C FE	54,756,061	116.1340	75,429,054	64,950,000	62,469,192	0	765,801	0	0	6.875	8.454	MS	1,165,943	4,465,313	07/21/2004	09/27/2023
486661-AH-4	KAZAKHSTAN (REPUBLIC OF) GOVT FOREIGN		D		2.C FE	12,629,194	161.6530	16,480,479	10,195,000	12,524,457	0	(48,292)	0	0	6.500	4.891	JJ	294,522	662,675	10/02/2018	07/21/2045
500630-BX-5	KOREA DEVELOPMENT BANK GOVT FOREIGN		D		1.C FE	3,516,604	104.3720	3,715,649	3,560,000	3,551,523	0	4,716	0	0	3.000	3.143	MS	31,743	106,800	09/05/2012	09/14/2022
500630-CH-9	KOREA DEVELOPMENT BANK GOVT FOREIGN		D		1.C FE	10,090,370	100.0480	10,004,837	10,000,000	10,000,556	0	(19,087)	0	0	2.500	2.306	JJ	116,667	250,000	01/22/2016	01/13/2021
500631-AE-6	KOREA ELECTRIC POWER CORP BANK GUARANTEE		D		1.C FE	267,141	231.2120	3,440,430	1,488,000	1,233,330	0	7	0	0	7.950	9.589	AO	29,574	118,296	11/22/1999	04/01/2096
50064F-AE-4	REPUBLIC OF KOREA GLOBAL CORP FOREIGN		D		1.C FE	514,633	123.4360	549,292	445,000	478,846	0	(6,454)	0	0	5.625	3.851	MN	4,102	25,031	03/13/2015	11/03/2025
50064F-AL-8	REPUBLIC OF KOREA GLOBAL GOVT FOREIGN		D		1.C FE	20,237,476	134.7130	27,346,679	20,300,000	20,245,001	0	1,357	0	0	4.125	4.143	JD	48,847	837,375	06/03/2014	06/10/2044
50064Y-AF-0	KOREA HYDRO & NUCLEAR PO GOVT FOREIGN		D		1.C FE	5,835,179	104.2810	6,183,840	5,930,000	5,911,346	0	10,312	0	0	3.000	3.188	MS	50,405	177,900	09/11/2012	09/19/2022
50065W-AF-3	KOREA NATIONAL OIL CORP GOVT FOREIGN		D		1.C FE	4,972,300	109.7600	5,487,987	5,000,000	4,990,200	0	2,916	0	0	4.000	4.068	JJ	87,778	200,000	01/15/2014	01/23/2024
50066A-AD-5	KOREA GAS CORP GOVT FOREIGN		D		1.C FE	9,856,700	155.5340	12,442,719	8,000,000	9,597,471	0	(43,496)	0	0	6.250	4.740	JJ	223,611	500,000	03/05/2014	01/20/2042
501499-AB-3	KUWAIT STATE OF (GOVERNMENT) GOVT FOREIG		D		1.D FE	6,267,500	113.8620	7,059,445	6,200,000	6,244,596	0	(6,388)	0	0	3.500	3.370	MS	60,881	217,000	05/02/2017	03/20/2027
536878-AF-8	REPUBLIC OF LITHUANIA GOVT FOREIGN		D		1.F FE	14,575,000	101.0990	12,637,385	12,500,000	12,584,242	0	(443,836)	0	0	6.125	2.493	MS	238,194	765,625	06/07/2016	03/09/2021
536878-AG-6	REPUBLIC OF LITHUANIA GOVT FOREIGN		D		1.F FE	1,179,850	106.8360	1,068,361	1,000,000	1,043,622	0	(39,257)	0	0	6.625	2.515	FA	27,604	66,250	05/26/2017	02/01/2022
56068T-AD-9	MAJAPAHIT HOLDING BV CORP FOREIGN		D		2.B FE	123,233	147.5960	184,495	125,000	123,582	0	41	0	0	7.875	7.999	JD	82	9,844	06/21/2007	06/29/2037
59284M-AB-0	MEXICO CITY AIRPORT TRUST GOVT FOREIGN		D	2	2.C FE	10,684,421	104.7850	12,457,859	11,889,000	10,748,311	0	17,338	0	0	5.500	6.252	AO	110,799	653,895	04/05/2018	10/31/2046
59284M-AC-8	MEXICO CITY AIRPORT TRUST GOVT FOREIGN		D	2	2.C FE	3,104,500	103.5320	3,623,604	3,500,000	3,170,762	0	35,655	0	0	3.875	5.448	AO	22,981	135,625	01/31/2019	04/30/2028
59284M-AD-6	MEXICO CITY AIRPORT TRUST GOVT FOREIGN		D	2	2.C FE	2,617,160	104.7700	3,013,198	2,876,000	2,626,764	0	3,647	0	0	5.500	6.167	JJ	66,348	158,180	04/04/2018	07/31/2047
593048-AX-9	UNITED MEXICAN STATES GOVT FOREIGN		D		2.B FE	1,542,806	148.8240	1,843,935	1,239,000	1,368,957	0	(18,248)	0	0	11.500	8.984	MN	18,206	142,485	07/21/2004	05/15/2026
62983P-AA-3	NAKILAT CORP SINKING FUND FRGN		D		1.E FE	1,096,250	128.3410	1,283,411	1,000,000	1,058,475	0	(6,563)	0	0	6.067	5.088	JD	169	60,670	05/16/2014	12/31/2033
656531-AC-4	EQUINOR ASA DEBENTURES		D		1.D FE	20,611,934	117.3040	23,070,190	19,667,000	19,921,380	0	(99,078)	0	0	7.750	7.143	JD	67,742	1,524,193	01/01/2013	06/15/2023
656531-AD-2	EQUINOR ASA CORP FOREIGN		D		1.D FE	13,429,655	127.9260	14,231,728	11,125,000	11,899,279	0	(135,316)	0	0	7.150	5.500	MN	101,639	795,438	03/23/2004	11/15/2025
656531-AM-2	EQUINOR ASA DEBENTURES		D		1.D FE	3,823,930	135.7730	5,498,810	4,050,000	3,941,613	0	11,794	0	0	7.250	7.765	MS	79,931	293,625	07/21/2004	09/23/2027
656836-AB-9	NORTH AMERICAN DEVELOPMENT BAN GOVT FORE		D		1.C FE	163,354	102.8700	162,535	158,000	162,200	0	(1,155)	0	0	2.400	0.923	AO	685	1,896	06/26/2020	10/26/2022
698299-AD-6	Republic of Panama GOVT FOREIGN		D		2.B FE	932,743	144.2800	1,683,742	1,167,000	1,036,150	0	12,353	0	0	8.875	11.286	MS	26,180	103,571	07/21/2004	09/30/2027
698299-AK-0	Republic of Panama GOVT FOREIGN		D		2.B FE	3,841,431	155.9530	5,567,536	3,570,000	3,770,112	0	(19,775)	0	0	9.375	8.333	AO	83,672	334,688	04/03/2018	04/01/2029
698299-AS-3	Republic of Panama GOVT FOREIGN		D		2.B FE	11,228,667	116.0380	12,029,648	10,367,000	10,534,462	0	(72,791)	0	0	9.375	8.491	JJ	445,457	971,906	07/21/2004	01/16/2023
698299-AW-4	Republic of Panama GOVT FOREIGN		D		2.B FE	9,508,000	148.6270	11,592,876	7,800,000	9,185,691	0	(70,674)	0	0	6.700	4.891	JJ	225,008	522,600	03/17/2016	01/26/2036
698299-BB-9	Republic of Panama GOVT FOREIGN		D		2.B FE	41,982,865	126.9110	56,456,561	44,485,000	42,157,596	0	29,706	0	0	4.300	4.608	AO	329,436	1,912,855	03/30/2020	04/29/2053
698299-BD-5	Republic of Panama GOVT FOREIGN		D	2	2.B FE	2,882,600	110.8470	3,103,728	2,800,000	2,847,665	0	(12,832)	0	0	4.000	3.470	MS	30,800	112,000	03/12/2018	09/22/2024
698299-BE-3	Republic of Panama GOVT FOREIGN		D	2	2.B FE	1,034,986	110.7650	1,107,649	1,000,000	1,029,694	0	(5,292)	0	0	3.750	2.949	MS	10,938	18,750	03/30/2020	03/16/2025
698299-BG-8	Republic of Panama GOVT FOREIGN		D		2.B FE	15,609,780	128.8980	18,192,671	14,114,000	15,551,410	0	(20,047)	0	0	4.500	3.857	MN	81,156	540,000	12/15/2020	05/15/2047
698299-BH-6	Republic of Panama GOVT FOREIGN		D	2	2.B FE	19,256,070	128.6650	23,366,841	18,161,000	19,252,683	0	(2,249)	0	0	4.500	4.114	AO	170,259	650,925	12/15/2020	04/16/2050
706451-BD-2	PETROLEOS MEXICANOS CORP FRGN		D		3.B FE	7,042,049	115.5880	7,969,799	6,895,000	6,970,930	0	(8,070)	0	0	9.500	9.269	MS	192,868	655,025	03/15/2006	09/15/2027
706451-BG-5	PETROLEOS MEXICANOS CORPORATE FOREIGN		D		3.B FE	9,885,000	98.9180	9,891,787	10,000,000	9,900,695	0	3,948	0	0	6.625	6.733	JD	29,444	662,500	06/16/2016	06/15/2035
712219-AC-8	PEOPLES REPUBLIC OF CHINA GOVT FOREIGN		D		1.E FE	106,200	282.9090	226,327	80,000	106,095	0	(11)	0	0	9.000	6.775	JJ	3,320	7,200	04/29/2005	01/15/2096
715638-AP-7	REPUBLIC OF PERU GOVT FOREIGN		D		2.A FE	3,292,800	170.9020	3,588,944	2,100,000	3,110,520	0	(59,141)	0	0	8.750	3.949	MN	20,417	183,750	10/11/2017	11/21/2033
715638-AU-6	REPUBLIC OF PERU CORP SINKING FUND FRGN		D		2.A FE	1,832,188	151.9550	2,089,386	1,375,000	1,740,202	0	(17,772)	0	0	6.550	4.122	MS	26,769	90,063	04/27/2015	03/14/2037
715638-BM-3	REPUBLIC OF PERU GOVT FOREIGN		D		2.A FE	67,936,875	157.2560	96,555,282	61,400,000	67,594,763	0	(97,285)	0	0	5.625	4.960	MN	412,531	3,453,750	12/05/2017	11/18/2050
715638-BU-5	REPUBLIC OF PERU GOVT FOREIGN		D		2.A FE	2,382,632	117.4890	2,547,161	2,168,000	2,321,120	0	(20,565)	0	0	4.125	2.947	FA	31,301	89,430	11/29/2017	08/25/2027
71568P-AC-3	PERUSAHAAN LISTRIK NEGARA PT GOVT FOREIG		D		2.B FE	1,118,750	111.2070	1,112,071	1,000,000	1,117,641	0	(1,109)	0	0	4.125	2.140	MN	5,271	0	12/04/2020	05/15/2027
71568P-AK-5	PERUSAHAAN LISTRIK NEGARA PT GOVT FOREIG		D		2.B FE	3,433,798	114.5580	3,780,425	3,300,000	3,434,237	0	332	0	0	4.875	4.608	JJ	73,288	100,425	12/14/2020	07/17/2049
71568Q-AA-5	PERUSAHAAN LISTRIK NEGARA PT CORP FOREIG		D		2.B FE	3,918,750	104.2830	3,910,611	3,750,000	3,800,077	0	(54,304)	0	0	5.500	3.956	MN	22,344	206,250	10/03/2018	11/22/2021
71654Q-BV-3	PETROLEOS MEXICANOS PEMEX CORP FOREIGN		D		3.B FE	1,110,370	101.4870	1,167,104	1,150,000	1,125,109	0	5,450	0	0	4.250	4.846	JJ	22,537	48,875	03/08/2018	01/15/2025
71654Q-BW-1	PETROLEOS MEXICANOS PEMEX CORP FOREIGN		D		3.B FE	9,173,750	99.9460	9,494,826	9,500,000	9,277,108	0	37,736	0	0	4.500	5.030	JJ	187,625	427,500	02/21/2018	01/23/2026
71654Q-CB-6	PETROLEOS MEXICANOS PEMEX CORP FOREIGN		D		3.C FE	2,072,440	109.1630	2,183,268	2,000,000	2,055,354	0	(8,059)	0	0	6.875	6.279	FA	56,146	137,500	10/24/2018	08/04/2026
71654Q-CC-4	PETROLEOS MEXICANOS PEMEX CORP FOREIGN		D		3.B FE	28,907,425	93.6800	28,272,692	30,180,000	28,926,146	0	11,714	0	0	6.750	7.085	MS	565,875	2,037,150	11/27/2018	09/21/2047
71654Q-CG-5	PETROLEOS MEXICANOS PEMEX CORP FOREIGN		D		3.B FE	1,438,905	105.4260	1,433,800	1,360,000	1,418,626	0	(7,718)	0	0	6.500	5.664	MS	26,520	88,400	07/13/2018	03/13/2027
71654Q-CK-6	PETROLEOS MEXICANOS PEMEX CORP FOREIGN		D		3.B FE	6,154,425	98.7630	6,666,532	6,750,000	6,253,660	0	52,950	0	0	5.350	6.663	FA	139,434	361,125	01/23/2019	02/12/2028
71654Q-CL-4	PETROLEOS MEXICANOS PEMEX CORP FOREIGN		D		3.B FE	12,036,000	90.2600	11,733,827	13,000,000	12,058,829	0	11,556	0	0	6.350	6.946	FA	318,735	825,500	12/21/2018	02/12/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
716540-CP-5	PETROLEOS MEXICANOS PEMEX CORP FOREIGN		D		3.B FE	279,900	103.7990	311,398	300,000	282,819	0	1,506	0	0	6.500	7.457	JJ	8,558	19,500	12/21/2018	01/23/2029
716540-DD-1	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN		D	2	3.C FE	12,809,286	100.9700	12,514,245	12,394,000	12,809,737	0	451	0	0	7.690	7.405	JJ	418,304	0	10/26/2020	01/23/2050
716743-AR-0	PETRONAS CAP LTD GOVT FOREIGN		D	2	1.G FE	1,767,738	134.2000	1,878,799	1,400,000	1,766,481	0	(1,257)	0	0	4.550	3.159	AO	12,386	0	11/03/2020	04/21/2050
718286-AL-1	REPUBLIC OF PHILIPPINES GOVT FOREIGN		D		2.B FE	2,290,517	133.9000	3,425,162	2,558,000	2,460,349	0	19,630	0	0	9.500	10.737	AO	47,252	243,010	07/21/2004	10/21/2024
718286-AP-2	REPUBLIC OF PHILIPPINES GOVT FOREIGN		D		2.B FE	2,863,492	141.9790	4,408,452	3,105,000	2,987,198	0	18,382	0	0	10.625	11.730	MS	96,223	329,906	03/07/2007	03/16/2025
718286-AY-3	REPUBLIC OF PHILIPPINES GOVT FOREIGN		D		2.B FE	643,711	164.9890	848,046	514,000	601,207	0	(8,089)	0	0	9.500	6.741	FA	20,210	48,830	03/13/2015	02/02/2030
718286-BB-2	REPUBLIC OF PHILIPPINES GOVT FOREIGN		D		2.B FE	646,727	154.4570	902,027	584,000	623,484	0	(2,674)	0	0	7.750	6.808	JJ	20,996	45,260	09/18/2008	01/14/2031
718286-BD-8	REPUBLIC OF PHILIPPINES GOVT FOREIGN		D		2.B FE	237,956	143.1490	350,714	245,000	240,387	0	276	0	0	6.375	6.618	JJ	7,202	15,619	09/09/2008	01/15/2032
718286-BG-1	REPUBLIC OF PHILIPPINES GOVT FOREIGN		D		2.B FE	165,353	146.9720	205,760	140,000	158,091	0	(888)	0	0	6.375	5.062	AO	1,686	8,925	11/02/2010	10/23/2034
718286-BK-2	REPUBLIC OF PHILIPPINES CORP FOREIGN		D		2.B FE	607,396	100.0310	603,189	603,000	603,003	0	(513)	0	0	4.000	3.914	JJ	11,122	24,120	09/28/2010	01/15/2021
718286-CL-9	REPUBLIC OF PHILIPPINES GOVT FOREIGN		D		2.A FE	5,526,435	101.4100	5,607,981	5,530,000	5,526,405	0	(30)	0	0	2.650	2.654	JD	8,548	0	12/14/2020	12/10/2045
731011-AU-6	REPUBLIC OF POLAND CORP FOR		D		1.G FE	13,616,400	112.8100	15,793,370	14,000,000	13,724,700	0	46,332	0	0	3.250	3.662	AO	107,431	455,000	11/14/2018	04/06/2026
74445P-AC-6	INDONESIA ASAHAN ALUMINIUM TBK GOVT FORE		D		2.B FE	1,964,625	125.8750	2,391,628	1,900,000	1,954,099	0	(5,241)	0	0	6.530	6.068	MN	15,853	124,070	12/10/2018	11/15/2028
74445P-AD-4	INDONESIA ASAHAN ALUMINIUM TBK GOVT FORE		D		2.C FE	2,862,750	136.6480	3,142,903	2,300,000	2,862,206	0	(485)	0	0	6.757	5.069	MN	19,858	50,678	12/14/2020	11/15/2048
74727P-AE-1	STATE OF QATAR GOVT FOREIGN		D		1.D FE	1,070,860	170.0360	1,190,255	700,000	1,020,567	0	(27,540)	0	0	9.750	3.909	JD	3,033	68,250	02/20/2019	06/15/2030
74727P-AL-5	STATE OF QATAR GOVT FOREIGN		D		1.D FE	21,589,106	157.5450	26,514,837	16,830,000	20,961,497	0	(135,475)	0	0	6.400	4.470	JJ	481,712	1,077,120	08/08/2018	01/20/2040
74727P-AR-2	STATE OF QATAR GOVT FOREIGN		D		1.D FE	14,736,113	149.5210	18,899,482	12,640,000	14,447,942	0	(49,633)	0	0	5.750	4.675	JJ	325,041	726,800	06/03/2014	01/20/2042
74727P-AT-8	STATE OF QATAR GOVT FOREIGN		D		1.D FE	6,938,700	100.7550	7,052,820	7,000,000	6,994,397	0	12,695	0	0	2.375	2.563	JD	13,392	166,250	06/08/2016	06/02/2021
74727P-AU-5	STATE OF QATAR GOVT FOREIGN		D		1.D FE	2,016,250	111.2600	2,225,198	2,000,000	2,010,238	0	(1,713)	0	0	3.250	3.146	JD	5,236	65,000	05/02/2017	06/02/2026
74727P-AV-3	STATE OF QATAR GOVT FOREIGN		D		1.D FE	40,172,500	132.7640	51,114,028	38,500,000	40,062,176	0	(33,365)	0	0	4.625	4.359	JD	143,439	1,780,625	09/29/2017	06/02/2046
74727P-AW-1	STATE OF QATAR GOVT FOREIGN		D		1.D FE	32,363,000	107.5140	34,404,348	32,000,000	32,199,396	0	(81,957)	0	0	3.875	3.590	AO	234,222	1,240,000	01/08/2019	04/23/2023
74727P-AX-9	STATE OF QATAR GOVT FOREIGN		D		1.D FE	7,081,000	121.1970	8,483,758	7,000,000	7,064,654	0	(7,478)	0	0	4.500	4.349	AO	59,500	315,000	01/02/2019	04/23/2028
74727P-AY-7	STATE OF QATAR GOVT FOREIGN		D		1.D FE	3,796,200	140.7000	5,205,886	3,700,000	3,792,518	0	(1,584)	0	0	5.103	4.935	AO	35,664	188,811	07/31/2018	04/23/2048
74733L-AE-2	QTEL INTERNATIONAL FIN GOVT FOREIGN		D		1.G FE	5,240,000	116.6930	5,834,646	5,000,000	5,159,402	0	(29,400)	0	0	5.000	4.257	AO	50,000	250,000	02/22/2018	10/19/2025
74735K-2A-9	OOREDOO INTERNATIONAL FI GOVT FOREIGN		D		1.G FE	1,959,000	104.5840	2,091,675	2,000,000	1,979,817	0	8,874	0	0	3.250	3.744	FA	23,472	65,000	08/01/2018	02/21/2023
760942-AY-8	REPUBLICA ORIENT URUGUAY GOVT FOREIGN		D		2.C FE	3,935,500	124.5910	5,606,574	4,500,000	3,997,489	0	10,855	0	0	4.125	4.925	MN	21,141	185,625	06/30/2014	11/20/2045
760942-BA-9	REPUBLICA ORIENT URUGUAY GOVT FOREIGN		D		2.C FE	128,885,163	140.0640	175,231,191	125,107,500	128,767,807	0	(61,954)	0	0	5.100	4.901	JD	230,406	6,380,483	03/30/2020	06/18/2050
760942-BB-7	REPUBLICA ORIENT URUGUAY GOVT FOREIGN		D		2.C FE	16,846,287	118.2560	18,418,024	15,574,739	16,422,588	0	(143,944)	0	0	4.375	3.251	AO	121,137	681,395	12/20/2017	10/27/2027
760942-BD-3	REPUBLICA ORIENT URUGUAY GOVT FOREIGN		D		2.C FE	18,007,490	139.2180	25,588,309	18,380,000	18,017,127	0	4,110	0	0	4.975	5.099	AO	180,341	914,405	07/05/2018	04/20/2055
77586R-AA-8	ROMANIA GOVT FOREIGN		D		2.C FE	10,945,000	106.7200	10,672,038	10,000,000	10,322,243	0	(282,237)	0	0	6.750	3.728	FA	270,000	675,000	09/26/2018	02/07/2022
77586R-AC-4	ROMANIA GOVT FOREIGN		D		2.C FE	82,132,748	141.4820	98,118,042	69,350,000	80,902,756	0	(267,516)	0	0	6.125	4.907	JJ	1,876,062	4,247,688	05/16/2018	01/22/2044
77586R-AF-7	ROMANIA GOVT FOREIGN		D		2.C FE	35,116,251	128.2090	45,578,248	35,550,000	35,133,971	0	6,775	0	0	5.125	5.205	JD	80,975	1,821,938	03/30/2020	06/15/2048
77586T-AE-6	ROMANIA GOVT FOREIGN		D		2.C FE	22,853,799	141.4820	26,315,726	18,600,000	22,529,554	0	(94,714)	0	0	6.125	4.622	JJ	503,169	1,139,250	12/19/2017	01/22/2044
78307A-AE-3	RUSSIAN FEDERATION GOVT FOREIGN		D		2.C FE	1,063,383	171.2230	2,171,108	1,268,000	1,005,046	0	(4,540)	0	0	12.750	15.704	JD	3,144	161,670	02/28/2002	06/24/2028
78307A-CZ-4	RUSSIAN FEDERATION GOVT FOREIGN		D		2.C FE	2,102,443	116.0660	4,366,966	3,762,491	3,006,035	0	24,755	0	0	7.500	18.007	MS	71,331	282,187	06/25/2013	03/31/2030
80413T-AA-7	Saudi Arabia GOVT FOREIGN		D		1.F FE	16,147,155	101.5130	16,597,363	16,350,000	16,314,301	0	42,162	0	0	2.375	2.644	AO	70,112	388,313	11/16/2016	10/26/2021
80413T-AC-3	Saudi Arabia GOVT FOREIGN		D		1.F FE	31,651,143	121.4570	39,158,983	32,241,000	31,691,354	0	10,836	0	0	4.500	4.613	AO	261,958	1,450,845	12/21/2016	10/26/2046
80413T-AD-1	Saudi Arabia GOVT FOREIGN		D		1.F FE	19,327,492	104.5250	20,905,072	20,000,000	19,658,196	0	147,974	0	0	2.875	3.699	MS	186,875	575,000	01/08/2019	03/04/2023
80413T-AE-9	Saudi Arabia GOVT FOREIGN		D		1.F FE	6,786,260	112.2440	8,025,450	7,150,000	6,871,105	0	32,543	0	0	3.625	4.261	MS	84,236	259,188	06/13/2018	03/04/2028
80413T-AF-6	Saudi Arabia GOVT FOREIGN		D		1.F FE	9,125,815	123.8360	11,269,082	9,100,000	9,123,815	0	(469)	0	0	4.625	4.607	AO	101,711	420,875	10/23/2017	10/04/2047
80413T-AG-4	Saudi Arabia GOVT FOREIGN		D		1.F FE	12,116,846	111.8040	13,584,233	12,150,000	12,128,193	0	4,428	0	0	4.000	4.045	AO	99,900	486,000	01/04/2019	04/17/2025
80413T-AH-2	Saudi Arabia GOVT FOREIGN		D		1.F FE	3,027,520	120.7980	3,623,953	3,000,000	3,023,866	0	(2,116)	0	0	4.500	4.392	AO	27,750	135,000	02/20/2019	04/17/2030
80413T-AJ-8	Saudi Arabia GOVT FOREIGN		D		1.F FE	3,653,750	131.2600	4,856,624	3,700,000	3,655,365	0	692	0	0	5.000	5.080	AO	38,028	185,000	07/31/2018	04/17/2049
82929R-AC-0	SING TELECOMMUNICATIONS 144A		D		1.F FE	191,400	151.9330	250,689	165,000	181,588	0	(1,044)	0	0	7.375	6.099	JD	1,014	12,169	10/05/2007	12/01/2031
82937A-AB-9	SINOCHEM OVERSEAS CAP CORP FOREIGN		D		1.G FE	6,612,914	138.9880	8,023,759	5,773,000	6,496,238	0	(20,254)	0	0	6.300	5.274	MN	49,503	363,699	05/15/2014	11/12/2040
856899-AB-5	STATE GRID OVERSEAS INVESTMENT CORP FORE		D		1.E FE	36,711,396	105.3170	39,104,380	37,130,000	37,012,802	0	45,891	0	0	3.125	3.262	MN	125,701	1,160,313	03/11/2014	05/22/2023
856899-AC-3	STATE GRID OVERSEAS INVESTMENT CORP FORE		D		1.E FE	1,002,500	125.9270	1,259,271	1,000,000	1,002,229	0	(59)	0	0	4.375	4.359	MN	4,740	43,750	09/16/2015	05/22/2043
857004-AC-9	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1.E FE	31,624,109	109.8630	34,254,160	31,179,000	31,439,979	0	(72,160)	0	0	4.125	3.855	MN	192,920	1,286,134	01/08/2019	05/07/2024
857004-AD-7	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1.E FE	32,663,411	134.4570	42,192,709	31,380,000	32,518,460	0	(27,595)	0	0	4.850	4.592	MN	228,290	1,521,930	11/16/2017	05/07/2044
857006-AC-4	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1.E FE	5,023,050	108.3260	5,957,918	5,500,000	5,143,905	0	57,761	0	0	2.875	4.233	MN	18,887	194,063	11/14/2018	05/18/2026
857006-AE-0	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1.E FE	12,047,380	102.4970	12,735,203	12,425,000	12,273,066	0	108,220	0	0	2.750	3.690	MN	54,101	341,688	01/04/2019	05/04/2022
857006-AG-5	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1.E FE	12,222,805	110.9190	13,706,215	12,357,000	12,246,830	0	14,678	0	0	3.500	3.655	MN	68,478	432,495	12/10/2018	05/04/2027
857006-AK-6	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1.E FE	5,450,774	122.2200	6,416,572	5,250,000	5,438,439	0	(4,121)	0	0	4.000	3.783	MN	33,250	210,000	11/28/2017	05/04/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
857006-AL-4	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1.E FE	10,562,551	106.5990	11,278,168	10,580,000	10,570,144	0	3,790	0	0	3.750	3.790	MN	65,023	396,750	11/01/2018	05/02/2023
857006-AM-2	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1.E FE	5,232,023	116.6500	6,089,141	5,220,000	5,229,352	0	(1,097)	0	0	4.250	4.221	MN	36,359	221,850	07/17/2018	05/02/2028
857524-AA-0	REPUBLIC OF POLAND GOVT FOREIGN		D		1.G FE	18,766,620	101.5090	16,545,918	16,300,000	16,424,984	0	(405,927)	0	0	5.125	2.570	AO	162,434	835,375	09/14/2016	04/21/2021
857524-AB-8	REPUBLIC OF POLAND GOVT FOREIGN		D		1.G FE	60,271,875	105.8740	55,107,389	52,050,000	53,247,188	0	(944,525)	0	0	5.000	3.073	MS	708,458	2,602,500	10/05/2012	03/23/2022
857524-AC-6	REPUBLIC OF POLAND GOVT FOREIGN		D		1.G FE	43,602,630	110.7760	47,633,852	43,000,000	43,413,577	0	(126,893)	0	0	4.000	3.662	JJ	759,667	1,720,000	01/08/2019	01/22/2024
85771P-AC-6	EQUINOR ASA CORP FOREIGN		D		1.D FE	37,763,442	140.4840	52,997,400	37,725,000	37,756,154	0	(1,153)	0	0	5.100	5.092	FA	716,146	1,923,975	04/27/2015	08/17/2040
85771P-AE-2	EQUINOR ASA CORP FOREIGN		D		1.D FE	2,681,437	125.7320	3,363,329	2,675,000	2,680,550	0	(170)	0	0	4.250	4.235	MN	12,000	113,688	04/27/2015	11/23/2041
85771P-AG-7	EQUINOR ASA CORP FOREIGN		D		1.D FE	8,948,914	104.3870	10,125,548	9,700,000	9,513,391	0	86,617	0	0	2.450	3.432	JJ	108,263	237,650	10/07/2013	01/17/2023
85771P-AL-6	EQUINOR ASA CORP FOREIGN		D		1.D FE	8,330,752	121.6290	10,131,717	8,330,000	8,330,661	0	(35)	0	0	3.950	3.949	MN	42,043	329,035	04/27/2015	05/15/2043
85771P-AN-2	EQUINOR ASA CORP FOREIGN		D		1.D FE	7,673,594	109.9990	8,047,511	7,316,000	7,486,568	0	(50,753)	0	0	3.700	2.923	MS	90,231	270,692	02/24/2017	03/01/2024
85771P-AQ-5	EQUINOR ASA CORP FOREIGN		D		1.D FE	16,294,825	134.6960	21,248,245	15,775,000	16,248,555	0	(12,285)	0	0	4.800	4.582	MN	111,477	757,200	09/07/2018	11/08/2043
85771P-AX-0	EQUINOR ASA CORP FOREIGN		D		1.D FE	11,227,500	110.1760	12,119,394	11,000,000	11,120,409	0	(29,117)	0	0	3.250	2.947	MN	50,646	357,500	02/24/2017	11/10/2024
87164K-AB-0	SYNGENTA FINANCE AG CORP FOREIGN		D		2.C FE	45,513,850	97.4270	43,135,780	44,275,000	45,303,794	0	(30,426)	0	0	4.375	4.206	MS	500,400	1,937,031	05/21/2013	03/28/2042
87164K-AH-7	SYNGENTA FINANCE AG GOVT FOREIGN		D	2	2.C FE	16,987,491	104.7700	17,778,474	16,969,000	16,977,043	0	(3,621)	0	0	4.441	4.416	AO	140,252	753,593	04/24/2018	04/24/2023
880277-AB-4	TENAGA NASIONAL DEBENTURES 144A		D		2.B FE	2,677,929	127.0980	4,195,503	3,301,000	3,042,722	0	40,188	0	0	7.500	9.551	MN	41,263	247,575	03/18/2009	11/01/2025
880277-AD-0	TENAGA NASIONAL DEBENTURES 144A		D		2.B FE	1,325,474	131.7940	2,276,089	1,727,000	1,325,822	0	17	0	0	7.500	9.770	JJ	59,725	129,525	08/01/2005	01/15/2096
900123-AL-4	REPUBLIC OF TURKEY GOVT FOREIGN		D		4.B FE	686,526	145.8230	1,210,331	830,000	724,858	0	5,415	0	0	11.875	14.424	JJ	45,448	98,563	07/21/2004	01/15/2030
900123-BH-2	REPUBLIC OF TURKEY GOVT FOREIGN		D		4.B FE	439,600	100.7590	403,035	400,000	401,581	0	(6,445)	0	0	5.625	3.955	MS	5,688	22,500	05/29/2014	03/30/2021
900123-CB-4	REPUBLIC OF TURKEY GOVT FOREIGN		D		4.B FE	1,532,653	87.7000	1,376,894	1,570,000	1,536,599	0	796	0	0	4.875	5.034	AO	15,945	76,538	04/27/2015	04/16/2043
910860-AG-3	UNITED MEXICAN STATES GOVT FOREIGN		D		2.B FE	8,925,720	152.8720	13,974,041	9,141,000	8,996,591	0	7,632	0	0	8.300	8.523	FA	286,621	758,703	07/21/2004	08/15/2031
910860-AJ-7	UNITED MEXICAN STATES GOVT FOREIGN		D		2.B FE	1,109,003	111.9610	1,276,356	1,140,000	1,134,648	0	2,648	0	0	8.000	8.284	MS	24,573	91,200	07/21/2004	09/24/2022
910860-AV-0	UNITED MEXICAN STATES GOVT FOREIGN		D		2.B FE	1,519,455	134.4120	1,637,135	1,218,000	1,475,734	0	(8,519)	0	0	6.050	4.397	JJ	34,798	73,689	04/27/2015	01/11/2040
910860-AZ-1	UNITED MEXICAN STATES GOVT FOREIGN		D		2.B FE	9,504,461	133.1030	11,569,274	8,692,000	9,501,975	0	(421)	0	0	5.750	5.255	AO	109,676	499,790	03/30/2020	10/12/2110
910860-BB-3	UNITED MEXICAN STATES GOVT FOREIGN		D		2.B FE	8,262,445	118.9390	9,543,651	8,024,000	8,229,828	0	(5,270)	0	0	4.750	4.565	MS	119,636	381,140	08/06/2018	03/08/2044
910860-BE-7	UNITED MEXICAN STATES GOVT FOREIGN		D		2.B FE	13,749,767	131.6240	16,485,896	12,525,000	13,655,352	0	(24,658)	0	0	5.550	4.903	JJ	308,950	695,138	08/08/2018	01/21/2045
910860-BF-4	UNITED MEXICAN STATES GOVT FOREIGN		D		2.B FE	713,790	117.1320	811,722	693,000	711,743	0	(403)	0	0	4.600	4.420	JJ	13,991	31,878	04/27/2015	01/23/2046
917288-BA-9	REPUBLIC OF URUGUAY GOVT FOREIGN		D		2.C FE	4,901,392	160.0810	5,775,126	3,607,633	4,564,406	0	(58,556)	0	0	7.875	4.887	JJ	131,002	284,101	06/02/2014	01/15/2033
922646-AS-3	REPUBLIC OF VENEZUELA GOVT FOREIGN		D		6. FE	20,870	9.3690	32,792	350,000	20,870	0	0	15,531	0	9.250	88.811	MS	0	0	03/07/2002	09/15/2027
922646-AT-1	REPUBLIC OF VENEZUELA GOVT FOREIGN		D		6. FE	2,875	9.0190	4,509	50,000	2,875	0	0	2,125	0	13.625	130.769	FA	0	0	12/01/1999	08/15/2018
G8449V-AB-2	STATE GRID OVERSEAS INVESTMENT CORP FORE		D		1.E FE	2,971,950	105.3170	3,159,524	3,000,000	2,990,472	0	3,744	0	0	3.125	3.263	MN	10,156	93,750	11/04/2015	05/22/2023
G8449V-AC-0	STATE GRID OVERSEAS INVESTMENT CORP FORE		D		1.E FE	8,182,317	125.9270	10,451,951	8,300,000	8,198,629	0	2,367	0	0	4.375	4.459	MN	39,339	363,125	08/04/2015	05/22/2043
G8449W-AD-6	STATE GRID OVERSEAS INVESTMENT CORP FORE		D		1.E FE	225,998	134.4570	268,915	200,000	222,947	0	(579)	0	0	4.850	4.083	MN	1,455	9,700	03/13/2015	05/07/2044
G8450L-AN-4	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1.E FE	994,990	106.5990	1,065,989	1,000,000	997,237	0	1,093	0	0	3.750	3.873	MN	6,146	37,500	11/14/2018	05/02/2023
J2661G-2D-1	JAPAN GOVERNMENT GOVT FOREIGN		B		1.E FE	194,044,848	100.4620	196,555,028	195,651,120	196,618,642	0	(4,019,718)	0	9,720,401	2.100	(0.116)	MS	1,159,434	3,938,045	01/10/2018	03/22/2021
J2661G-5E-6	JAPAN GOVERNMENT GOVT FOREIGN		B		1.E FE	105,839,874	100.9690	107,575,407	106,542,689	107,597,999	0	(2,082,306)	0	5,322,444	2.000	(0.107)	JD	70,055	2,092,159	01/10/2018	06/21/2021
J8730S-AP-3	TOKYO METROPOLITAN GOVT GOVT FOREIGN		D		1.E FE	207,107	102.9300	205,861	200,000	205,265	0	(1,842)	0	0	2.500	0.655	JD	319	2,500	06/26/2020	06/08/2022
M6320U-AE-9	Saudi Arabia GOVT FOREIGN		D		1.F FE	4,818,750	104.5250	5,226,268	5,000,000	4,909,884	0	38,989	0	0	2.875	3.744	MS	46,719	143,750	08/03/2018	03/04/2023
M8489S-AF-4	QATAR (STATE OF) GOVT FOREIGN		D		1.D FE	3,013,500	107.5140	3,225,408	3,000,000	3,006,860	0	(2,841)	0	0	3.875	3.769	AO	21,958	116,250	08/03/2018	04/23/2023
P3143N-AN-4	CODELCO INC GOVT FOREIGN		D		1.F FE	1,029,400	102.5170	1,025,174	1,000,000	1,004,238	0	(4,940)	0	0	3.875	3.354	MN	6,243	38,750	07/02/2015	11/03/2021
P3143N-AP-9	CODELCO INC GOVT FOREIGN		D		1.F FE	1,013,590	103.3530	1,033,530	1,000,000	1,004,291	0	(2,689)	0	0	3.000	2.714	JJ	13,667	30,000	05/26/2017	07/17/2022
P3143N-AS-3	CODELCO INC GOVT FOREIGN		D		1.F FE	13,454,896	138.0500	15,461,647	11,200,000	13,289,210	0	(52,951)	0	0	5.625	4.329	AO	127,750	630,000	09/20/2017	10/18/2043
P3143N-AU-8	CODELCO INC GOVT FOREIGN		D		1.F FE	2,017,100	127.9730	2,943,368	2,300,000	2,040,270	0	4,995	0	0	4.875	5.751	MN	17,753	112,125	10/06/2015	11/04/2044
P3143N-AW-4	CODELCO INC GOVT FOREIGN		D		1.F FE	7,127,044	114.7780	7,747,495	6,750,000	6,989,118	0	(45,841)	0	0	4.500	3.672	MS	88,594	303,750	03/01/2018	09/16/2025
P3143N-AY-0	CODELCO INC GOVT FOREIGN		D	2	1.F FE	4,002,560	111.7810	4,638,929	4,150,000	4,041,367	0	14,103	0	0	3.625	4.082	FA	62,682	150,438	02/21/2018	08/01/2027
V8001#-AA-2	Republic of Seychelles Blue Government B		D		3.B	5,000,000	96.8270	4,841,326	5,000,000	5,000,000	0	0	0	0	6.500	6.498	AO	72,222	325,000	10/11/2018	10/11/2028
W9801L-CS-7	VATTENFALL TREASURY GOVT FOREIGN		B		2.A FE	14,543,464	118.3090	12,304,393	10,400,175	11,393,957	0	(307,375)	0	986,672	5.375	2.335	APR	378,289	495,869	01/01/2013	04/29/2024
X5048H-DW-6	REPUBLIC OF LITHUANIA GOVT FOREIGN		D		1.E FE	12,228,600	101.0990	10,463,755	10,350,000	10,430,865	0	(425,845)	0	0	6.125	1.937	MS	197,225	633,938	08/25/2016	03/09/2021
X7327K-BU-3	REPUBLIC OF LITHUANIA GOVT FOREIGN		D		1.E FE	3,589,470	106.8360	3,205,082	3,000,000	3,105,758	0	(94,467)	0	0	6.625	3.283	FA	82,813	198,750	06/26/2015	02/01/2022
X7435H-AE-6	RUSSIA FOREIGN BOND GOVT FOREIGN		D		2.C FE	6,381,348	171.2230	11,538,720	6,739,000	6,271,438	0	(3,247)	0	0	12.750	13.697	JD	16,707	859,223	04/02/2002	06/24/2028
Y1670Y-AC-9	CNAC HK FINBRIDGE CO LTD GOVT FOREIGN		D		2.B FE	14,755,309	100.9620	15,400,715	15,254,000	15,040,332	0	130,161	0	0	3.500	4.444	JJ	240,251	533,890	10/09/2018	07/19/2022
Y1670Y-AF-2	CNAC HK FINBRIDGE CO LTD GOVT FOREIGN		D		2.B FE	4,990,250	100.3630	5,018,160	5,000,000	4,998,638	0	3,765	0	0	4.125	4.209	MS	61,302	206,250	10/02/2018	03/14/2021
Y1670Y-AL-9	CNAC HK FINBRIDGE CO LTD GOVT FOREIGN		D		2.B FE	197,820	108.9890	217,979	200,000	198,296	0	188	0	0	5.125	5.267	MS	3,047	10,250	05/04/2018	03/14/2028
Y20721-AL-3	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	257,234	157.3160	314,632	200,000	249,808	0	(1,732)	0	0	7.750	5.482	JJ	7,061	15,500	04/01/2016	01/17/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Y20721-BK-4	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	2,585,000	153.8650	3,077,296	2,000,000	2,540,820	0	(12,642)	0	0	6.750	4.798	JJ	62,250	135,000	04/03/2017	01/15/2044
Y20721-BM-0	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	34,469,775	129.4010	45,419,634	35,100,000	34,535,410	0	8,701	0	0	5.125	5.235	JJ	829,481	1,798,875	08/27/2018	01/15/2045
Y20721-BQ-1	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	12,570,980	116.4170	13,804,738	11,858,000	12,355,235	0	(72,837)	0	0	4.350	3.570	JJ	247,882	515,823	01/09/2018	01/08/2027
Y20721-BR-9	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	6,708,313	133.4140	8,204,958	6,150,000	6,677,163	0	(10,405)	0	0	5.250	4.674	JJ	155,159	322,875	12/01/2017	01/08/2047
Y7084N-AG-1	PSA INTERNATIONAL PTE LT CORP FOREIGN		D		1.C FE	4,776,387	100.3360	4,424,822	4,410,000	4,415,419	0	(49,661)	0	0	3.875	2.725	FA	66,456	170,888	01/28/2013	02/11/2021
Y7140W-AF-5	INDONESIA ASAHAN ALUMINIUM TBK GOVT FORE		D	2	2.C FE	2,807,486	120.5790	2,890,272	2,397,000	2,802,732	0	(4,754)	0	0	5.450	3.287	MN	16,692	0	11/13/2020	05/15/2030
Y7996P-AB-4	SINGTEL GROUP TREASURY P CORP FOREIGN		D		1.F FE	8,667,767	102.6440	8,020,638	7,814,000	7,899,261	0	(122,078)	0	0	4.500	2.876	MS	110,373	351,630	09/27/2016	09/08/2021
Y7996P-AH-1	SINGTEL GROUP TREASURY P CORP FOREIGN		D		1.F FE	1,497,375	110.4720	1,657,087	1,500,000	1,498,706	0	263	0	0	3.250	3.271	JD	135	48,750	10/07/2015	06/30/2025
Y8131D-AT-6	SP POWERASSETS LTD CORP FOREIGN		D		1.C FE	14,433,666	103.6270	15,347,165	14,810,000	14,730,444	0	44,606	0	0	2.700	3.024	MS	118,850	399,870	05/19/2014	09/14/2022
Y8578H-AC-4	TELEKOM MALAYSIA BERHAD DEBENTURES		D		1.G FE	797,558	126.1950	1,009,562	800,000	799,067	0	148	0	0	7.875	7.903	FA	26,250	63,000	07/21/2004	08/01/2025
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						3,415,818,787	XXX	4,019,490,094	3,308,987,872	3,389,150,165	0	(12,222,105)	17,656	16,363,259	XXX	XXX	XXX	44,821,114	160,668,769	XXX	XXX
000000-00-0	WL Vinohradska s.r.o. CTL		C		1.G	29,792,799	110.2940	45,819,574	41,543,043	29,772,588	0	(20,211)	(164,784)	0	5.150	9.128	MON	95,087	398,179	10/08/2020	05/15/2042
0899999. Subtotal - Bonds - All Other Governments - Commercial Mortgage-Backed Securities						29,792,799	XXX	45,819,574	41,543,043	29,772,588	0	(20,211)	(164,784)	0	XXX	XXX	XXX	95,087	398,179	XXX	XXX
368266-AA-0	GAZPROM GAZ CAPITAL SA CORP FOREIGN		D		2.B FE	28,611,344	156.5510	42,339,295	27,045,000	28,156,681	0	(50,792)	0	0	8.625	8.094	AO	408,211	2,332,631	11/18/2010	04/28/2034
455780-BM-7	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2.B FE	5,940,750	120.8050	7,248,276	6,000,000	5,952,983	0	829	0	0	4.625	4.676	AO	58,583	277,500	10/11/2017	04/15/2043
0999999. Subtotal - Bonds - All Other Governments - Other Loan-Backed and Structured Securities						34,552,094	XXX	49,587,571	33,045,000	34,109,664	0	(49,963)	0	0	XXX	XXX	XXX	466,794	2,610,131	XXX	XXX
1099999. Total - All Other Government Bonds						3,480,163,680	XXX	4,114,897,239	3,383,575,915	3,453,032,417	0	(12,292,279)	(147,128)	16,363,259	XXX	XXX	XXX	45,382,995	163,677,079	XXX	XXX
13063A-5E-0	CALIFORNIA ST CORP MUNI				1.C FE	21,629,752	166.6370	24,783,087	14,872,500	19,982,094	0	(286,169)	0	0	7.500	4.106	AO	278,859	1,115,438	04/27/2015	04/01/2034
13063A-5G-5	CALIFORNIA ST CORP MUNI				1.C FE	32,072,242	176.1200	38,631,921	21,935,000	30,211,211	0	(289,069)	0	0	7.550	4.493	AO	414,023	1,656,093	04/27/2015	04/01/2039
13063A-7D-0	CALIFORNIA ST CORPORATE MUNI FRGN				1.C FE	1,560,529	165.3050	1,723,305	1,042,500	1,463,435	0	(18,671)	0	0	7.300	3.887	AO	19,026	76,103	04/27/2015	10/01/2039
13063B-BU-5	CALIFORNIA ST CORP MUNI				1.C FE	6,935,485	166.4480	8,176,758	4,912,500	6,650,399	0	(73,524)	0	0	7.350	4.287	MN	60,178	361,069	12/09/2016	11/01/2039
13063B-FR-8	CALIFORNIA ST CORPORATE MUNI FRGN				1.C FE	2,363,609	175.9720	2,652,778	1,507,500	2,218,335	0	(27,941)	0	0	7.625	3.885	MS	38,316	114,947	04/27/2015	03/01/2040
13063B-JC-7	CALIFORNIA ST CORP MUNI				1.C FE	23,475,982	181.8990	29,481,281	16,207,500	22,541,661	0	(193,092)	0	0	7.600	4.578	MN	205,295	1,231,770	09/16/2015	11/01/2040
20772G-4Z-8	CONNECTICUT ST CORPORATE MUNI FRGN				1.E FE	8,107,820	130.2060	10,546,686	8,100,000	8,103,899	0	(448)	0	0	5.632	5.623	JD	38,016	456,192	12/15/2009	12/01/2029
373384-NZ-5	GEORGIA ST CORPORATE MUNI FRGN				1.A FE	22,185,000	111.7910	24,800,833	22,185,000	22,185,000	0	0	0	0	4.503	4.503	MN	166,498	998,991	11/04/2009	11/01/2025
57582P-UE-8	MASSACHUSETTS ST CORPORATE MUNI FRGN				1.B FE	39,723,716	143.3910	51,477,371	35,900,000	38,735,736	0	(139,490)	0	0	5.456	4.686	JJ	979,352	1,958,704	01/01/2013	12/01/2039
57582R-EG-7	MASSACHUSETTS ST CORPORATE MUNI			2	1.B FE	1,301,304	113.7570	1,365,084	1,200,000	1,252,773	0	(10,813)	0	0	4.000	2.949	JJ	24,000	48,000	04/01/2016	07/01/2037
57582R-JN-7	MASSACHUSETTS ST CORPORATE MUNI TAXABLE				1.B FE	2,250,000	115.5050	2,598,862	2,250,000	2,250,000	0	0	0	0	3.277	3.277	JD	6,144	73,733	06/29/2016	06/01/2046
68608K-A3-2	OREGON ST CORPORATE MUNI FRGN				1.B FE	4,000,000	144.6440	5,785,760	4,000,000	4,000,000	0	0	0	0	5.382	5.382	FA	89,700	215,280	04/22/2010	08/01/2039
882722-KF-7	TEXAS ST CORPORATE MUNI FRGN				1.A FE	42,015,333	150.4650	58,515,837	38,890,000	41,308,704	0	(101,439)	0	0	5.517	4.942	AO	536,390	2,145,561	04/27/2015	04/01/2039
882723-E4-7	TEXAS STATE OF CORPORATE MUNI			2	1.A FE	7,469,900	113.1070	8,268,122	7,310,000	7,423,268	0	(23,586)	0	0	4.000	3.722	MN	37,362	292,400	04/01/2016	05/15/2045
882723-TA-7	TEXAS STATE OF CORPORATE MUNI			2	1.A FE	5,945,649	111.6070	6,473,206	5,800,000	5,897,981	0	(24,118)	0	0	4.000	3.692	AO	58,000	232,000	12/12/2014	10/01/2044
882723-ZL-6	TEXAS STATE OF CORPORATE MUNI			2	1.A FE	315,822	114.9680	333,407	290,000	303,798	0	(2,673)	0	0	4.000	2.919	AO	2,900	11,600	04/01/2016	10/01/2036
917542-QR-6	UTAH ST GEN OBLIG UNLTD CORPORATE MUNI F				1.A FE	14,415,000	108.0060	15,569,064	14,415,000	14,415,000	0	0	0	0	4.554	4.554	JJ	328,230	656,459	09/16/2009	07/01/2024
93974C-PM-6	WASHINGTON ST CORPORATE MUNI FRGN				1.B FE	12,307,706	144.4060	17,617,533	12,200,000	12,276,111	0	(3,476)	0	0	5.481	5.417	FA	278,618	668,682	10/16/2009	08/01/2039
93974C-RF-9	WASHINGTON ST CORPORATE MUNI				1.B FE	6,056,210	132.0310	7,921,860	6,000,000	6,033,514	0	(2,905)	0	0	5.090	5.010	FA	127,250	305,400	08/19/2011	08/01/2033
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						254,131,059	XXX	316,722,755	219,017,500	247,252,919	0	(1,197,414)	0	0	XXX	XXX	XXX	3,688,157	12,618,422	XXX	XXX
30291#-AA-9	State of Maine Credit Tenant Lease				1.B	18,443,163	129.8550	23,949,439	18,443,163	18,443,163	0	0	0	0	4.248	4.285	MON	34,821	784,699	12/17/2018	03/15/2049
59455#-AA-0	Michigan CTL Pass-Thru TR CTL				1.C	5,457,644	109.6300	5,983,230	5,457,644	5,457,644	0	0	0	0	3.500	3.525	MON	8,490	191,017	09/13/2019	07/15/2038
1399999. Subtotal - Bonds - U.S. States, Territories and Possessions - Commercial Mortgage-Backed Securities						23,900,807	XXX	29,932,669	23,900,807	23,900,807	0	0	0	0	XXX	XXX	XXX	43,311	975,716	XXX	XXX
45506D-YZ-2	INDIANA ST FINANCE AUTHORITY CORPORATE M			2	1.A FE	10,130,325	113.3200	11,354,664	10,020,000	10,103,615	0	(13,507)	0	0	4.000	3.828	FA	167,000	400,800	12/20/2016	08/01/2046
59465H-VU-7	MICHIGAN STATE HOSPITAL FINANC CORPORATE			2	1.B FE	9,993,086	129.1520	11,171,647	8,650,000	9,909,626	0	(83,459)	0	0	5.000	3.190	MN	55,264	269,111	04/03/2020	11/15/2047
594712-VD-0	MICHIGAN ST UNIV REV CORPORATE MUNI			2	1.C FE	9,601,852	115.1140	10,820,716	9,400,000	9,569,321	0	(17,507)	0	0	4.000	3.740	FA	142,044	376,000	02/14/2019	02/15/2044
64990C-5B-3	NY ST DORM AUTH CORPORATE MUNI			2	1.D FE	1,563,762	113.0220	1,695,330	1,500,000	1,550,310	0	(6,806)	0	0	4.000	3.420	JJ	30,000	60,000	12/13/2017	07/01/2047
1499999. Subtotal - Bonds - U.S. States, Territories and Possessions - Other Loan-Backed and Structured Securities						31,289,025	XXX	35,042,357	29,570,000	31,132,872	0	(121,279)	0	0	XXX	XXX	XXX	394,308	1,105,911	XXX	XXX

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1799999. Total - U.S. States, Territories and Possessions Bonds						309,320,891	XXX	381,697,781	272,488,307	302,286,598	0	(1,318,693)	0	0	XXX	XXX	XXX	4,125,776	14,700,049	XXX	XXX
014393-YM-8	ALDINE TX CORPORATE MUNI			2	1.A FE	12,857,754	116.7470	14,535,002	12,450,000	12,778,976	0	(39,868)	0	0	4.000	3.590	FA	188,133	498,000	08/27/2018	02/15/2048
052403-FA-5	AUSTIN TEX CMNTY COLLEGE DIST CORPORATE			2	1.B FE	6,606,107	113.1040	7,566,657	6,690,000	6,619,770	0	2,702	0	0	4.000	4.083	FA	111,500	267,600	05/20/2015	08/01/2040
052403-FB-3	AUSTIN TEX CMNTY COLLEGE DIST CORPORATE			2	1.B FE	8,036,526	112.7040	9,151,565	8,120,000	8,046,593	0	1,992	0	0	4.000	4.061	FA	135,333	324,800	06/09/2015	08/01/2045
228130-FU-9	CROWLEY TEX INDPT SCH DIST CORPORATE MUN			2	1.A FE	9,186,339	118.1820	10,636,380	9,000,000	9,154,148	0	(17,253)	0	0	4.000	3.744	FA	150,000	360,000	09/06/2018	08/01/2048
234667-JL-8	DALLAS CNTY TEX HOSP DIST CORPORATE MUNI				1.E FE	46,327,716	145.7890	65,998,681	45,270,000	46,102,210	0	(24,653)	0	0	5.621	5.461	FA	961,303	2,544,627	10/20/2009	08/15/2044
249174-MQ-3	DENVER COLO CITY & CNTY SCH DI CORPORATE				1.B FE	5,806,720	135.9540	7,885,332	5,800,000	5,804,015	0	(307)	0	0	5.664	5.654	JD	27,376	328,512	12/09/2009	12/01/2033
253363-WH-4	DICKINSON TEX INDPT SCH DIST CORPORATE M			2	1.A FE	257,232	110.5510	265,322	240,000	247,319	0	(2,207)	0	0	4.000	2.969	FA	3,627	9,600	04/01/2016	02/15/2037
253363-WM-3	DICKINSON TEX INDPT SCH DIST CORPORATE M			2	1.A FE	12,748,989	109.5950	13,863,768	12,650,000	12,712,397	0	(18,489)	0	0	4.000	3.900	FA	191,156	506,000	07/28/2014	02/15/2041
253363-WQ-4	DICKINSON TEX INDPT SCH DIST CORPORATE M			2	1.A FE	5,034,493	108.7740	5,438,700	5,000,000	5,021,742	0	(6,441)	0	0	4.000	3.912	FA	75,556	200,000	07/28/2014	02/15/2044
262061-PR-9	DRIPPING SPRINGS TEX INDPT SCH CORPORATE			2	1.A FE	1,022,789	111.6730	1,116,730	1,000,000	1,014,336	0	(4,273)	0	0	4.000	3.635	FA	15,111	40,000	12/19/2016	02/15/2039
262061-PW-8	DRIPPING SPRINGS TEX INDPT SCH CORPORATE			2	1.A FE	8,050,473	111.6730	8,933,840	8,000,000	8,031,797	0	(9,429)	0	0	4.000	3.919	FA	120,889	320,000	08/20/2014	02/15/2044
35880C-NK-6	FRISCO TEX INDPT SCH DIST CORPORATE MUNI			2	1.A FE	3,441,324	110.9350	3,721,869	3,355,000	3,386,425	0	(9,365)	0	0	4.000	3.679	FA	50,698	134,200	06/19/2014	08/15/2036
35880C-NL-4	FRISCO TEX INDPT SCH DIST CORPORATE MUNI			2	1.A FE	4,538,247	110.8770	4,917,395	4,435,000	4,472,630	0	(11,213)	0	0	4.000	3.709	FA	67,018	177,400	06/19/2014	08/15/2037
35880C-NP-5	FRISCO TEX INDPT SCH DIST CORPORATE MUNI			2	1.A FE	5,113,440	110.2770	5,541,419	5,025,000	5,057,335	0	(9,634)	0	0	4.000	3.778	FA	75,933	201,000	06/19/2014	08/15/2040
35880C-NQ-3	FRISCO TEX INDPT SCH DIST CORPORATE MUNI			2	1.A FE	2,025,380	109.6950	2,193,900	2,000,000	2,009,374	0	(2,796)	0	0	4.000	3.838	FA	30,222	80,000	07/15/2014	08/15/2041
35880C-NT-7	FRISCO TEX INDPT SCH DIST CORPORATE MUNI			2	1.A FE	14,670,310	109.6920	15,943,732	14,535,000	14,620,287	0	(25,285)	0	0	4.000	3.880	FA	219,640	581,400	07/24/2014	08/15/2044
442403-MN-8	HOUSTON TEX INDPT SCH DIST CORPORATE MUN			2	1.A FE	1,544,987	115.5380	1,733,070	1,500,000	1,535,000	0	(5,049)	0	0	4.000	3.631	FA	22,667	60,000	05/11/2017	02/15/2042
487694-NG-2	KELLER TEX INDPT SCH DIST CORPORATE MUNI			2	1.A FE	3,225,860	113.4690	3,432,437	3,025,000	3,121,544	0	(19,078)	0	0	4.000	3.250	FA	45,711	121,000	01/08/2015	08/15/2040
492440-NB-4	KERRVILLE TEX INDPT SCH DIST CORPORATE M			2	1.A FE	13,268,580	119.1380	15,487,940	13,000,000	13,225,220	0	(23,268)	0	0	4.000	3.750	FA	196,444	520,000	01/25/2019	08/15/2048
511074-TW-6	LAKE TRAVIS TEX INDPT SCH DIST CORPORATE			2	1.A FE	6,927,323	115.3940	7,789,095	6,750,000	6,879,062	0	(18,582)	0	0	4.000	3.646	FA	102,000	270,000	03/06/2018	02/15/2048
513174-US-9	LAMAR TX CONS INDPT SCH DIST CORPORATE M			2	1.A FE	10,000,000	111.0060	11,100,600	10,000,000	10,000,000	0	0	0	0	4.000	3.997	FA	151,111	400,000	06/18/2015	02/15/2048
517840-6C-3	LAS VEGAS VALLEY NEV WTR DIST CORPORATE			2	1.C FE	4,480,948	111.5150	4,906,660	4,400,000	4,455,233	0	(13,027)	0	0	4.000	3.775	JD	14,667	176,000	12/12/2014	06/01/2039
54438C-PA-4	LOS ANGELES CALIF CMNTY COLLEG CORP MUNI				1.B FE	368,063	180.1050	450,262	250,000	356,050	0	(2,319)	0	0	6.750	4.067	FA	7,031	16,875	04/27/2015	08/01/2049
54438C-PC-0	LOS ANGELES CALIF CMNTY COLLEG CORPORATE				1.B FE	339,490	156.2590	390,648	250,000	320,972	0	(3,574)	0	0	6.680	4.054	FA	6,958	16,700	04/27/2015	08/01/2036
544646-XY-3	LOS ANGELES CALIF UNI SCH DIST CORPORATE				1.E FE	39,431,300	129.6400	50,559,600	39,000,000	39,216,854	0	(24,711)	0	0	5.755	5.657	JJ	1,122,225	2,244,450	10/02/2009	07/01/2029
564096-J7-1	MANOR TEX INDPT SCH DIST CORPORATE MUNI			2	1.A FE	20,162,353	110.3220	21,479,693	19,470,000	20,107,549	0	(54,805)	0	0	3.000	2.549	FA	468,903	0	02/14/2020	08/01/2050
564096-XF-7	MANOR TEX INDPT SCH DIST CORPORATE MUNI			2	1.A FE	16,461,888	110.7740	18,022,930	16,270,000	16,397,260	0	(32,672)	0	0	4.000	3.843	FA	271,167	650,800	12/19/2016	08/01/2044
645918-H2-2	New Jersey Econ Dev Auth Rev. Newark Tea				5.B GI	2,830,958	100.0260	4,047,279	4,046,212	3,191,658	0	35,366	0	0	5.000	9.381	FMAN	33,718	202,310	09/30/2014	02/01/2034
645918-N7-4	New Jersey Econ Dev Auth Rev. Tucker Dev				5.B GI	4,759,427	99.9230	4,752,346	4,756,000	4,758,855	0	(176)	0	0	4.500	4.514	FMAN	35,670	214,020	06/01/2018	02/01/2033
64966H-MV-9	NEW YORK N Y CORPORATE MUNI FRGN				1.C FE	29,000,000	126.2310	36,606,991	29,000,000	29,000,000	0	0	0	0	5.206	5.206	AO	377,435	1,509,740	09/30/2009	10/01/2031
64966H-YV-6	NEW YORK N Y CORP MUNI				1.C FE	195,899	149.3050	223,957	150,000	187,894	0	(1,538)	0	0	5.846	3.825	JD	731	8,769	04/27/2015	06/01/2040
64966J-AR-7	NEW YORK N Y CORPORATE MUNI FRGN				1.C FE	2,183,480	151.0760	2,454,985	1,625,000	2,064,266	0	(22,890)	0	0	6.271	3.796	JD	8,492	101,904	04/27/2015	12/01/2037
64966L-LH-2	NEW YORK N Y CORP MUNI			2	1.C FE	32,000,000	110.3460	35,310,720	32,000,000	32,000,000	0	0	0	0	4.250	4.250	MS	453,333	1,360,000	03/06/2014	03/01/2035
667825-8S-5	NORTHWEST TEX INDPT SCH DIST CORPORATE M			2	1.A FE	3,801,825	123.3480	4,058,149	3,290,000	3,770,952	0	(30,873)	0	0	4.000	2.220	FA	49,716	35,824	04/16/2020	02/15/2045
718814-ZZ-2	PHOENIX AZ CORPORATE MUNI FRGN				1.B FE	34,000,000	126.7740	43,103,161	34,000,000	34,000,000	0	0	0	0	5.269	5.269	JJ	895,730	1,791,460	10/07/2009	07/01/2034
889855-M8-2	TOMBALL TEX INDPT SCH DIST CORPORATE MUN			2	1.A FE	2,473,274	121.5600	2,613,540	2,150,000	2,454,743	0	(18,531)	0	0	4.000	2.271	FA	32,489	20,544	04/21/2020	02/15/2045
944097-VA-9	WAXAHACHIE TEX INDPT SCH DIST CORPORATE			2	1.A FE	2,000,000	110.9290	2,218,580	2,000,000	2,000,000	0	0	0	0	4.000	3.997	FA	30,222	80,000	07/08/2015	08/15/2045
98816P-BW-1	YSLETA TEX INDPT SCH DIST CORPORATE MUNI			2	1.A FE	6,887,547	113.2130	7,641,877	6,750,000	6,854,594	0	(16,660)	0	0	4.000	3.742	FA	102,000	270,000	01/19/2017	08/15/2047
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						382,067,041	XXX	456,094,812	377,252,212	380,977,060	0	(428,906)	0	0	XXX	XXX	XXX	6,851,915	16,643,535	XXX	XXX
130795-Z6-7	CALIFORNIA STATEWIDE CMNTYS DE CORPORATE				1.C FE	821,430	147.8430	887,058	600,000	781,451	0	(13,555)	0	0	7.550	4.009	MN	5,788	45,300	12/05/2017	05/15/2040
167560-PL-9	CHICAGO ILL MET WTR RECLAMATIO CORPORATE				1.C FE	6,103,760	143.1410	8,588,460	6,000,000	6,084,024	0	(3,800)	0	0	5.720	5.574	JD	28,600	343,200	04/27/2015	12/01/2038
2199999. Subtotal - Bonds - U.S. Political Subdivisions - Other Loan-Backed and Structured Securities						6,925,190	XXX	9,475,518	6,600,000	6,865,475	0	(17,355)	0	0	XXX	XXX	XXX	34,388	388,500	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						388,992,231	XXX	465,570,330	383,852,212	387,842,535	0	(446,261)	0	0	XXX	XXX	XXX	6,886,303	17,032,035	XXX	XXX
13032U-UQ-9	CALIFORNIA HEALTH FACS FING AU CORPORATE			2	1.D FE	19,776,629	114.0750	22,889,148	20,065,000	19,788,414	0	10,376	0	0	4.000	4.110	AO	200,650	802,600	10/15/2019	10/01/2038
13032U-US-5	CALIFORNIA HEALTH FACS FING AU CORPORATE			2	1.D FE	4,864,075	110.4660	5,451,497	4,935,000	4,866,973	0	2,552	0	0	4.000	4.110	AO	49,350	197,400	10/15/2019	10/01/2038
240091-KV-9	DAYTON TX INDPT SCH DIST CORPORATE MUNI			2	1.A FE	7,607,857	111.7630	8,449,283	7,560,000	7,592,615	0	(7,693)	0	0	4.000	3.916	FA	114,240	302,400	09/15/2015	02/15/2040
31358D-DR-2	FNMA PRINC STRIP FNMA STRIP	@			1.A FE	6,996,421	88.1560	29,139,925	33,055,000	18,821,781	0	1,097,655	0	0	0.000	6.100	N/A	0	0	07/09/2004	05/15/2030
349460-4Y-8	FORT WORTH TEX INDPT SCH DIST CORPORATE			2	1.A FE	253,892	112.2450	269,388	240,000	249,590	0	(2,170)	0	0	4.000	3.240	FA	3,627	9,600	04/01/2016	02/15/2040
392274-2F-2	GREATER ORLANDO FL AVIATION AU CORPORATE			2	1.D FE	17,917,550	114.6900	18,637,125	16,250,000	17,733,774	0	(147,727)	0	0	4.000	2.815	AO	162,500	646,389	09/23/2019	10/01/2044
57584F-EC-0	MASSACHUSETTS ST DEV FIN AGY CORPORATE M			2	1.B FE	2,000,000	109.2440	2,184,880	2,000,000	2,000,000	0	0	0	0	4.000	3.999	MN	13,333	80,000	08/26/2015	05/01/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
60636A-VL-4	MISSOURI ST HEALTH & EDL FACS CORPORATE			2	1.B FE	38,323,140	116.4690	43,145,942	37,045,000	38,303,581	0	(19,559)	0	0	3.229	3.051	MN	152,846	737,646	04/06/2020	05/15/2050
64990F-MT-8	NY ST DORM AUTH CORPORATE MUNI				1.B FE	25,050,823	137.5440	33,010,561	24,000,000	25,008,428	0	(34,008)	0	0	5.628	5.260	MS	397,712	1,350,720	10/11/2019	03/15/2039
64990F-MV-3	NY ST DORM AUTH Corporate Muni Taxabale				1.B FE	31,413,430	137.4990	43,167,809	31,395,000	31,412,637	0	(647)	0	0	5.427	5.422	MS	501,676	1,703,807	10/10/2019	03/15/2039
64990F-RB-2	NY ST DORM AUTH CORPORATE MUNI TAXABLE				1.C FE	5,490,000	109.8920	6,033,071	5,490,000	5,490,000	0	0	0	0	3.110	3.109	FA	64,501	105,289	12/19/2019	02/15/2039
64990G-A8-5	DORMITORY AUTHORITY OF STATE O CORPORATE				1.A FE	11,969,325	167.8700	12,590,250	7,500,000	11,955,217	0	(14,108)	0	0	5.000	2.250	AO	93,750	0	11/10/2020	10/01/2050
659155-HG-3	NORTH EAST INDPT SCH DIST TEX CORPORATE			2	1.A FE	262,678	113.7970	273,113	240,000	251,890	0	(2,397)	0	0	4.000	2.839	FA	4,000	9,600	04/01/2016	08/01/2036
677561-LF-7	OHIO ST HOSP FAC REV CLEVELAND CORPORATE				1.A	20,360	124.1270	24,825	20,000	20,350	0	(10)	0	0	4.000	3.881	JJ	400	800	11/21/2019	01/01/2043
677561-LG-5	OHIO ST HOSP FAC REV CLEVELAND CORPORATE			2	1.C FE	2,117,460	115.4200	2,400,736	2,080,000	2,113,028	0	(4,057)	0	0	4.000	3.740	JJ	41,600	83,200	11/21/2019	01/01/2043
735371-PE-0	PORT OF SEATTLE CORPORATE MUNI			2	1.A FE	1,599,172	111.2110	1,662,604	1,495,000	1,541,744	0	(12,806)	0	0	4.000	3.029	JD	4,983	59,800	04/01/2016	06/01/2038
76116E-GJ-3	RESOLUTION FUNDING STRIP CORP ZERO COUPO	@			1.A FE	8,446,447	94.8830	19,305,936	20,347,000	15,278,283	0	770,184	0	0	0.000	5.240	N/A	0	0	07/15/2009	07/15/2026
76116E-GN-4	RESOLUTION FUNDING STRIP CORP ZERO COUPO	@			1.A FE	730,090	91.2150	1,876,290	2,057,000	1,366,455	0	72,163	0	0	0.000	5.500	N/A	0	0	06/11/2009	07/15/2028
76116E-GP-9	RESOLUTION FUNDING STRIP CORP ZERO COUPO	@			1.A FE	5,287,389	89.6570	14,591,731	16,275,000	10,837,521	0	534,541	0	0	0.000	5.123	N/A	0	0	10/20/2006	01/15/2029
76116E-GR-5	RESOLUTION FUNDING STRIP CORP ZERO COUPO	@			1.A FE	7,028,290	87.1230	16,553,456	19,000,000	12,180,048	0	584,661	0	0	0.000	4.980	N/A	0	0	10/26/2009	01/15/2030
76116E-HH-6	RESOLUTION FUNDING STRIP CORP ZERO COUPO	@			1.A FE	5,097,341	93.6630	12,059,066	12,875,000	9,293,798	0	469,409	0	0	0.000	5.251	N/A	0	0	05/28/2009	04/15/2027
76116E-HP-8	RESOLUTION FUNDING STRIP CORP ZERO COUPO	@			1.A FE	9,631,320	87.4710	24,822,451	28,378,000	17,495,982	0	887,568	0	0	0.000	5.275	N/A	0	0	08/07/2009	04/15/2030
76116F-AB-3	RESOLUTION FUNDING CORP STRIPS BONDS	@			1.A FE	37,164,220	88.7370	173,925,275	196,000,000	114,400,239	0	6,609,276	0	0	0.000	6.041	N/A	0	0	08/05/2009	01/15/2030
76116F-AC-1	RESOLUTION FUNDING CORP STRIPS BONDS	@			1.A FE	77,878,168	88.7570	389,687,169	439,050,000	251,607,194	0	14,628,956	0	0	0.000	6.081	N/A	0	0	07/14/2009	04/15/2030
798025-MM-1	SAN JACINTO TEX JR COLLEGE DIS CORPORATE			2	1.C FE	5,120,904	110.9660	5,548,300	5,000,000	5,089,605	0	(15,824)	0	0	4.000	3.703	FA	75,556	200,000	03/22/2016	02/15/2046
880591-EB-4	Tenn Valley Authority CORPORATE				1.A FE	18,740,080	151.1310	28,714,868	19,000,000	18,777,284	0	3,853	0	0	4.875	4.954	JJ	427,104	926,250	01/16/2008	01/15/2048
880591-ED-0	Tenn Valley Authority CORPORATE				1.A FE	11,949,240	151.4410	18,172,930	12,000,000	11,961,017	0	1,289	0	0	5.500	5.529	JD	29,333	660,000	06/17/2008	06/15/2038
880591-EH-1	Tenn Valley Authority CORPORATE				1.A FE	18,644,141	150.3180	26,737,089	17,787,000	18,459,385	0	(21,727)	0	0	5.250	4.936	MS	274,957	933,818	05/24/2010	09/15/2039
880591-EJ-7	Tenn Valley Authority CORPORATE				1.A FE	14,803,950	154.8190	23,222,807	15,000,000	14,816,168	0	1,561	0	0	4.625	4.693	MS	204,271	693,750	09/16/2010	09/15/2060
880591-ES-7	Tenn Valley Authority CORPORATE				1.A FE	18,260,972	148.6530	27,894,748	18,765,000	18,276,466	0	3,478	0	0	4.250	4.383	MS	234,823	797,513	09/21/2015	09/15/2065
889251-FQ-2	Toledo-Lucas Cnty Port Auth Senior Secur				1.G FE	1,639,350	110.5090	1,811,627	1,639,350	1,639,350	0	0	0	0	4.900	4.900	MN	10,264	80,328	12/22/2011	11/15/2026
889251-FS-8	Toledo-Lucas Cnty Port Auth Senior Secur				1.G FE	282,283	103.0260	290,825	282,283	282,283	0	0	0	0	4.320	4.319	MN	1,558	12,195	10/22/2012	05/15/2022
889251-FT-6	Toledo-Lucas Cnty Port Auth Senior Secur				1.G FE	973,732	109.4380	1,065,635	973,732	973,732	0	0	0	0	4.320	4.320	MN	5,375	42,065	10/22/2012	05/15/2027
889251-FU-3	Toledo-Lucas Cnty Port Auth Senior Secur				1.G FE	495,536	109.5540	542,881	495,536	495,536	0	0	0	0	4.320	4.319	MN	2,735	21,407	10/22/2012	05/15/2027
889251-FV-1	Toledo-Lucas Cnty Port Auth Senior Secur				1.G FE	170,000	106.3510	180,797	170,000	170,000	0	0	0	0	4.830	4.830	MN	1,049	8,211	12/12/2013	11/15/2023
889251-FW-9	Toledo-Lucas Cnty Port Auth Senior Secur				1.G FE	1,855,000	112.8810	2,093,948	1,855,000	1,855,000	0	0	0	0	4.830	4.830	MN	11,448	89,597	12/12/2013	11/15/2028
889251-FX-7	Toledo-Lucas Cnty Port Auth Senior Secur				1.G FE	1,280,000	112.8490	1,444,470	1,280,000	1,280,000	0	0	0	0	4.830	4.830	MN	7,900	61,824	12/12/2013	11/15/2028
889251-FY-5	Toledo-Lucas Cnty Port Auth Senior Secur				1.G FE	3,145,000	112.4500	3,536,543	3,145,000	3,145,000	0	0	0	0	4.950	4.950	MN	19,892	155,678	01/09/2014	11/15/2028
889251-GB-4	Toledo-Lucas Cnty Port Auth Senior Secur				1.G FE	1,050,000	113.2230	1,188,845	1,050,000	1,050,000	0	0	0	0	4.350	4.350	MN	5,836	45,675	10/01/2015	11/15/2030
889251-GC-2	Toledo-Lucas Cnty Port Auth Senior Secur				1.G FE	505,000	111.9680	565,438	505,000	505,000	0	0	0	0	4.350	4.350	MN	2,807	21,968	10/01/2015	11/15/2030
889251-GD-0	Toledo-Lucas Cnty Port Auth Senior Secur				1.G FE	980,000	111.8920	1,096,546	980,000	980,000	0	0	0	0	4.350	4.350	MN	5,447	42,630	10/01/2015	11/15/2030
889251-GE-8	Toledo-Lucas Cnty Port Auth Senior Secur				1.G FE	405,000	108.0200	437,482	405,000	405,000	0	0	0	0	4.350	4.350	MN	2,251	17,618	10/01/2015	11/17/2025
889251-GF-5	Toledo-Lucas Cnty Port Auth Senior Secur				1.G FE	1,010,000	108.0290	1,091,098	1,010,000	1,010,000	0	0	0	0	4.350	4.350	MN	5,614	43,935	10/01/2015	11/17/2025
889270-AA-2	Toledo Lucas Cnty Port Auth De Senior Se				1.G FE	4,395,000	110.2920	4,847,337	4,395,000	4,395,000	0	0	0	0	4.610	4.610	MN	25,889	202,610	03/15/2012	11/15/2026
91514A-JV-8	UNIVERSITY OF TEXAS SYSTEM CORPORATE MUN				1.A FE	11,150,650	165.8460	11,609,220	7,000,000	11,125,989	0	(24,661)	0	0	5.000	2.210	FA	132,222	0	10/01/2020	08/15/2049
915217-XA-6	UNIVERSITY VA CORPORATE MUNI TAXABLE			2	1.A FE	40,000,000	102.4100	40,964,002	40,000,000	40,000,000	0	0	0	0	3.227	3.227	MS	430,267	1,251,359	09/05/2019	09/01/2119
97712D-7B-6	WISCONSIN ST HEALTH & EDL FACS CORPORATE			2	1.D FE	16,318,741	117.4800	16,917,120	14,400,000	16,290,225	0	(28,515)	0	0	4.000	2.459	FA	99,200	0	11/05/2020	08/15/2050
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						500,100,656	XXX	1,102,126,087	1,094,489,901	792,591,582	0	25,341,613	0	0	XXX	XXX	XXX	3,820,966	12,397,682	XXX	XXX
31283G-DA-2	FHLMC GOLD POOL NO G00097			4	1.A	46	104.9590	47	45	45	0	0	0	0	7.500	6.501	MON	0	3	10/05/1998	02/01/2023
3128FB-P9-0	FHLMC GOLD POOL NO D70448			4	1.A	82	104.9280	84	80	81	0	0	0	0	7.500	6.650	MON	1	6	04/05/1999	04/01/2026
3128JM-FV-4	FHLMC POOL NO 1B2079			4	1.A	132,885	100.5570	124,830	124,139	131,681	0	(238)	0	0	3.440	1.294	MON	356	4,844	11/07/2012	01/01/2035
3128JN-TL-9	FHLMC POOL NO 1B3354			4	1.A	98,921	100.8200	92,502	91,750	98,304	0	(36)	0	0	3.575	0.388	MON	273	3,790	11/07/2012	04/01/2037
3128JR-M3-7	FHLMC POOL NO 847578			4	1.A	398,070	101.2500	381,900	377,185	395,132	0	(341)	0	0	2.773	1.293	MON	872	14,968	11/07/2012	10/01/2035
3128K4-LW-3	FHLMC POOL NO A43941			4	1.A	29,479	115.4500	34,662	30,023	29,533	0	7	0	0	5.500	6.158	MON	138	1,651	03/21/2006	03/01/2036
3128KA-L5-8	FHLMC POOL NO A49348			4	1.A	1,892,769	117.8150	2,254,986	1,914,002	1,894,778	0	270	0	0	6.000	6.366	MON	9,570	114,840	06/01/2006	06/01/2036
3128KA-LL-3	FHLMC POOL NO A49331			4	1.A	555,804	118.1270	663,918	562,039	556,339	0	74	0	0	6.000	6.398	MON	2,810	33,722	06/01/2006	06/01/2036
3128KC-K3-0	FHLMC POOL NO A50314			4	1.A	283,988	114.9280	326,108	283,749	283,991	0	(24)	0	0	6.000	5.940	MON	1,419	17,025	04/01/2016	07/01/2036
3128KH-DF-0	FHLMC POOL NO A54602			4	1.A	1,030,062	119.0570	1,240,213	1,041,700	1,031,480	0	222	0	0	6.000	6.309	MON	5,209	62,502	06/01/2006	05/01/2036
3128L0-XH-0	FHLMC POOL NO A68780			4	1.A	218,957	111.9970	221,765	198,010	215,785	0	(610)	0	0	6.000	3.969	MON	990	11,881	05/23/2012	10/01/2037
3128LX-AT-7	FHLMC POOL NO G01818			4	1.A	411,357	114.4180	462,347	404,087	410,244	0	(156)	0	0	5.000	4.445	MON	1,684	20,204	07/27/2009	05/01/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3128LX-DX-5	FHLMC POOL NO G01918			4	1.A	3,391,656	116.4750	4,031,039	3,460,874	3,400,914	0	1,172	0	0	5.500	6.087	MON	15,862	190,348	11/14/2005	10/01/2035
3128LX-LC-2	FHLMC POOL NO G02123			4	1.A	460,341	116.8410	548,014	469,026	461,265	0	121	0	0	5.500	6.132	MON	2,150	25,797	03/15/2006	03/01/2036
3128LX-MK-3	FHLMC POOL NO G02162			4	1.A	490,579	116.3450	533,269	458,351	486,865	0	(555)	0	0	5.500	3.272	MON	2,101	25,209	03/21/2011	05/01/2036
3128LX-NK-2	FHLMC POOL NO G02194			4	1.A	85,543	116.4840	102,892	88,331	85,838	0	40	0	0	5.500	6.589	MON	405	4,858	05/02/2006	06/01/2036
3128LX-PC-8	FHLMC POOL NO G02219			4	1.A	2,179,745	118.3250	2,608,109	2,204,198	2,182,069	0	296	0	0	6.000	6.371	MON	11,021	132,252	06/01/2006	04/01/2036
3128M1-ML-0	FHLMC POOL NO G12263			4	1.A	18,137	100.3440	16,839	16,781	16,885	0	(209)	0	0	5.500	2.520	MON	77	923	05/23/2012	07/01/2021
3128M4-W9-0	FHLMC POOL NO G03072			4	1.A	3,465,915	114.4180	3,829,344	3,346,816	3,452,526	0	(1,989)	0	0	5.000	3.885	MON	13,945	167,341	04/28/2009	11/01/2036
3128M5-KN-9	FHLMC POOL NO G03601			4	1.A	258,284	118.0510	292,191	247,513	256,921	0	(180)	0	0	6.000	4.781	MON	1,238	14,851	01/13/2009	07/01/2037
3128M6-AV-0	FHLMC POOL NO G04220			4	1.A	409,677	116.7230	487,633	417,771	410,269	0	78	0	0	5.500	6.245	MON	1,915	22,977	06/11/2008	03/01/2038
3128M6-P2-8	FHLMC POOL NO G04641			4	1.A	93,703	118.5440	106,447	89,795	93,279	0	(58)	0	0	6.000	4.697	MON	449	5,388	01/13/2009	06/01/2038
3128M6-R6-7	FHLMC POOL NO G04709			4	1.A	150,312	118.7680	171,078	144,044	149,612	0	(74)	0	0	6.000	4.778	MON	720	8,643	01/13/2009	10/01/2038
3128M7-4L-7	FHLMC POOL NO G05927			4	1.A	7,933,618	111.8040	8,313,984	7,436,206	7,880,777	0	(7,093)	0	0	4.500	3.072	MON	27,886	334,629	05/23/2012	07/01/2040
3128M7-UJ-3	FHLMC POOL NO G05685			4	1.A	4,075,297	110.2890	4,361,172	3,954,328	4,061,195	0	(1,454)	0	0	4.000	3.301	MON	13,181	158,173	10/24/2011	11/01/2039
3128M8-NW-0	FHLMC POOL NO G06405			4	1.A	2,951,394	111.7820	3,192,859	2,856,331	2,941,301	0	(1,219)	0	0	4.500	3.752	MON	10,711	128,535	05/12/2011	04/01/2041
3128M9-DE-9	FHLMC POOL NO G07001			4	1.A	1,023,210	108.2850	1,110,064	1,025,132	1,023,254	0	2	0	0	3.500	3.536	MON	2,990	35,880	12/17/2013	04/01/2042
3128M9-G5-5	FHLMC POOL NO G07120			4	1.A	3,614,739	109.5530	3,893,754	3,554,206	3,607,812	0	(873)	0	0	3.500	3.214	MON	10,366	124,397	10/21/2013	09/01/2042
3128M9-TQ-5	FHLMC POOL NO G07459			4	1.A	1,355,655	108.4410	1,404,260	1,294,954	1,350,820	0	(445)	0	0	3.500	2.632	MON	3,777	45,323	05/01/2015	08/01/2043
3128MJ-2S-8	FHLMC POOL NO G08784			4	1.A	4,972,414	106.0020	5,083,430	4,795,577	4,968,860	0	(2,715)	0	0	3.500	2.456	MON	13,987	167,845	12/05/2019	10/01/2047
3128MJ-AQ-3	FHLMC POOL NO G08014			4	1.A	46,369	114.4590	56,541	49,398	46,815	0	56	0	0	5.000	6.830	MON	206	2,470	09/27/2004	10/01/2034
3128MJ-B7-4	FHLMC POOL NO G08061			4	1.A	4,075,948	116.9560	4,863,976	4,158,799	4,087,537	0	1,399	0	0	5.500	6.079	MON	19,061	228,734	11/14/2005	06/01/2035
3128MJ-C9-9	FHLMC POOL NO G08095			4	1.A	1,600,906	117.1250	1,913,335	1,633,577	1,605,078	0	505	0	0	5.500	6.103	MON	7,487	89,847	11/14/2005	11/01/2035
3128MJ-DW-7	FHLMC POOL NO G08116			4	1.A	638,083	116.9290	774,856	662,674	640,936	0	379	0	0	5.500	6.738	MON	3,037	36,447	06/15/2006	03/01/2036
3128MJ-RJ-1	FHLMC POOL NO G08488			4	1.A	361,764	108.2790	376,477	347,694	360,305	0	(26)	0	0	3.500	2.680	MON	1,014	12,169	05/15/2012	04/01/2042
3128MJ-W9-7	FHLMC POOL NO G08671			4	1.A	4,044,916	107.3450	4,161,565	3,876,820	4,038,031	0	682	0	0	3.500	2.414	MON	11,307	135,689	10/21/2015	10/01/2045
3128MJ-X8-8	FHLMC POOL NO G08702			4	1.A	2,295,992	106.1990	2,315,875	2,180,693	2,291,880	0	369	0	0	3.500	2.199	MON	6,360	76,324	07/22/2016	04/01/2046
3128MJ-Y6-1	FHLMC POOL NO G08732			4	1.A	46,297,952	105.6920	48,643,968	46,024,365	46,283,611	0	2,018	0	0	3.000	2.876	MON	115,061	1,380,731	11/15/2016	11/01/2046
3128MJ-YM-6	FHLMC POOL NO G08715			4	1.A	5,515,796	105.6920	5,627,504	5,324,449	5,506,504	0	1,684	0	0	3.000	2.290	MON	13,311	159,733	07/15/2016	08/01/2046
3128MJ-YT-1	FHLMC POOL NO G08721			4	1.A	4,637,015	105.6920	4,720,957	4,466,722	4,628,558	0	1,076	0	0	3.000	2.246	MON	11,167	134,002	09/02/2016	09/01/2046
3128MJ-YY-0	FHLMC POOL NO G08726			4	1.A	5,767,833	105.6920	5,885,533	5,568,582	5,758,117	0	1,233	0	0	3.000	2.284	MON	13,921	167,058	10/07/2016	10/01/2046
3128MJ-ZB-9	FHLMC POOL NO G08737			4	1.A	2,926,883	105.6920	3,105,119	2,937,901	2,927,253	0	(23)	0	0	3.000	3.069	MON	7,345	88,137	11/30/2016	12/01/2046
3128MJ-ZF-0	FHLMC POOL NO G08741			4	1.A	3,428,076	105.6920	3,619,019	3,424,125	3,427,756	0	40	0	0	3.000	2.975	MON	8,560	102,724	11/10/2017	01/01/2047
3128MJ-ZM-5	FHLMC POOL NO G08747			4	1.A	15,512,664	105.6920	16,348,353	15,467,952	15,510,092	0	(75)	0	0	3.000	2.945	MON	38,670	464,039	11/09/2017	02/01/2047
3128MM-DQ-3	FHLMC POOL NO G18110			4	1.A	3,474	100.4030	3,514	3,500	3,492	0	2	0	0	5.500	5.727	MON	16	193	04/01/2016	04/01/2021
3128NC-BT-0	FHLMC POOL NO 160050			4	1.A	89,967	100.4030	84,373	84,035	89,117	0	(147)	0	0	3.698	1.643	MON	259	3,239	11/07/2012	02/01/2035
3128PC-SA-1	FHLMC POOL NO J01413			4	1.A	9,167	100.0280	8,505	8,503	8,515	0	(110)	0	0	5.000	2.214	MON	35	425	05/23/2012	03/01/2021
3128PH-CD-1	FHLMC POOL NO J05468			4	1.A	58,358	101.6720	54,931	54,028	54,997	0	(565)	0	0	5.500	2.704	MON	248	2,972	05/23/2012	07/01/2022
3128PJ-2G-1	FHLMC POOL NO J07075			4	1.A	36,534	101.8850	34,552	33,913	34,671	0	(329)	0	0	5.000	2.460	MON	141	1,696	05/23/2012	02/01/2023
3128PK-ER-1	FHLMC POOL NO J07344			4	1.A	45,518	101.9460	43,074	42,252	43,262	0	(431)	0	0	5.000	2.355	MON	176	2,113	05/23/2012	03/01/2023
3128PK-L5-1	FHLMC POOL NO J07548			4	1.A	309,171	103.5720	297,237	286,986	293,436	0	(2,314)	0	0	5.000	2.660	MON	1,196	14,349	05/23/2012	04/01/2023
3128PK-L6-9	FHLMC POOL NO J07549			4	1.A	249,488	103.6420	240,019	231,586	236,894	0	(2,129)	0	0	5.000	2.600	MON	965	11,579	05/23/2012	04/01/2023
3128PP-SL-8	FHLMC POOL NO J10523			4	1.A	225,325	103.9020	219,843	211,586	217,477	0	(1,353)	0	0	4.500	2.588	MON	793	9,521	05/23/2012	09/01/2024
3128PP-UL-5	FHLMC POOL NO J10587			4	1.A	252,071	104.2300	246,714	236,701	243,817	0	(1,518)	0	0	4.500	2.278	MON	888	10,652	05/23/2012	08/01/2024
3128PP-UN-1	FHLMC POOL NO J10589			4	1.A	650,868	104.2540	637,183	611,183	628,962	0	(3,892)	0	0	4.500	2.392	MON	2,292	27,503	05/23/2012	08/01/2024
3128PP-XT-5	FHLMC POOL NO J10690			4	1.A	240,928	104.4430	236,291	226,238	232,537	0	(1,487)	0	0	4.500	2.588	MON	848	10,181	05/23/2012	09/01/2024
3128PP-XU-2	FHLMC POOL NO J10691			4	1.A	83,871	103.1040	81,202	78,758	81,289	0	(474)	0	0	4.500	2.084	MON	295	3,544	05/23/2012	09/01/2024
3128PQ-XK-2	FHLMC POOL NO J11582			4	1.A	296,604	106.3390	299,048	281,222	288,504	0	(1,391)	0	0	4.000	2.294	MON	937	11,249	05/23/2012	01/01/2025
3128PQ-Y4-7	FHLMC POOL NO J11631			4	1.A	251,155	106.5740	253,784	238,130	244,337	0	(1,262)	0	0	4.000	2.318	MON	794	9,525	05/23/2012	02/01/2025
3128PR-J9-1	FHLMC POOL NO J12088			4	1.A	468,011	106.6080	473,060	443,739	454,680	0	(1,991)	0	0	4.000	2.577	MON	1,479	17,750	05/23/2012	05/01/2025
3128PT-MC-6	FHLMC POOL NO J13955			4	1.A	596,112	106.3890	615,726	578,750	587,268	0	(1,335)	0	0	4.000	3.163	MON	1,929	23,150	12/21/2010	12/01/2025
3128QG-FP-2	FHLMC POOL NO 1N0174			4	1.A	47,705	100.7360	44,750	44,423	47,402	0	(49)	0	0	2.296	(0.678)	MON	85	1,529	11/07/2012	07/01/2036
312906-2N-9	FREDDIE MAC SERIES 1991 1136 CLASS G			4	1.A FE	1,552	101.7420	1,609	1,581	1,575	0	1	0	0	9.000	9.414	MON	12	142	07/30/1991	09/15/2021
312906-6Z-8	FREDDIE MAC SERIES 1991 1146 CLASS E			4	1.A FE	191	99.9860	195	195	0	0	0	0	0	1.209	1.793	MON	0	3	04/13/2004	09/15/2021
312927-HV-1	FHLMC POOL NO A81144			4	1.A	96,794	113.4870	107,465	94,693	96,629	0	(12)	0	0	6.500	5.389	MON	513	6,155	08/13/2008	08/01/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31292G-P2-2	FHLMC POOL NO A83141			4	1.A	442,062	116.4150	472,923	406,238	438,774	0	(291)	0	0	5.500	3.096	MON	1,862	22,343	05/23/2012	11/01/2038
31292G-2S-4	FHLMC GOLD POOL NO C00785			4	1.A	11,526	115.8240	13,481	11,639	11,550	0	3	0	0	6.500	6.832	MON	63	756	06/23/1999	06/01/2029
31292G-DM-5	FHLMC GOLD POOL NO C00108			4	1.A	21	102.4940	21	21	21	0	0	0	0	7.500	6.470	MON	0	2	10/05/1998	03/01/2022
31292G-GP-5	FHLMC GOLD POOL NO C00206			4	1.A	713	105.1900	729	693	697	0	(2)	0	0	7.500	6.640	MON	4	52	10/05/1998	01/01/2023
31292G-GS-9	FHLMC GOLD POOL NO C00209			4	1.A	50	105.1170	54	51	51	0	0	0	0	7.500	8.613	MON	0	4	08/08/1994	02/01/2023
31292G-L8-7	FHLMC GOLD POOL NO C00351			4	1.A	197	108.6850	207	190	193	0	(1)	0	0	8.000	6.903	MON	1	15	01/14/1998	07/01/2024
31292G-XD-3	FHLMC GOLD POOL NO C00676			4	1.A	2,211	114.5960	2,650	2,312	2,238	0	4	0	0	6.500	8.032	MON	13	150	08/18/2000	11/01/2028
31292H-7J-7	FHLMC POOL NO C01797 144A			4	1.A	187,589	116.3950	225,941	194,116	188,654	0	150	0	0	5.500	6.447	MON	890	10,676	03/26/2004	03/01/2034
31292H-MF-8	FHLMC POOL NO C01258			4	1.A	3,087	116.0140	3,596	3,099	3,088	0	0	0	0	6.000	6.136	MON	15	186	10/02/2001	11/01/2031
31292J-BG-4	FHLMC POOL NO C01839			4	1.A	3,733,223	114.4590	4,451,792	3,889,407	3,760,745	0	3,275	0	0	5.000	6.106	MON	16,206	194,471	05/26/2004	05/01/2034
31292J-BQ-2	FHLMC MBS			4	1.A	216,283	116.3480	260,395	223,807	217,428	0	160	0	0	5.500	6.479	MON	1,026	12,309	06/10/2004	06/01/2034
31292R-7M-8	FHLMC POOL NO C09000			4	1.A	3,612,798	108.2790	3,700,001	3,417,115	3,593,375	0	(457)	0	0	3.500	2.320	MON	9,967	119,599	07/11/2012	06/01/2042
31292S-A6-7	FHLMC POOL NO C09029			4	1.A	2,386,464	106.6740	2,611,859	2,448,440	2,392,464	0	300	0	0	3.000	3.415	MON	6,121	73,453	05/02/2014	03/01/2043
31292S-A9-1	FHLMC POOL NO C09032			4	1.A	2,142,303	108.2790	2,205,256	2,036,652	2,132,699	0	(921)	0	0	3.500	2.594	MON	5,940	71,283	01/15/2015	02/01/2043
31292Y-SY-4	FHLMC GOLD POOL NO C14135			4	1.A	127	109.7370	139	126	127	0	0	0	0	6.500	6.347	MON	1	8	06/23/1999	08/01/2028
31293G-C5-8	FHLMC POOL NO A90992			4	1.A	726,061	111.9250	761,695	680,539	721,509	0	(795)	0	0	4.500	2.942	MON	2,552	30,624	05/23/2012	02/01/2040
31293T-F7-7	FHLMC GOLD POOL NO C29190			4	1.A	219	112.2210	243	216	219	0	0	0	0	6.500	5.904	MON	1	14	10/02/2001	07/01/2029
312940-4X-4	FHLMC POOL NO A92638			4	1.A	2,565,255	113.2640	2,827,748	2,496,599	2,556,191	0	(1,016)	0	0	4.500	3.939	MON	9,362	112,347	06/16/2010	06/01/2040
312940-DM-8	FHLMC POOL NO A91908			4	1.A	330,685	111.8000	368,842	329,911	330,528	0	(18)	0	0	4.500	4.450	MON	1,237	14,846	04/20/2010	04/01/2040
312940-MG-1	FHLMC POOL NO A92159			4	1.A	1,178,354	111.8000	1,290,385	1,154,188	1,175,636	0	(305)	0	0	4.500	3.985	MON	4,328	51,938	05/27/2010	05/01/2040
312941-NJ-2	FHLMC POOL NO A93093			4	1.A	2,969,082	111.8030	3,111,395	2,782,930	2,951,185	0	(2,377)	0	0	4.500	2.946	MON	10,436	125,232	05/23/2012	07/01/2040
312941-SE-8	FHLMC POOL NO A93217			4	1.A	1,855,009	111.8000	1,943,877	1,738,706	1,843,033	0	(1,573)	0	0	4.500	3.031	MON	6,520	78,242	05/23/2012	07/01/2040
312942-EF-8	FHLMC POOL NO A93734			4	1.A	2,770,112	111.8000	2,886,853	2,582,153	2,745,875	0	(3,732)	0	0	4.500	3.193	MON	9,683	116,197	11/07/2012	09/01/2040
312946-AR-7	FHLMC POOL NO A97216			4	1.A	1,005,680	110.1560	1,063,454	965,405	1,002,285	0	(341)	0	0	4.000	2.824	MON	3,218	38,616	08/15/2011	03/01/2041
312946-ZJ-8	FHLMC POOL NO A97945			4	1.A	1,229,410	111.7820	1,355,408	1,212,548	1,227,438	0	(156)	0	0	4.500	4.197	MON	4,547	54,565	04/11/2011	04/01/2041
31294F-6V-3	FHLMC GOLD POOL NO C38984 - 30YR 6.00			4	1.A	35,271	104.6330	33,092	31,627	34,182	0	(187)	0	0	6.000	3.135	MON	158	1,898	05/23/2012	10/01/2029
31296X-SN-6	FHLMC POOL NO. A12425			4	1.A	63,310	115.6540	75,768	65,513	63,604	0	43	0	0	5.500	6.601	MON	300	3,603	07/13/2004	05/01/2034
31296Y-GE-7	FHLMC POOL NO A21997			4	1.A	108,991	114.4540	132,894	116,111	110,074	0	190	0	0	5.000	6.856	MON	484	5,805	04/12/2004	05/01/2034
31296Y-TX-1	FHLMC POOL NO A22366			4	1.A	519,043	114.4590	618,948	540,757	522,090	0	409	0	0	5.000	6.347	MON	2,253	27,038	05/26/2004	05/01/2034
31297B-AM-4	FHLMC POOL NO A23612			4	1.A	75,086	116.2100	80,509	69,279	73,950	0	(155)	0	0	5.000	3.270	MON	289	3,464	01/01/2013	06/01/2034
31298B-N8-0	FHLMC GOLD POOL NO C43115 - 30YR 5.5			4	1.A	143,821	111.8970	146,677	131,083	139,424	0	(703)	0	0	5.500	3.498	MON	601	7,210	05/23/2012	11/01/2029
31298U-S9-1	FHLMC GOLD POOL NO C57744			4	1.A	3,638	105.4850	3,780	3,583	3,626	0	(2)	0	0	6.500	5.975	MON	19	233	10/02/2001	09/01/2031
31298Y-MX-6	FHLMC GOLD POOL NO C60374			4	1.A	4,133	112.8240	4,683	4,151	4,135	0	0	0	0	6.000	6.123	MON	21	249	10/02/2001	11/01/2031
31329N-J7-4	FHLMC POOL NO ZA4786			4	1.A FE	40,063,113	108.2230	42,080,009	38,882,533	40,037,783	0	(21,634)	0	0	3.000	2.403	MON	97,206	1,166,476	12/05/2019	12/01/2046
3132AE-JT-4	FHLMC POOL NO ZT2074			4	1.A FE	3,718,748	108.2230	3,894,339	3,598,425	3,716,258	0	(2,123)	0	0	3.000	2.319	MON	8,996	107,953	11/26/2019	05/01/2047
3132GR-L6-6	FHLMC POOL NO Q06349			4	1.A	1,152,762	108.7630	1,219,855	1,121,568	1,149,593	0	(373)	0	0	3.500	3.006	MON	3,271	39,255	10/03/2014	02/01/2042
3132HL-PW-7	FHLMC POOL NO Q10437			4	1.A	9,517,490	108.2850	10,133,134	9,357,839	9,499,567	0	(1,772)	0	0	3.500	3.205	MON	27,294	327,524	11/13/2013	08/01/2042
3132HP-SD-7	FHLMC POOL NO Q13216			4	1.A	1,935,062	108.2790	1,991,333	1,839,085	1,927,011	0	(914)	0	0	3.500	2.499	MON	5,364	64,368	01/13/2015	11/01/2042
3132JM-JF-7	FHLMC POOL NO Q20262			4	1.A	848,760	109.5800	906,285	827,050	846,630	0	(311)	0	0	3.500	3.061	MON	2,412	28,947	08/22/2014	07/01/2043
3132L7-5E-5	FHLMC POOL NO V82645			4	1.A	1,657,184	106.5260	1,771,977	1,663,422	1,657,405	0	14	0	0	3.000	3.064	MON	4,159	49,903	12/02/2016	10/01/2046
3132L7-ED-7	FHLMC POOL NO V81932			4	1.A	6,104,530	108.5150	6,332,048	5,835,178	6,088,695	0	148	0	0	3.500	2.575	MON	17,019	204,231	10/20/2015	10/01/2045
3132L8-EV-5	FHLMC POOL NO V82848			4	1.A	1,037,681	108.4010	1,082,084	998,221	1,036,651	0	(649)	0	0	3.000	2.391	MON	2,496	29,947	10/08/2019	12/01/2046
3132QL-XG-3	FHLMC POOL NO Q30678			4	1.A	5,180,501	107.4950	5,305,187	4,935,280	5,166,141	0	1,033	0	0	3.500	2.351	MON	14,395	172,735	01/06/2015	01/01/2045
3132QQ-F9-8	FHLMC POOL NO Q33791			4	1.A	829,255	108.3890	879,582	811,503	827,880	0	(2)	0	0	3.500	3.137	MON	2,367	28,403	06/26/2015	06/01/2045
3132QQ-KB-7	FHLMC POOL NO Q33889			4	1.A	1,163,979	108.5150	1,229,661	1,133,171	1,161,304	0	(268)	0	0	3.500	3.101	MON	3,305	39,661	06/23/2015	06/01/2045
3132QR-E6-3	FHLMC POOL NO Q34656			4	1.A	2,060,716	108.5150	2,137,017	1,969,327	2,053,932	0	(1,147)	0	0	3.500	2.753	MON	5,744	68,927	10/13/2015	07/01/2045
3132QR-MV-9	FHLMC POOL NO Q34871			4	1.A	427,849	108.3890	448,534	413,818	426,878	0	(55)	0	0	3.500	2.890	MON	1,207	14,484	07/28/2015	07/01/2045
3132QS-YT-9	FHLMC POOL NO Q36121			4	1.A	725,950	108.5150	757,922	698,448	724,118	0	(340)	0	0	3.500	2.797	MON	2,037	24,446	09/28/2015	09/01/2045
3132QT-YT-7	FHLMC POOL NO Q37021			4	1.A	4,758,602	105.6160	4,956,944	4,693,368	4,754,878	0	463	0	0	3.000	2.726	MON	11,733	140,801	10/27/2015	11/01/2045
3132WJ-FD-8	FHLMC POOL NO Q44663			4	1.A	25,272,024	105.6920	26,592,033	25,159,983	25,265,651	0	(264)	0	0	3.000	2.920	MON	62,900	754,800	08/08/2017	11/01/2046
3132WJ-UT-6	FHLMC POOL NO Q45093			4	1.A	20,177,042	107.2620	20,981,652	19,561,171	20,162,966	0	(12,218)	0	0	3.000	2.507	MON	48,903	586,835	12/04/2019	12/01/2046
3132WJ-UZ-2	FHLMC POOL NO Q45099			4	1.A	1,880,530	109.2240	2,006,952	1,837,464	1,879,415	0	(591)	0	0	3.500	3.113	MON	5,359	64,311	05/20/2019	12/01/2046
3132XC-SA-4	FHLMC POOL NO G67713			4	1.A	4,937,370	108.9400	5,113,527	4,693,876	4,932,169	0	(2,112)	0	0	4.000	2.724	MON	15,646	187,755	06/11/2019	06/01/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31335A-ES-3	FHLMC POOL NO G60145			4	1.A	969,576	108.5130	1,013,016	933,547	967,678	0	(45)	0	0	3.500	2.737	MON	2,723	32,674	08/26/2015	08/01/2045
31335A-UU-0	FHLMC POOL NO G60595			4	1.A	13,379,493	107.2620	13,950,014	13,005,582	13,368,813	0	(6,190)	0	0	3.000	2.553	MON	32,514	390,168	08/08/2019	05/01/2046
31335G-AL-9	FHLMC GOLD POOL NO C80011			4	1.A	7	103.9150	8	8	7	0	0	0	0	7.500	8.317	MON	0	1	04/12/1995	02/01/2023
31335G-GM-1	FHLMC GOLD POOL NO C80204			4	1.A	3,052	107.7170	3,189	2,961	2,993	0	(9)	0	0	7.500	6.561	MON	19	222	10/05/1998	06/01/2024
31335G-HE-8	FHLMC GOLD POOL NO C80229			4	1.A	127	107.1230	135	126	126	0	0	0	0	8.000	7.600	MON	1	10	08/18/2000	10/01/2024
31335G-MW-2	FHLMC GOLD POOL NO C80373			4	1.A	668	110.4060	721	653	661	0	(1)	0	0	7.500	6.720	MON	4	49	03/09/1999	01/01/2026
31335G-NC-5	FHLMC GOLD POOL NO C80387			4	1.A	36	110.4730	40	36	36	0	0	0	0	6.500	6.350	MON	0	3	06/23/1999	04/01/2026
31335G-PL-3	FHLMC GOLD POOL NO C80427			4	1.A	62	112.1710	68	60	61	0	0	0	0	7.500	6.571	MON	0	4	03/29/1999	09/01/2026
31349U-HL-5	FHLMC POOL NO 782935			4	1.A	304,659	105.2300	299,339	284,462	301,375	0	(469)	0	0	3.777	1.919	MON	895	11,267	11/07/2012	12/01/2034
31356D-L9-5	FHLMC GOLD POOL NO D51252			4	1.A	1,357	101.4080	1,379	1,360	1,357	0	0	0	0	7.000	7.091	MON	8	95	03/01/1994	04/01/2024
31356E-6S-8	FHLMC GOLD POOL NO D52681			4	1.A	240	101.8440	250	245	243	0	0	0	0	7.500	8.214	MON	2	19	04/12/1995	05/01/2024
31356G-4S-5	FHLMC GOLD POOL NO D54433			4	1.A	828	103.2350	876	848	840	0	1	0	0	7.500	8.092	MON	5	64	04/12/1995	06/01/2024
31356H-U8-8	FHLMC GOLD POOL NO D55107			4	1.A	4,378	101.8080	4,470	4,391	4,378	0	0	0	0	7.500	7.616	MON	27	329	04/29/1996	07/01/2024
31356J-EQ-2	FHLMC GOLD POOL NO D55543			4	1.A	102	103.7500	103	99	100	0	0	0	0	7.500	6.660	MON	1	8	10/05/1998	08/01/2024
31358G-SM-0	FANNIE MAE SERIES 1991 42 CLASS M			4	1.A FE	2	100.0000	0	0	0	0	0	0	0	1,178.100	12.552	MON	0	1	06/26/1992	05/25/2021
31358H-4T-9	FANNIE MAE SERIES 1991 101 CLASS G			4	1.A FE	5,122	101.9330	5,362	5,261	5,224	0	6	0	0	9.000	9.483	MON	39	473	07/19/1991	08/25/2021
31359S-JT-8	FEDERAL NATIONAL MORTGAGE ASSO CMO			4	1.A FE	46,860	118.1950	49,761	42,101	45,932	0	(354)	0	0	7.000	3.764	MON	246	2,947	01/01/2013	03/25/2031
31364J-F4-0	FANNIEMAE STRIP SERIES 1999 303 CLASS PO			4	1.A FE	13,172	95.5700	16,011	16,753	12,795	0	370	0	0	0.000	9.803	N/A	0	0	04/27/2001	11/25/2029
31364J-F5-7	FANNIEMAE STRIP SERIES 1999 303 CLASS IO			4	1.A FE	2,876	17.8900	2,997	0	3,893	0	(384)	0	0	7.500	(8.174)	MON	105	1,256	04/27/2001	11/25/2029
31365D-6P-5	FNMA POOL NO 125178			4	1.A	83	105.5100	90	85	84	0	0	0	0	8.000	8.807	MON	1	7	03/15/1995	01/01/2023
31365D-JE-6	FNMA POOL NO 124561			4	1.A	206	103.9430	209	201	201	0	(1)	0	0	7.500	6.571	MON	1	15	02/05/1999	11/01/2022
31365D-JK-2	FNMA POOL NO 124566			4	1.A	23	100.6540	24	24	24	0	0	0	0	8.000	8.688	MON	0	2	07/12/1994	11/01/2022
31368G-BX-2	FNMA POOL NO 189154			4	1.A	716	102.9000	718	698	700	0	(2)	0	0	7.500	6.726	MON	4	52	02/05/1999	11/01/2022
31368H-EB-5	FNMA POOL NO 190130			4	1.A	152	105.2210	167	158	156	0	1	0	0	6.000	7.134	MON	1	9	05/26/1999	11/01/2023
31368H-GL-1	FNMA POOL NO 190203			4	1.A	18	105.3580	18	17	17	0	0	0	0	8.000	7.090	MON	0	1	07/07/1999	02/01/2023
31368H-HN-6	FNMA POOL NO 190237			4	1.A	125	105.5840	129	123	123	0	0	0	0	8.000	7.155	MON	1	10	03/21/1996	08/01/2023
31368H-MQ-3	FNMA POOL NO 190367			4	1.A	96,580	116.6190	105,032	90,064	95,730	0	(125)	0	0	5.500	3.308	MON	413	4,953	08/13/2010	01/01/2036
31368K-AT-3	FNMA POOL NO 191818			4	1.A	226	100.0170	238	238	234	0	1	0	0	7.000	8.562	MON	1	17	03/29/1995	12/01/2022
31368X-XD-5	FNMA POOL NO 203276			4	1.A	50	100.4150	52	52	51	0	0	0	0	8.000	9.014	MON	0	4	01/18/1995	02/01/2023
3136AN-QW-0	FANNIE MAE CMO			4	1.A FE	2,197,972	107.1010	2,784,637	2,600,007	2,206,677	0	4,651	0	0	3.000	4.340	MON	6,500	76,747	12/01/2020	05/25/2045
3136AS-XX-9	FANNIE MAE CMO			4	1.A FE	6,530,203	110.9600	7,656,224	6,900,000	6,577,477	0	10,523	0	0	3.000	3.374	MON	17,250	207,000	05/10/2017	07/25/2046
3136AT-2Q-6	FANNIE MAE CMO			4	1.A FE	6,234,036	106.5600	7,591,958	7,124,612	6,363,052	0	26,932	0	0	2.500	3.366	MON	14,843	178,115	01/18/2017	10/25/2046
3136AT-V3-5	FANNIE MAE CMO			4	1.A FE	2,600,077	105.5450	3,149,774	2,984,306	2,673,235	0	32,732	0	0	2.500	3.589	MON	6,217	74,608	03/22/2017	10/25/2046
3136AU-SW-2	FEDERAL NATL MTG ASSN GTD REMI CMO			4	1.A FE	2,123,831	105.0150	2,611,439	2,486,739	2,170,861	0	9,339	0	0	2.500	3.477	MON	5,181	62,169	02/03/2017	12/25/2046
3136AU-T8-4	FEDERAL NATL MTG ASSN GTD REMI CMO			4	1.A FE	2,461,151	108.1290	3,201,451	2,960,783	2,543,713	0	47,637	0	0	2.500	4.005	MON	6,168	74,020	10/03/2017	01/25/2047
3136AU-WH-0	FEDERAL NATL MTG ASSN GTD REMI CMO			4	1.A FE	2,463,521	107.5070	3,074,010	2,859,364	2,522,232	0	13,388	0	0	2.500	3.486	MON	5,957	71,484	01/20/2017	12/25/2046
3136AV-6C-8	FANNIE MAE CMO			4	1.A FE	3,273,188	109.6120	3,781,617	3,450,000	3,307,266	0	15,773	0	0	3.000	3.437	MON	8,625	103,500	03/29/2017	04/25/2047
3136AV-FJ-3	FANNIE MAE CMO			4	1.A FE	3,326,562	109.6780	4,005,222	3,651,801	3,365,864	0	10,448	0	0	3.000	3.602	MON	9,130	109,554	03/06/2017	02/25/2047
3136AV-LD-9	FANNIE MAE CMO			4	1.A FE	2,603,761	118.7220	3,161,432	2,662,886	2,602,687	0	(143)	0	0	3.500	3.678	MON	7,767	91,458	12/01/2020	03/25/2047
3136AV-TE-9	FANNIE MAE CMO			4	1.A FE	9,708,317	101.2190	11,738,275	11,596,966	9,820,734	0	37,650	0	0	2.500	3.843	MON	24,160	286,036	12/01/2020	03/25/2047
3136AV-XV-6	FANNIE MAE CMO			4	1.A FE	3,888,418	108.5560	4,565,697	4,205,827	3,946,075	0	25,590	0	0	3.000	3.631	MON	10,515	126,175	03/16/2017	03/25/2047
3136AW-DM-6	FANNIE MAE CMO			4	1.A FE	5,358,256	111.4230	6,670,866	5,986,961	5,334,524	0	(5,391)	0	0	3.000	3.659	MON	14,967	176,724	12/01/2020	04/25/2047
3136AW-Z4-2	FANNIE MAE CMO			4	1.A FE	6,816,274	109.6920	7,912,051	7,212,988	6,859,734	0	14,654	0	0	3.000	3.363	MON	18,032	216,390	06/29/2017	07/25/2047
3136AX-S8-9	FANNIE MAE CMO			4	1.A FE	9,702,872	113.7370	11,467,312	10,082,321	9,715,374	0	4,905	0	0	3.000	3.299	MON	25,206	297,611	12/01/2020	09/25/2047
3136B1-WE-0	FANNIE MAE CMO			4	1.A FE	7,041,625	108.5510	7,260,351	6,688,394	7,030,792	0	(7,561)	0	0	3.500	2.211	MON	19,508	234,094	10/07/2019	04/25/2048
31370P-TX-9	FNMA POOL NO 237366			4	1.A	307	101.4800	326	321	316	0	1	0	0	6.000	7.114	MON	2	19	05/26/1999	10/01/2023
31371E-VW-2	FNMA POOL NO 250029			4	1.A	31,899	106.4270	35,791	33,629	32,856	0	134	0	0	6.500	8.001	MON	182	2,186	04/26/2000	05/01/2024
31371E-ZT-5	FNMA POOL NO 250154			4	1.A	54	108.9280	58	53	53	0	0	0	0	8.000	7.051	MON	0	4	07/07/1999	12/01/2024
31371F-BH-4	FNMA POOL NO 250340			4	1.A	5,243	110.2870	5,655	5,128	5,179	0	(9)	0	0	7.500	6.682	MON	32	385	11/09/1998	09/01/2025
31371H-LV-8	FNMA POOL NO 252440			4	1.A	920	115.9770	1,062	916	918	0	0	0	0	7.000	6.786	MON	5	64	05/25/1999	05/01/2029
31371J-3B-8	FNMA POOL NO 253794			4	1.A	879	116.7520	1,012	867	876	0	0	0	0	6.500	5.886	MON	5	56	10/02/2001	05/01/2031
31371K-3A-7	FNMA POOL NO 254693			4	1.A	374,735	115.7080	398,597	344,485	369,212	0	(885)	0	0	5.500	3.015	MON	1,579	18,947	06/16/2011	04/01/2033
31371K-BS-9	FNMA POOL NO 253949			4	1.A	1,755	117.6350	2,035	1,730	1,750	0	(1)	0	0	6.500	5.896	MON	9	112	10/02/2001	09/01/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31371L-PJ-2	FNMA POOL NO 255225			4	1.A	2,479,152	116.0710	2,908,241	2,505,578	2,482,267	0	376	0	0	5.500	5.754	MON	11,484	137,807	05/26/2004	06/01/2034
31371L-PP-8	FNMA POOL NO 255230			4	1.A	2,811,150	114.3990	3,351,845	2,929,951	2,830,978	0	2,508	0	0	5.000	6.083	MON	12,208	146,497	05/26/2004	06/01/2034
31371M-CE-5	FNMA POOL NO 255769			4	1.A	666,545	114.3790	737,665	644,930	662,962	0	(423)	0	0	5.000	4.020	MON	2,687	32,247	04/29/2009	07/01/2035
31371M-DS-3	FNMA POOL NO 255813			4	1.A	344,956	114.3790	381,763	333,770	343,187	0	(229)	0	0	5.000	3.967	MON	1,391	16,688	04/29/2009	08/01/2035
31371M-DT-1	FNMA POOL NO 255814			4	1.A	238,172	116.3630	281,645	242,039	238,603	0	54	0	0	5.500	5.936	MON	1,109	13,312	11/02/2005	08/01/2035
31371M-HJ-9	FNMA POOL NO 255933			4	1.A	2,083,227	116.4710	2,478,238	2,127,778	2,088,279	0	612	0	0	5.500	6.104	MON	9,752	117,027	11/14/2005	11/01/2035
31372C-U2-2	FNMA POOL NO 268901			4	1.A	7,626	102.3690	8,230	8,040	7,856	0	35	0	0	6.500	8.143	MON	44	523	04/26/2000	01/01/2024
31373G-6C-7	FNMA POOL NO 293467			4	1.A	296	103.7860	300	289	291	0	(1)	0	0	8.000	7.209	MON	2	23	07/07/1999	09/01/2024
31373L-E9-4	FNMA POOL NO 296360			4	1.A	1,906	100.9960	1,863	1,845	1,865	0	(6)	0	0	9.000	8.062	MON	14	166	08/15/1995	12/01/2024
31373T-SK-7	FNMA POOL NO 303022			4	1.A	384	109.0850	409	375	378	0	(1)	0	0	8.000	7.135	MON	3	30	07/07/1999	09/01/2024
31373T-T6-7	FNMA POOL NO 303073			4	1.A	151	106.0250	156	147	148	0	0	0	0	8.000	7.053	MON	1	12	07/07/1999	11/01/2024
31373T-Y7-9	FNMA POOL NO 303234			4	1.A	61	100.9320	60	59	60	0	0	0	0	8.000	6.921	MON	0	5	07/07/1999	01/01/2025
31373U-ET-0	FNMA POOL NO 303546			4	1.A	159	109.3650	173	158	158	0	0	0	0	7.000	6.791	MON	1	11	05/25/1999	10/01/2025
31373U-EY-9	FNMA POOL NO 303551			4	1.A	180	108.7460	191	175	178	0	0	0	0	8.000	7.055	MON	1	14	07/07/1999	10/01/2025
31373U-UC-9	FNMA POOL NO 303979			4	1.A	844	109.0020	896	822	832	0	(2)	0	0	8.000	7.080	MON	5	66	07/07/1999	01/01/2026
31373W-WW-9	FNMA POOL NO 305861			4	1.A	1,088	104.5330	1,093	1,046	1,063	0	(4)	0	0	8.500	7.272	MON	7	89	07/03/1997	06/01/2025
31374C-B8-8	FNMA POOL NO 309763			4	1.A	168	100.0270	161	161	164	0	0	0	0	8.500	6.850	MON	1	14	07/03/1997	05/01/2025
31374E-E2-4	FNMA POOL NO 311653			4	1.A	2,147	101.5950	2,096	2,063	2,095	0	(7)	0	0	8.500	7.398	MON	15	175	07/03/1997	06/01/2025
31374F-KG-3	FNMA POOL NO 312695			4	1.A	3,739	104.7300	3,763	3,593	3,650	0	(13)	0	0	8.500	7.343	MON	25	305	07/03/1997	06/01/2025
31374F-WA-3	FNMA POOL NO 313041			4	1.A	538	109.8200	576	525	532	0	(1)	0	0	8.000	7.073	MON	4	42	07/07/1999	08/01/2026
31374G-LS-4	FNMA POOL NO 313637			4	1.A	253	114.9120	283	246	250	0	0	0	0	8.000	7.001	MON	2	20	07/07/1999	07/01/2027
31374G-NC-7	FNMA POOL NO 313687			4	1.A	569	112.9810	640	566	567	0	0	0	0	7.000	6.767	MON	3	40	05/25/1999	09/01/2027
31374K-CR-7	FNMA POOL NO 316080			4	1.A	4,808	106.6720	5,001	4,688	4,729	0	(11)	0	0	8.000	7.314	MON	31	375	07/07/1999	07/01/2025
31374K-UX-4	FNMA POOL NO 316598			4	1.A	2,611	101.7470	2,553	2,510	2,546	0	(8)	0	0	8.500	7.484	MON	18	213	07/03/1997	07/01/2025
31374P-N7-8	FNMA POOL NO 320014			4	1.A	1,180	101.4080	1,167	1,150	1,163	0	(3)	0	0	8.000	7.144	MON	8	92	07/07/1999	08/01/2025
31374T-5M-7	FNMA POOL NO 324052			4	1.A	164	103.8710	171	165	164	0	0	0	0	7.000	7.109	MON	1	11	06/01/1999	09/01/2025
31374T-AT-6	FNMA POOL NO 323218			4	1.A	519	110.0000	556	506	514	0	(1)	0	0	8.000	7.102	MON	3	40	07/07/1999	06/01/2028
31374V-LN-2	FNMA POOL NO 325333			4	1.A	4,287	108.2730	4,526	4,180	4,223	0	(9)	0	0	8.000	7.252	MON	28	334	07/07/1999	12/01/2025
31374Y-2M-9	FNMA POOL NO 328480			4	1.A	4,393	101.1680	4,270	4,221	4,295	0	(14)	0	0	8.500	7.343	MON	30	359	07/03/1997	12/01/2025
31375K-5K-9	FNMA POOL NO 337550			4	1.A	134	100.1550	131	130	131	0	0	0	0	8.000	6.956	MON	1	10	07/07/1999	01/01/2023
31375X-VH-9	FNMA POOL NO 348116			4	1.A	31	103.8170	32	31	31	0	0	0	0	7.000	7.083	MON	0	2	06/01/1999	09/01/2024
31376F-W7-8	FNMA POOL NO 354470			4	1.A	1,184	101.5040	1,164	1,147	1,159	0	(3)	0	0	8.500	7.762	MON	8	98	03/11/1997	07/01/2025
31376K-FR-2	FNMA POOL NO 357576			4	1.A	1,076,511	114.3990	1,282,627	1,121,184	1,083,884	0	908	0	0	5.000	6.081	MON	4,672	56,059	05/26/2004	05/01/2034
31376Z-TP-8	FNMA POOL NO 370558			4	1.A	755	103.9710	765	736	746	0	(1)	0	0	8.000	7.135	MON	5	59	07/07/1999	05/01/2027
31378A-AL-0	FNMA POOL NO 392511			4	1.A	411	102.3630	410	401	407	0	(1)	0	0	7.500	6.542	MON	3	30	01/13/1999	09/01/2027
31378B-KR-4	FNMA POOL NO 393704			4	1.A	1,120	105.5970	1,153	1,091	1,106	0	(2)	0	0	8.000	7.234	MON	7	87	07/07/1999	08/01/2027
31378D-4D-9	FNMA POOL NO 396020			4	1.A	186	106.4510	193	181	184	0	0	0	0	7.500	6.567	MON	1	14	01/13/1999	09/01/2027
31378F-Y9-0	FNMA POOL NO 397736			4	1.A	754	104.7890	771	735	746	0	(1)	0	0	8.000	7.135	MON	5	59	07/07/1999	10/01/2027
31378G-VZ-3	FNMA POOL NO 398532			4	1.A	247	104.1240	250	240	244	0	0	0	0	7.500	6.756	MON	2	18	01/13/1999	09/01/2027
31378J-D4-6	FNMA POOL NO 399823			4	1.A	234	103.5360	236	228	231	0	0	0	0	8.000	7.115	MON	2	18	07/07/1999	09/01/2027
31378L-N5-7	FNMA POOL NO 401912			4	1.A	599	107.5660	628	584	592	0	(1)	0	0	8.000	7.237	MON	4	46	07/07/1999	10/01/2027
31378P-3T-8	FNMA POOL NO 405010			4	1.A	480	104.7900	491	468	476	0	(1)	0	0	8.000	7.024	MON	3	37	07/07/1999	11/01/2027
31378U-G4-8	FNMA POOL NO 408919			4	1.A	168	103.4480	170	164	166	0	0	0	0	8.000	7.056	MON	1	13	07/07/1999	12/01/2027
31379E-AY-3	FNMA POOL NO 416823			4	1.A	238	110.0640	264	240	239	0	0	0	0	7.000	7.087	MON	1	17	06/01/1999	02/01/2028
31379H-C7-3	FNMA POOL NO 419594			4	1.A	1,151	108.0310	1,334	1,235	1,177	0	4	0	0	6.000	8.049	MON	6	74	09/29/1999	09/01/2028
31379H-VS-6	FNMA POOL NO 420125			4	1.A	745	103.8910	755	726	734	0	(2)	0	0	8.000	7.339	MON	5	58	07/07/1999	05/01/2026
31379W-LK-1	FNMA POOL NO 431530			4	1.A	96	107.4820	106	99	97	0	0	0	0	6.000	6.755	MON	0	6	03/11/1999	09/01/2028
31379X-S2-2	FNMA POOL NO 432637			4	1.A	2,674	108.1300	2,818	2,606	2,638	0	(5)	0	0	8.000	7.457	MON	17	209	07/07/1999	05/01/2028
3137BJ-GX-5	FREDDIE MAC CMO			4	1.A FE	12,856,043	101.1150	14,111,438	13,955,850	12,894,118	0	13,870	0	0	3.000	3.638	MON	34,890	411,951	12/01/2020	05/15/2045
3137BR-NA-9	FREDDIE MAC CMO			4	1.A FE	7,639,734	106.3590	9,333,043	8,775,000	7,809,378	0	34,827	0	0	2.500	3.421	MON	18,281	219,375	01/23/2017	08/15/2046
3137BR-XB-6	FREDDIE MAC CMO			4	1.A FE	5,523,999	108.0010	6,676,402	6,181,779	5,623,992	0	19,013	0	0	2.500	3.285	MON	12,879	154,545	05/08/2017	09/15/2046
3137BS-ZC-0	FREDDIE MAC CMO			4	1.A FE	1,715,544	105.4570	2,078,752	1,971,182	1,757,912	0	17,914	0	0	2.500	3.490	MON	4,107	49,280	02/10/2017	11/15/2046
3137FH-SJ-3	FREDDIE MAC CMO			4	1.A FE	7,761,901	118.3410	9,056,134	7,652,604	7,761,151	0	(552)	0	0	4.000	3.903	MON	25,509	299,574	12/01/2020	10/15/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31380B-CC-2	FNMA POOL NO 434867			4	1.A	165	112.6490	194	173	167	0	0	0	0	6.000	7.380	MON	1	10	05/26/1999	08/01/2028
31380M-LR-5	FNMA POOL NO 444136			4	1.A	4,582	106.9270	4,922	4,603	4,582	0	0	0	0	7.000	7.096	MON	27	322	06/01/1999	12/01/2028
31380W-XK-5	FNMA POOL NO 452582			4	1.A	3,631	109.3690	3,953	3,614	3,618	0	(2)	0	0	7.000	6.897	MON	21	253	05/25/1999	04/01/2029
31380X-SM-5	FNMA POOL NO 453324			4	1.A	2,769	106.2290	2,933	2,761	2,762	0	(1)	0	0	7.000	6.906	MON	16	193	05/20/1999	02/01/2029
31381C-XG-7	FNMA POOL NO 457079			4	1.A	1,028	106.9780	1,105	1,033	1,028	0	0	0	0	7.000	7.093	MON	6	72	06/01/1999	01/01/2029
31381F-V6-4	FNMA POOL NO 459737			4	1.A	1,210	104.0790	1,256	1,206	1,207	0	0	0	0	7.000	6.865	MON	7	85	05/20/1999	03/01/2029
31382D-U7-7	FNMA POOL NO 479506			4	1.A	738	112.5860	870	773	745	0	1	0	0	6.500	8.136	MON	4	50	08/18/2000	04/01/2029
31382D-WD-2	FNMA POOL NO 479544			4	1.A	351	108.9690	397	364	354	0	1	0	0	6.500	7.689	MON	2	23	11/08/1999	08/01/2029
31382G-GB-7	FNMA POOL NO 481794			4	1.A	1,359	101.7650	1,390	1,366	1,360	0	0	0	0	7.000	7.096	MON	8	96	06/01/1999	05/01/2029
31382J-Y9-6	FNMA POOL NO 484136			4	1.A	7,644	107.5200	8,194	7,621	7,623	0	(3)	0	0	7.000	6.909	MON	44	533	05/20/1999	02/01/2029
31382K-2S-6	FNMA POOL NO 485085			4	1.A	48	100.0610	50	50	49	0	0	0	0	7.500	8.926	MON	0	4	05/11/2000	10/01/2029
31382P-5F-0	FNMA POOL NO 488746			4	1.A	132	101.1670	134	132	132	0	0	0	0	7.000	6.895	MON	1	9	05/20/1999	03/01/2029
31382Q-AZ-8	FNMA POOL NO 488824			4	1.A	1,890	103.4220	1,949	1,884	1,886	0	(1)	0	0	7.000	6.870	MON	11	132	05/20/1999	03/01/2029
31382R-C6-8	FNMA POOL NO 489793			4	1.A	2,358	109.9000	2,584	2,351	2,353	0	(1)	0	0	7.000	6.875	MON	14	164	05/20/1999	05/01/2029
31382T-JA-8	FNMA POOL NO 491757			4	1.A	1,921	110.0260	2,107	1,915	1,916	0	(1)	0	0	7.000	6.871	MON	11	134	05/20/1999	04/01/2029
31382U-RV-0	FNMA POOL NO 492900			4	1.A	44	111.4420	48	43	44	0	0	0	0	7.000	6.698	MON	0	3	05/25/1999	10/01/2028
31382V-HJ-6	FNMA POOL NO 493533			4	1.A	3,192	110.3030	3,510	3,182	3,184	0	(1)	0	0	7.000	6.888	MON	19	223	05/20/1999	04/01/2029
31382V-N6-7	FNMA POOL NO 493713			4	1.A	600	110.5640	661	598	599	0	0	0	0	7.000	6.889	MON	3	42	05/20/1999	04/01/2029
31383B-HE-0	FNMA POOL NO 498029			4	1.A	962	106.6400	1,105	1,036	980	0	3	0	0	6.500	8.903	MON	6	67	02/09/2000	09/01/2029
31383E-AD-3	FNMA POOL NO 500504			4	1.A	806	104.7430	841	803	804	0	0	0	0	7.000	6.783	MON	5	56	05/25/1999	05/01/2029
31383E-HS-3	FNMA POOL NO 500741			4	1.A	607	101.0770	653	646	615	0	1	0	0	6.500	8.841	MON	4	42	06/07/2000	06/01/2029
31383E-RP-8	FNMA POOL NO 500994			4	1.A	144	107.8640	161	149	145	0	0	0	0	6.500	7.709	MON	1	9	11/08/1999	08/01/2029
31383E-XX-4	FNMA POOL NO 501194			4	1.A	715	106.7150	760	712	713	0	0	0	0	7.000	6.803	MON	4	50	05/25/1999	06/01/2029
31383E-YC-9	FNMA POOL NO 501207			4	1.A	1,359	110.3260	1,492	1,352	1,355	0	(1)	0	0	7.000	6.844	MON	8	95	05/25/1999	06/01/2029
31383H-NF-7	FNMA POOL NO 503590			4	1.A	2,410	108.7430	2,719	2,501	2,438	0	4	0	0	6.500	7.369	MON	14	162	11/08/1999	07/01/2029
31383H-TN-4	FNMA POOL NO 503757			4	1.A	291	110.1330	333	302	294	0	0	0	0	6.500	7.721	MON	2	20	11/08/1999	07/01/2029
31383J-6M-7	FNMA POOL NO 504976			4	1.A	1,525	106.4660	1,679	1,577	1,537	0	2	0	0	7.500	8.548	MON	10	118	05/11/2000	07/01/2029
31383K-EC-7	FNMA POOL NO 505131			4	1.A	12	100.5530	13	12	12	0	0	0	0	6.500	9.138	MON	0	1	02/09/2000	07/01/2029
31383K-KM-8	FNMA POOL NO 505300			4	1.A	203	110.0400	231	210	205	0	0	0	0	7.500	8.505	MON	1	16	05/11/2000	08/01/2029
31383K-R6-6	FNMA POOL NO 505509			4	1.A	10	100.0400	10	10	10	0	0	0	0	6.500	8.153	MON	0	1	11/08/1999	07/01/2029
31383M-HL-0	FNMA POOL NO 507035			4	1.A	182	110.2250	207	188	183	0	0	0	0	7.500	8.504	MON	1	14	05/11/2000	08/01/2029
31383M-VU-4	FNMA POOL NO 507427			4	1.A	1,662	113.7100	1,955	1,719	1,675	0	2	0	0	7.500	8.548	MON	11	129	05/11/2000	07/01/2029
31383Q-FW-9	FNMA POOL NO 509681			4	1.A	294	105.9090	324	306	297	0	0	0	0	6.500	7.763	MON	2	20	11/08/1999	08/01/2029
31383U-TH-8	FNMA POOL NO 513652			4	1.A	348	107.7170	388	360	350	0	0	0	0	7.500	8.706	MON	2	27	05/11/2000	09/01/2029
31383W-X7-1	FNMA POOL NO 515602			4	1.A	274	101.2350	288	285	276	0	0	0	0	6.500	7.733	MON	2	19	11/08/1999	11/01/2029
31384C-Q5-6	FNMA POOL NO 519876			4	1.A	100	111.2450	115	103	100	0	0	0	0	7.500	8.605	MON	1	8	05/11/2000	02/01/2030
31384D-4R-0	FNMA POOL NO 521132			4	1.A	1,358	111.2210	1,533	1,379	1,362	0	1	0	0	7.000	7.426	MON	8	97	11/15/1999	12/01/2029
31384D-LC-4	FNMA POOL NO 520623			4	1.A	37	103.1860	40	38	38	0	0	0	0	7.500	8.525	MON	0	3	05/11/2000	11/01/2029
31384J-BE-8	FNMA POOL NO 524837			4	1.A	493	110.6080	564	510	496	0	1	0	0	7.500	8.714	MON	3	38	05/11/2000	01/01/2030
31384M-PZ-9	FNMA POOL NO 527940			4	1.A	3,240	112.4030	3,767	3,351	3,268	0	4	0	0	7.500	8.436	MON	21	251	05/11/2000	01/01/2030
31384N-W2-2	FNMA POOL NO 529065			4	1.A	23	101.5580	24	24	23	0	0	0	0	7.500	8.538	MON	0	2	05/11/2000	03/01/2030
31384V-LV-2	FNMA POOL NO 535040			4	1.A	63	117.5170	77	66	64	0	0	0	0	7.500	8.709	MON	0	5	05/11/2000	12/01/2029
31385X-AZ-0	FNMA POOL NO 555424			4	1.A	2,521,678	115.6540	2,681,647	2,318,674	2,486,219	0	(5,668)	0	0	5.500	2.934	MON	10,627	127,527	06/20/2011	05/01/2033
31385X-EC-7	FNMA POOL NO 555531			4	1.A	480,400	115.6260	512,765	443,468	473,685	0	(1,015)	0	0	5.500	3.081	MON	2,033	24,391	07/29/2010	06/01/2033
31386F-6B-6	FNMA POOL NO 562566			4	1.A	4,257	111.4950	4,801	4,306	4,264	0	1	0	0	6.000	6.334	MON	22	258	09/13/2001	02/01/2031
31386S-L6-2	FNMA POOL NO 571949			4	1.A	645	109.9940	700	636	643	0	0	0	0	6.500	5.816	MON	3	41	10/02/2001	07/01/2031
31386U-5K-4	FNMA POOL NO 574250			4	1.A	1,256	111.4170	1,379	1,238	1,252	0	(1)	0	0	6.500	5.940	MON	7	81	10/02/2001	08/01/2031
31387B-DA-8	FNMA POOL NO 578897			4	1.A	157	107.8800	167	155	157	0	0	0	0	6.500	5.728	MON	1	10	10/02/2001	04/01/2031
31387C-XF-3	FNMA POOL NO 580378			4	1.A	6,754	107.0560	7,126	6,657	6,724	0	(5)	0	0	6.500	6.040	MON	36	433	10/02/2001	04/01/2031
31387D-XQ-7	FNMA POOL NO 581287			4	1.A	566	113.6760	634	558	564	0	0	0	0	6.500	5.860	MON	3	36	10/02/2001	05/01/2031
31387E-6X-0	FNMA POOL NO 582386			4	1.A	1,444	113.9410	1,622	1,423	1,439	0	(1)	0	0	6.500	5.910	MON	8	93	10/02/2001	05/01/2031
31387G-QB-1	FNMA POOL NO 583750			4	1.A	1,309	100.4980	1,297	1,290	1,306	0	(1)	0	0	6.500	5.719	MON	7	84	10/02/2001	06/01/2031
31387J-SQ-0	FNMA POOL NO 585627			4	1.A	801	114.6560	905	789	798	0	0	0	0	6.500	5.879	MON	4	51	10/02/2001	06/01/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31387R-4Z-8	FNMA POOL NO 592240			4	1.A	28,319	114.2600	31,888	27,908	28,165	0	(17)	0	0	6.500	6.148	MON	151	1,814	10/02/2001	08/01/2031
31387R-B9-8	FNMA POOL NO 591464			4	1.A	4,313	113.3470	4,818	4,251	4,297	0	(3)	0	0	6.500	5.983	MON	23	276	10/02/2001	09/01/2031
31387V-3C-1	FNMA POOL NO 595795			4	1.A	834	110.9280	912	822	831	0	0	0	0	6.500	5.854	MON	4	54	10/02/2001	09/01/2031
31387V-3K-3	FNMA POOL NO 595802			4	1.A	6,386	114.5890	7,212	6,294	6,362	0	(4)	0	0	6.500	5.963	MON	34	409	10/02/2001	09/01/2031
31388C-GK-0	FNMA POOL NO 600602			4	1.A	443	113.6120	497	437	442	0	0	0	0	6.500	5.821	MON	2	29	10/02/2001	08/01/2031
31388G-3S-8	FNMA POOL NO 604809			4	1.A	1,468	104.1320	1,507	1,448	1,464	0	(1)	0	0	6.500	5.882	MON	8	94	10/02/2001	09/01/2031
31388G-C9-0	FNMA POOL NO 604096			4	1.A	1,869	110.3950	2,034	1,842	1,863	0	(1)	0	0	6.500	5.907	MON	10	120	10/02/2001	09/01/2031
31388G-CP-4	FNMA POOL NO 604078			4	1.A	800	110.5660	872	788	797	0	0	0	0	6.500	5.887	MON	4	51	10/02/2001	09/01/2031
31388G-CX-7	FNMA POOL NO 604086			4	1.A	1,885	113.7470	2,114	1,859	1,879	0	(1)	0	0	6.500	5.970	MON	10	121	10/02/2001	09/01/2031
31388H-BA-6	FNMA POOL NO 604933			4	1.A	29,611	114.9190	34,415	29,947	29,657	0	6	0	0	6.000	6.315	MON	150	1,797	09/13/2001	10/01/2031
31388N-QM-1	FNMA POOL NO 609860			4	1.A	4,503	111.4400	5,075	4,554	4,510	0	1	0	0	6.000	6.294	MON	23	273	09/13/2001	10/01/2031
31388N-QU-3	FNMA POOL NO 609867			4	1.A	11,382	109.1150	12,564	11,515	11,399	0	1	0	0	6.000	6.342	MON	58	691	09/14/2001	10/01/2031
31388N-QW-9	FNMA POOL NO 609869			4	1.A	8,315	109.7770	8,997	8,196	8,290	0	(5)	0	0	6.500	5.873	MON	44	532	10/02/2001	10/01/2031
31388Q-CU-1	FNMA POOL NO 611283			4	1.A	463	103.9450	475	457	462	0	0	0	0	6.500	5.725	MON	2	30	10/02/2001	11/01/2031
31388Q-LC-1	FNMA POOL NO 611523			4	1.A	7,979	111.5040	8,769	7,865	7,946	0	(3)	0	0	6.500	6.042	MON	43	511	10/02/2001	11/01/2031
31389V-NZ-6	FNMA POOL NO 636808			4	1.A	277,055	114.6800	319,137	278,286	277,100	0	(1)	0	0	6.500	6.586	MON	1,507	18,089	03/11/2002	04/01/2032
31389V-RH-2	FNMA POOL NO 636888			4	1.A	13,381	114.3920	15,374	13,440	13,383	0	0	0	0	6.500	6.585	MON	73	874	03/11/2002	04/01/2032
31389X-3Z-4	FNMA POOL NO 639016			4	1.A	105,463	112.0060	118,626	105,910	105,460	0	0	0	0	6.500	6.585	MON	574	6,884	03/11/2002	04/01/2032
3138A1-HM-6	FNMA POOL NO AH0235			4	1.A	1,188,600	106.1960	1,195,447	1,125,701	1,155,288	0	(4,890)	0	0	3.500	2.141	MON	3,283	39,400	05/23/2012	12/01/2025
3138A2-CF-4	FNMA POOL NO AH0969			4	1.A	4,514,633	106.1750	4,777,737	4,499,868	4,502,942	0	(1,715)	0	0	3.500	3.362	MON	13,125	157,496	12/21/2010	12/01/2025
3138A7-G6-9	FNMA POOL NO AH5620			4	1.A	1,772,910	106.4410	1,846,483	1,734,748	1,754,726	0	(2,992)	0	0	4.000	3.247	MON	5,782	69,390	04/01/2011	02/01/2026
3138AE-J8-7	FNMA POOL NO AI1186			4	1.A	1,934,421	110.4120	2,044,625	1,851,813	1,925,524	0	(774)	0	0	4.000	2.991	MON	6,173	74,072	08/18/2011	04/01/2041
3138AR-ZZ-0	FNMA POOL NO AJ0759			4	1.A	866,197	110.4120	885,634	802,117	856,787	0	(1,807)	0	0	4.000	2.811	MON	2,674	32,085	11/07/2012	09/01/2041
3138AS-3T-7	FNMA POOL NO AJ1709			4	1.A	6,118,988	110.4810	6,260,209	5,666,311	6,065,662	0	(4,392)	0	0	4.000	2.533	MON	18,888	226,653	11/07/2012	09/01/2041
3138AT-MN-7	FNMA POOL NO AJ2164			4	1.A	295,810	110.4120	302,448	273,926	293,614	0	609	0	0	4.000	2.284	MON	913	10,957	11/07/2012	09/01/2041
3138AV-TM-7	FNMA POOL NO AJ4155			4	1.A	2,261,782	110.4810	2,353,930	2,130,616	2,247,005	0	(1,344)	0	0	4.000	2.781	MON	7,102	85,225	02/29/2012	11/01/2041
3138AW-CN-1	FNMA POOL NO AJ4576			4	1.A	1,251,287	108.3930	1,312,427	1,210,801	1,248,139	0	(358)	0	0	3.500	2.685	MON	3,532	42,378	10/29/2014	11/01/2041
3138E3-CB-7	FNMA POOL NO AJ9965			4	1.A	1,740,819	110.3610	1,814,042	1,643,736	1,731,780	0	(1,042)	0	0	4.000	2.892	MON	5,479	65,750	10/06/2014	06/01/2042
3138E5-FX-1	FNMA POOL NO AK1081			4	1.A	2,928,765	108.3930	3,081,230	2,842,639	2,919,792	0	(561)	0	0	3.500	2.825	MON	8,291	99,492	01/24/2012	01/01/2042
3138EK-VH-5	FNMA POOL NO AL3315			4	1.A	1,556,882	110.0140	1,697,669	1,543,138	1,555,196	0	(187)	0	0	3.500	3.328	MON	4,501	54,010	10/16/2013	03/01/2043
3138EL-5N-9	FNMA POOL NO AL4452			4	1.A	1,947,034	110.4580	2,032,220	1,839,808	1,938,457	0	(1,058)	0	0	4.000	2.831	MON	6,133	73,592	05/15/2014	11/01/2043
3138EN-VK-2	FNMA POOL NO AL6017			4	1.A	9,995,942	108.2570	10,477,500	9,678,370	9,970,510	0	(1,263)	0	0	3.500	2.783	MON	28,229	338,743	10/29/2014	12/01/2042
3138ER-NB-2	FNMA POOL NO AL9385			4	1.A	17,441,355	107.2320	18,221,578	16,992,643	17,429,128	0	(6,761)	0	0	3.000	2.550	MON	42,482	509,779	08/08/2019	11/01/2046
3138LT-JW-9	FNMA POOL NO AO2976			4	1.A	22,822,678	108.9940	24,360,603	22,350,352	22,768,253	0	(5,759)	0	0	3.500	3.121	MON	65,189	782,262	11/18/2013	05/01/2042
3138M7-WU-5	FNMA POOL NO AP4258			4	1.A	677,252	106.6480	715,342	670,754	676,506	0	(70)	0	0	3.000	2.827	MON	1,677	20,123	05/20/2015	08/01/2042
3138MF-3T-2	FNMA POOL NO AQ0809			4	1.A	6,959,227	108.2570	7,431,083	6,864,306	6,947,401	0	(1,650)	0	0	3.500	3.261	MON	20,021	240,251	11/14/2013	12/01/2042
3138ML-VX-9	FNMA POOL NO AQ5129			4	1.A	21,343,088	106.6480	23,496,130	22,031,575	21,410,403	0	3,648	0	0	3.000	3.513	MON	55,079	660,947	11/13/2013	11/01/2042
3138MR-LJ-8	FNMA POOL NO AQ9328			4	1.A	9,894,424	108.9940	10,403,960	9,545,419	9,860,762	0	(4,753)	0	0	3.500	2.848	MON	27,841	334,090	10/29/2014	01/01/2043
3138WC-ZL-0	FNMA POOL NO AS3446			4	1.A	379,803	108.7800	386,176	355,008	378,559	0	(62)	0	0	4.000	1.941	MON	1,183	14,200	02/06/2015	09/01/2044
3138WH-SR-4	FNMA POOL NO AS7727			4	1.A	13,026,682	108.2390	13,703,828	12,660,709	13,018,330	0	(7,183)	0	0	3.000	2.489	MON	31,652	379,821	12/05/2019	08/01/2046
3138WK-NU-5	FNMA POOL NO AS9402			4	1.A	1,515,484	108.5290	1,634,264	1,505,837	1,514,276	0	(376)	0	0	3.000	2.952	MON	3,765	45,175	09/29/2017	02/01/2047
3138WT-RW-8	FNMA POOL NO AT5900			4	1.A	2,310,305	106.6410	2,539,532	2,381,374	2,316,655	0	289	0	0	3.000	3.488	MON	5,953	71,441	04/29/2014	06/01/2043
3138Y6-3S-1	FNMA POOL NO AX5308			4	1.A	2,005,325	108.3930	2,079,956	1,918,897	1,999,078	0	(279)	0	0	3.500	2.390	MON	5,597	67,161	03/03/2015	01/01/2042
3138Y8-S9-2	FNMA POOL NO AX6843			4	1.A	1,051,725	109.1600	1,073,899	983,782	1,048,044	0	(446)	0	0	4.000	2.237	MON	3,279	39,351	12/31/2014	11/01/2044
3138YR-3Y-2	FNMA POOL NO AZ0814			4	1.A	1,482,149	108.3530	1,529,482	1,411,570	1,480,718	0	(1,431)	0	0	3.500	2.485	MON	4,117	45,288	01/08/2020	07/01/2045
31390C-WJ-1	FNMA POOL NO 642449			4	1.A	165,619	119.3580	198,517	166,321	165,613	0	(1)	0	0	6.500	6.585	MON	901	10,811	03/11/2002	04/01/2032
31391N-C3-3	FNMA POOL NO 671590 - 30YR 6.0			4	1.A	11,363	100.4640	10,211	10,163	11,165	0	(25)	0	0	6.000	2.402	MON	51	610	05/23/2012	10/01/2032
31391W-5H-0	FNMA POOL NO 679548			4	1.A	1,638	114.1590	1,711	1,499	1,613	0	(4)	0	0	5.000	2.552	MON	6	75	01/01/2013	04/01/2033
313968-RF-8	FHLMC GOLD POOL NO D30486			4	1.A	44	100.9140	46	45	45	0	0	0	0	7.500	8.196	MON	0	3	04/12/1995	02/01/2023
313968-TC-3	FHLMC GOLD POOL NO D30547			4	1.A	199	100.8800	206	204	202	0	0	0	0	7.500	8.271	MON	1	15	04/12/1995	02/01/2023
31400W-MC-1	FNMA POOL NO 699755			4	1.A	70,156	114.3330	80,941	70,794	70,244	0	7	0	0	5.500	5.734	MON	324	3,893	04/01/2016	04/01/2033
31401K-3E-3	FNMA POOL NO 710997 - ARM 30YR			4	1.A	80,148	104.4180	78,063	74,760	79,166	0	(217)	0	0	2.655	0.757	MON	165	2,850	11/07/2012	07/01/2033
31401N-4U-0	FNMA POOL NO 713735			4	1.A	6,877	114.1590	7,187	6,296	6,787	0	(17)	0	0	5.000	2.411	MON	26	315	01/01/2013	09/01/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31402C-PL-0	FNMA POOL NO 725027			4	1.A	182,500	114.1590	196,057	171,740	180,420	0	(303)	0	0	5.000	3.351	MON	716	8,587	09/16/2010	11/01/2033
31402D-DB-3	FNMA POOL NO 725598			4	1.A	1,198,668	116.2170	1,294,549	1,113,907	1,184,305	0	(2,145)	0	0	5.500	3.424	MON	5,105	61,265	02/28/2011	07/01/2034
31402D-KK-5	FNMA POOL NO 725798			4	1.A	405,338	100.6120	385,692	383,346	401,754	0	(924)	0	0	2.366	0.923	MON	756	12,265	05/23/2012	06/01/2034
31402Q-2V-2	FNMA POOL NO 735288			4	1.A	1,397,815	114.3990	1,522,357	1,330,739	1,387,252	0	(1,530)	0	0	5.000	3.592	MON	5,545	66,537	08/25/2011	03/01/2035
31402Q-6T-3	FNMA POOL NO 735382			4	1.A	2,242,411	114.3990	2,389,277	2,088,541	2,218,448	0	(3,527)	0	0	5.000	3.004	MON	8,702	104,427	08/11/2011	04/01/2035
31402Q-6U-0	FNMA POOL NO 735383			4	1.A	3,849,346	114.3990	4,262,273	3,725,784	3,827,308	0	(2,858)	0	0	5.000	4.076	MON	15,524	186,289	04/29/2009	04/01/2035
31402Q-WA-5	FNMA POOL NO 735141			4	1.A	124,017	116.4440	136,659	117,360	122,964	0	(155)	0	0	5.500	3.863	MON	538	6,455	04/20/2010	01/01/2035
31402Q-Y3-9	FNMA POOL NO 735230			4	1.A	1,638,678	116.4320	1,854,518	1,592,787	1,633,896	0	(1,302)	0	0	5.500	4.583	MON	7,300	87,603	04/01/2016	02/01/2035
31402Q-YV-7	FNMA POOL NO 735224			4	1.A	1,274,495	116.2740	1,377,215	1,184,456	1,260,677	0	(2,076)	0	0	5.500	3.347	MON	5,429	65,145	01/27/2011	02/01/2035
31402R-AB-5	FNMA POOL NO 735402			4	1.A	2,901,402	114.3990	3,244,328	2,835,967	2,890,032	0	(1,556)	0	0	5.000	4.326	MON	11,817	141,799	08/21/2009	04/01/2035
31402R-BE-8	FNMA POOL NO 735437			4	1.A	254,896	101.0280	240,207	237,763	252,440	0	(494)	0	0	2.522	0.505	MON	500	8,746	11/07/2012	09/01/2034
31402R-F8-7	FNMA POOL NO 735591			4	1.A	19,034,540	114.3990	21,090,556	18,435,903	18,938,512	0	(13,857)	0	0	5.000	4.066	MON	76,816	921,794	04/01/2016	06/01/2035
31402R-FU-8	FNMA POOL NO 735579			4	1.A	724,285	114.3990	803,566	702,422	720,737	0	(500)	0	0	5.000	4.086	MON	2,927	35,121	10/08/2009	06/01/2035
31402R-FV-6	FNMA POOL NO 735580			4	1.A	2,960,552	114.3990	3,292,824	2,878,359	2,946,769	0	(1,838)	0	0	5.000	4.176	MON	11,993	143,918	04/01/2016	06/01/2035
31402R-JL-4	FNMA POOL NO 735667			4	1.A	12,661,202	114.3990	14,169,332	12,385,848	12,613,862	0	(6,466)	0	0	5.000	4.351	MON	51,608	619,292	07/30/2009	07/01/2035
31402R-JN-0	FNMA POOL NO 735669			4	1.A	128,191	114.3990	141,819	123,968	127,473	0	(100)	0	0	5.000	4.044	MON	517	6,198	05/13/2009	04/01/2035
31402R-JV-2	FNMA POOL NO 735676			4	1.A	17,173,196	114.3990	18,983,249	16,593,841	17,083,346	0	(13,150)	0	0	5.000	3.995	MON	69,141	829,693	08/24/2011	07/01/2035
31402R-RN-1	FNMA POOL NO 735893			4	1.A	574,120	114.3790	624,474	545,968	570,061	0	(604)	0	0	5.000	3.536	MON	2,275	27,298	04/15/2011	10/01/2035
31402R-SN-0	FNMA POOL NO 735925			4	1.A	649,755	114.3790	725,611	634,391	647,327	0	(336)	0	0	5.000	4.270	MON	2,643	31,720	08/18/2009	10/01/2035
31402R-UN-7	FNMA POOL NO 735989			4	1.A	823,667	115.8180	885,946	764,944	814,840	0	(1,399)	0	0	5.500	3.291	MON	3,506	42,072	01/01/2013	02/01/2035
31402T-BX-2	FNMA POOL NO 737254-30YR 6.623			4	1.A	88,766	100.8480	84,470	83,759	87,850	0	(178)	0	0	1.886	0.352	MON	132	2,494	11/07/2012	09/01/2033
31403C-3V-1	FNMA POOL NO 745212			4	1.A	108,602	104.2230	105,631	101,351	107,622	0	(196)	0	0	2.139	0.209	MON	181	3,409	11/07/2012	01/01/2036
31403C-6L-0	FNMA POOL NO 745275			4	1.A	1,865,120	114.3790	2,048,122	1,790,643	1,854,656	0	(1,508)	0	0	5.000	3.769	MON	7,461	89,532	08/15/2011	02/01/2036
31403C-ZM-6	FNMA POOL NO 745148			4	1.A	1,092,415	114.3790	1,216,185	1,063,292	1,088,118	0	(627)	0	0	5.000	4.168	MON	4,430	53,165	06/07/2011	01/01/2036
31403D-BD-0	FNMA POOL NO 745336			4	1.A	2,220,095	114.3790	2,443,682	2,136,475	2,208,575	0	(1,664)	0	0	5.000	3.822	MON	8,902	106,824	05/23/2012	03/01/2036
31403D-BW-8	FNMA POOL NO 745353			4	1.A	606,908	116.7870	728,835	624,070	608,912	0	229	0	0	5.500	6.292	MON	2,860	34,324	04/11/2006	03/01/2036
31403D-BY-4	FNMA POOL NO 745355			4	1.A	4,692,699	114.3790	5,244,269	4,584,986	4,676,198	0	(2,218)	0	0	5.000	4.278	MON	19,104	229,249	04/29/2009	03/01/2036
31403D-DR-7	FNMA POOL NO 745412			4	1.A	1,494,818	116.5480	1,609,170	1,380,695	1,478,475	0	(2,369)	0	0	5.500	3.188	MON	6,328	75,938	07/27/2010	12/01/2035
31403D-DX-4	FNMA POOL NO 745418			4	1.A	4,032,969	116.7390	4,520,623	3,872,404	4,011,876	0	(3,008)	0	0	5.500	4.178	MON	17,749	212,982	04/01/2016	04/01/2036
31403D-GY-9	FNMA POOL NO 745515			4	1.A	49,152	114.3790	54,347	47,515	48,924	0	(32)	0	0	5.000	3.948	MON	198	2,376	11/04/2009	05/01/2036
31403D-J7-5	FNMA POOL NO 745586			4	1.A	2,055,375	116.5200	2,485,006	2,132,685	2,063,224	0	1,018	0	0	5.500	6.708	MON	9,775	117,297	06/01/2006	06/01/2036
31403D-QG-7	FNMA POOL NO 745755			4	1.A	618,201	114.3990	703,153	614,648	617,435	0	(103)	0	0	5.000	4.791	MON	2,561	30,732	06/19/2009	12/01/2035
31403D-VZ-9	FNMA POOL NO 745932			4	1.A	236,278	119.4000	276,288	231,397	235,660	0	(84)	0	0	6.500	5.693	MON	1,253	15,041	03/21/2007	11/01/2036
31403D-WU-9	FNMA POOL NO 745959			4	1.A	94,714	116.6780	107,064	91,760	94,357	0	(50)	0	0	5.500	4.382	MON	421	5,047	06/02/2009	11/01/2036
31403G-JK-9	FNMA POOL NO 748266			4	1.A	9,775	114.1590	11,434	10,016	9,818	0	4	0	0	5.000	5.603	MON	42	501	12/09/2003	10/01/2033
31403Q-A9-1	FNMA POOL NO 754332			4	1.A	16,180	114.1590	18,930	16,582	16,252	0	7	0	0	5.000	5.598	MON	69	829	12/09/2003	12/01/2033
31404K-KS-0	FNMA POOL NO 770805			4	1.A	743,893	114.3990	886,323	774,762	748,343	0	482	0	0	5.000	6.212	MON	3,228	38,738	05/26/2004	04/01/2034
31404K-ML-3	FNMA POOL NO 770863			4	1.A	1,476,629	114.3990	1,760,643	1,539,032	1,485,571	0	648	0	0	5.000	6.242	MON	6,413	76,951	05/26/2004	04/01/2034
31404N-FL-5	FNMA POOL NO 773371			4	1.A	602,068	114.3990	717,869	627,511	605,671	0	441	0	0	5.000	6.256	MON	2,615	31,375	05/26/2004	04/01/2034
31404N-FV-3	FNMA POOL NO 773380			4	1.A	728,866	114.3990	868,419	759,112	733,582	0	323	0	0	5.000	6.128	MON	3,163	37,956	05/26/2004	05/01/2034
31404N-MW-3	FNMA POOL NO 773573			4	1.A	848,548	114.3990	1,011,016	883,760	854,074	0	754	0	0	5.000	6.122	MON	3,682	44,188	05/26/2004	05/01/2034
31404Q-R3-5	FNMA POOL NO 775506			4	1.A	1,363,357	114.3990	1,624,393	1,419,932	1,372,450	0	1,229	0	0	5.000	6.099	MON	5,916	70,996	05/26/2004	05/01/2034
31404Q-SC-4	FNMA POOL NO 775515 - 30YR 5.000			4	1.A	118,814	115.4980	126,455	109,487	116,887	0	(351)	0	0	5.000	3.225	MON	456	5,475	05/23/2012	05/01/2034
31404Q-VG-1	FNMA POOL NO 775615			4	1.A	1,744,523	114.3990	2,080,064	1,818,248	1,757,144	0	1,632	0	0	5.000	6.062	MON	7,576	90,912	05/26/2004	05/01/2034
31404Q-Y3-7	FNMA POOL NO 775730			4	1.A	1,493,451	114.3990	1,779,396	1,555,425	1,504,264	0	1,713	0	0	5.000	6.025	MON	6,481	77,771	05/26/2004	05/01/2034
31404R-4C-8	FNMA POOL NO 776719			4	1.A	860,308	114.3990	1,025,779	896,665	865,940	0	602	0	0	5.000	6.156	MON	3,736	44,833	05/26/2004	05/01/2034
31404R-4U-8	FNMA POOL NO 776735			4	1.A	1,021,296	114.3990	1,217,732	1,064,457	1,027,340	0	880	0	0	5.000	6.259	MON	4,435	53,223	05/26/2004	05/01/2034
31404R-RC-3	FNMA POOL NO 776383			4	1.A	178,596	103.9710	173,146	166,533	176,688	0	(381)	0	0	2.628	0.647	MON	365	5,804	11/07/2012	06/01/2034
31404S-FH-3	FNMA POOL NO 776968			4	1.A	892,798	114.3990	1,064,518	930,528	898,464	0	853	0	0	5.000	6.196	MON	3,877	46,526	05/26/2004	04/01/2034
31404U-4J-6	FNMA POOL NO 779425			4	1.A	1,432,074	115.9130	1,677,785	1,447,453	1,433,967	0	272	0	0	5.500	5.748	MON	6,634	79,610	05/26/2004	06/01/2034
31404U-4L-1	FNMA POOL NO 779427			4	1.A	1,510,570	115.9760	1,770,720	1,526,793	1,512,465	0	199	0	0	5.500	5.757	MON	6,998	83,974	05/26/2004	06/01/2034
31404U-4T-4	FNMA POOL NO 779434			4	1.A	5,013,839	114.3990	5,979,658	5,227,003	5,051,557	0	5,361	0	0	5.000	6.029	MON	21,779	261,350	05/26/2004	06/01/2034
31404U-4U-1	FNMA POOL NO 779435			4	1.A	838,857	117.0630	992,540	847,866	839,766	0	40	0	0	5.500	5.783	MON	3,886	46,632	05/26/2004	06/01/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31404U-KC-3	FNMA POOL NO 778891			4	1.A	1,325,993	114.3990	1,581,033	1,382,030	1,335,461	0	874	0	0	5.000	6.065	MON	5,758	69,101	05/26/2004	06/01/2034
31404U-UQ-1	FNMA POOL NO 779191			4	1.A	1,355,539	116.1630	1,591,794	1,370,313	1,357,332	0	250	0	0	5.500	5.756	MON	6,281	75,367	05/26/2004	06/01/2034
31404U-YU-8	FNMA POOL NO 779323			4	1.A	168,457	101.2350	160,022	158,070	166,568	0	(325)	0	0	2.596	1.029	MON	342	5,290	11/07/2012	06/01/2034
31404V-XV-5	FNMA POOL NO 780192 - 30YR 3.856			4	1.A	276,585	101.8770	262,663	257,823	273,501	0	(607)	0	0	3.618	1.666	MON	777	10,162	11/07/2012	05/01/2034
31404W-R3-2	FNMA POOL NO 780906			4	1.A	1,167,484	114.3990	1,392,037	1,216,822	1,175,420	0	1,012	0	0	5.000	6.120	MON	5,070	60,841	05/26/2004	05/01/2034
31404W-RE-8	FNMA POOL NO 780885			4	1.A	971,362	114.3990	1,158,193	1,012,412	977,191	0	599	0	0	5.000	6.244	MON	4,218	50,621	05/26/2004	05/01/2034
31404W-RK-4	FNMA POOL NO 780890			4	1.A	1,001,570	114.3990	1,193,239	1,043,047	1,009,391	0	994	0	0	5.000	5.956	MON	4,346	52,152	05/26/2004	05/01/2034
31405N-RY-3	FNMA POOL NO 794403			4	1.A	231,554	100.6030	217,802	216,497	229,333	0	(431)	0	0	2.123	0.142	MON	383	7,441	11/07/2012	09/01/2034
31405U-Q7-7	FNMA POOL NO 799778			4	1.A	95,173	109.8010	95,083	86,596	93,785	0	(275)	0	0	5.500	3.040	MON	397	4,763	05/23/2012	11/01/2034
31406B-JY-7	FNMA POOL NO 804979			4	1.A	166,774	112.6470	170,936	151,744	163,688	0	(468)	0	0	5.500	3.548	MON	696	8,346	05/23/2012	12/01/2034
31406G-2N-8	FNMA POOL NO 809981			4	1.A	99,327	101.0200	93,963	93,015	98,534	0	(77)	0	0	3.585	1.395	MON	278	3,590	11/07/2012	03/01/2035
31406G-5Z-8	FNMA POOL NO 810064			4	1.A	284,972	115.4740	303,331	262,684	281,072	0	(356)	0	0	5.000	3.091	MON	1,095	13,134	05/23/2012	03/01/2035
31406G-ZR-3	FNMA POOL NO 809952			4	1.A	288,822	113.0500	298,084	263,675	285,079	0	(383)	0	0	5.500	3.007	MON	1,209	14,502	05/23/2012	02/01/2035
31406J-TD-5	FNMA POOL NO 811548			4	1.A	4,410	100.0270	4,048	4,047	4,053	0	(60)	0	0	5.500	2.012	MON	19	223	05/23/2012	03/01/2021
31406S-3U-5	FNMA POOL NO 819011			4	1.A	314,010	105.0900	308,534	293,590	310,968	0	(431)	0	0	3.683	1.839	MON	901	11,786	11/07/2012	05/01/2035
31407F-ED-8	FNMA POOL NO 829132			4	1.A	2,178,627	116.5840	2,594,237	2,225,217	2,183,719	0	763	0	0	5.500	6.123	MON	10,199	122,387	11/14/2005	10/01/2035
31407H-ZH-2	FNMA POOL NO 831544			4	1.A	585,675	117.3250	692,198	589,985	585,883	0	24	0	0	6.000	6.195	MON	2,950	35,399	06/06/2006	06/01/2036
31407N-QM-8	FNMA POOL NO 835760			4	1.A	265,180	112.0230	276,365	246,704	262,902	0	(388)	0	0	4.500	2.305	MON	925	11,102	05/23/2012	09/01/2035
31407Q-DG-8	FNMA POOL NO 837203			4	1.A	1,024	100.0010	939	939	941	0	(14)	0	0	5.500	1.804	MON	4	52	05/23/2012	03/01/2021
31407X-FF-3	FNMA POOL NO 843566			4	1.A	537,585	116.4490	639,398	549,082	538,716	0	177	0	0	5.500	6.181	MON	2,517	30,199	11/14/2005	11/01/2035
31407X-VL-2	FNMA POOL NO 844019			4	1.A	3,717,850	116.2940	4,416,436	3,797,660	3,727,349	0	1,300	0	0	5.500	6.079	MON	17,406	208,871	11/14/2005	11/01/2035
31407X-X4-8	FNMA POOL NO 844181			4	1.A	32,017	116.3090	33,075	28,437	31,689	0	(67)	0	0	5.500	1.467	MON	130	1,564	04/01/2016	11/01/2035
31407X-Y4-7	FNMA POOL NO 844131			4	1.A	2,045,891	116.1410	2,426,933	2,089,643	2,050,808	0	634	0	0	5.500	6.104	MON	9,578	114,930	11/14/2005	11/01/2035
31407Y-6W-4	FNMA POOL NO 845185			4	1.A	6,113,148	116.0730	7,246,849	6,243,381	6,126,672	0	1,575	0	0	5.500	6.145	MON	28,615	343,386	11/14/2005	11/01/2035
31407Y-MR-7	FNMA POOL NO 844668			4	1.A	962,637	115.5560	1,136,360	983,380	964,777	0	217	0	0	5.500	6.153	MON	4,507	54,086	11/14/2005	12/01/2035
31408A-J2-7	FNMA POOL NO 845481			4	1.A	12,982	100.0960	11,924	11,912	11,975	0	(162)	0	0	5.500	2.183	MON	55	655	05/23/2012	06/01/2021
31409A-N7-0	FNMA POOL NO 865414			4	1.A	358,466	114.9220	376,418	327,544	352,345	0	(1,093)	0	0	5.500	3.783	MON	1,501	18,015	05/23/2012	01/01/2036
31409B-BV-8	FNMA POOL NO 865952			4	1.A	145,531	116.4520	171,402	147,186	145,663	0	20	0	0	5.500	5.823	MON	675	8,095	02/23/2006	03/01/2036
31409B-CX-3	FNMA POOL NO 865986			4	1.A	1,065,992	116.1030	1,228,241	1,057,893	1,064,504	0	(177)	0	0	6.000	5.682	MON	5,289	63,474	02/23/2006	03/01/2036
31409G-JW-7	FNMA POOL NO 870677			4	1.A	21,115	100.5290	19,477	19,374	19,642	0	(238)	0	0	5.500	1.924	MON	89	1,066	05/23/2012	12/01/2021
31409J-BF-6	FNMA POOL NO 872238			4	1.A	173,089	110.9310	175,447	158,158	170,830	0	(440)	0	0	5.500	3.340	MON	725	8,699	05/23/2012	04/01/2036
31409J-R7-7	FNMA POOL NO 872710			4	1.A	1,489,713	117.2940	1,768,484	1,507,735	1,491,413	0	275	0	0	6.000	6.297	MON	7,539	90,464	06/01/2006	06/01/2036
31409T-U2-2	FNMA POOL NO 878201			4	1.A	250,882	117.6830	283,803	241,160	249,698	0	(174)	0	0	6.000	4.635	MON	1,206	14,470	01/13/2009	09/01/2036
31409U-UU-7	FNMA POOL NO 879095			4	1.A	9,296	100.0680	8,535	8,529	8,568	0	(126)	0	0	5.500	1.889	MON	39	469	05/23/2012	05/01/2021
31409V-GB-3	FNMA POOL NO 879594			4	1.A	1,679	100.0060	1,541	1,541	1,543	0	(23)	0	0	5.500	2.253	MON	7	85	05/23/2012	03/01/2021
31409V-R3-9	FNMA POOL NO 879906			4	1.A	161,965	104.8700	170,975	163,035	162,116	0	57	0	0	2.559	2.711	MON	348	5,934	04/04/2007	10/01/2033
31409W-XW-6	FNMA POOL NO 880993			4	1.A	28,186	101.0480	26,469	26,194	26,490	0	(294)	0	0	6.000	3.121	MON	131	1,572	05/23/2012	01/01/2022
3140FM-DF-0	FNMA POOL NO BE1901			4	1.A	7,677,957	105.6660	8,092,144	7,658,214	7,676,194	0	(112)	0	0	3.000	2.949	MON	19,146	229,746	10/10/2017	12/01/2046
3140J9-G3-8	FNMA POOL NO BM4973			4	1.A	13,417,366	108.9940	14,361,612	13,176,484	13,409,306	0	(3,452)	0	0	3.500	3.075	MON	38,431	461,177	04/18/2019	05/01/2043
3140JA-M9-6	FNMA POOL NO BM5783			4	1.A	4,626,087	108.4730	4,934,768	4,549,317	4,624,497	0	(694)	0	0	3.500	3.104	MON	13,269	159,226	04/18/2019	04/01/2047
3140JA-QA-9	FNMA POOL NO BM5848			4	1.A	35,668,075	108.8060	37,313,463	34,293,650	35,637,066	0	(11,287)	0	0	4.000	2.704	MON	114,312	1,371,746	05/07/2019	10/01/2048
3140Q8-KK-0	FNMA POOL NO CA1197			4	1.A	14,600,964	108.9410	15,267,824	14,014,779	14,586,239	0	(5,811)	0	0	4.000	3.172	MON	46,716	560,591	05/07/2019	02/01/2048
3140X4-NW-2	FNMA POOL NO FM1001			4	1.A FE	7,662,721	107.2320	7,957,053	7,420,398	7,657,407	0	(2,771)	0	0	3.000	2.108	MON	18,551	222,612	08/28/2019	12/01/2047
3140X4-SJ-6	FNMA POOL NO FM1001			4	1.A FE	7,532,780	108.9120	7,787,943	7,150,667	7,524,593	0	(2,891)	0	0	3.500	2.069	MON	20,856	250,273	08/28/2019	12/01/2047
31410B-B4-5	FNMA POOL NO 883959			4	1.A	1,805	100.0210	1,678	1,678	1,685	0	(21)	0	0	6.000	2.858	MON	8	101	05/23/2012	06/01/2021
31410B-C5-1	FNMA POOL NO 883992			4	1.A	219,492	118.0520	259,163	219,533	219,422	0	(18)	0	0	6.000	5.955	MON	1,098	13,172	04/01/2016	04/01/2036
31410B-C6-9	FNMA POOL NO 883993			4	1.A	87,713	115.7580	99,400	85,869	87,493	0	(30)	0	0	6.500	5.589	MON	465	5,581	04/01/2016	04/01/2036
31410C-SC-7	FNMA POOL NO 885315			4	1.A	191,173	114.2090	219,988	192,618	191,256	0	10	0	0	6.000	6.186	MON	963	11,557	06/06/2006	06/01/2036
31410F-5M-3	FNMA POOL NO 888352			4	1.A	113,138	116.8810	117,639	100,649	112,071	0	(212)	0	0	5.500	1.934	MON	461	5,536	04/01/2016	05/01/2037
31410F-VW-2	FNMA POOL NO 888129			4	1.A	208,746	116.7690	241,131	206,502	208,495	0	(44)	0	0	5.500	5.055	MON	946	11,358	04/01/2016	02/01/2037
31410F-VX-0	FNMA POOL NO 888130			4	1.A	312,799	114.3990	351,147	306,948	311,752	0	(145)	0	0	5.000	4.402	MON	1,279	15,347	07/24/2009	10/01/2034
31410G-ML-4	FNMA POOL NO 888763			4	1.A	392,420	103.3810	378,831	366,442	389,861	0	(531)	0	0	2.257	0.203	MON	689	11,749	05/23/2012	10/01/2037
31410G-YE-7	FNMA POOL NO 889109			4	1.A	80,720	101.5900	77,729	76,512	77,695	0	(520)	0	0	5.000	2.938	MON	319	3,826	04/20/2010	01/01/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31410K-JY-1	FNMA POOL NO 889579			4	1.A	2,282,661	117.5660	2,681,154	2,280,543	2,281,743	0	(117)	0	0	6.000	5.882	MON	11,403	136,833	08/18/2008	05/01/2038
31410K-NW-0	FNMA POOL NO 889705			4	1.A	2,932,007	117.1000	3,508,475	2,996,143	2,936,285	0	548	0	0	5.500	6.248	MON	13,732	164,788	06/25/2008	06/01/2038
31410K-NY-6	FNMA POOL NO 889707			4	1.A	1,781,012	117.4620	2,080,642	1,771,325	1,778,865	0	(312)	0	0	6.000	5.783	MON	8,857	106,279	06/20/2008	12/01/2035
31410P-RR-6	FNMA POOL NO 893396			4	1.A	80,690	109.7900	80,017	72,882	79,873	0	(172)	0	0	6.000	2.783	MON	364	4,373	05/23/2012	08/01/2036
31410T-EA-9	FNMA POOL NO 896629			4	1.A	3,521	100.0510	3,232	3,230	3,273	0	(41)	0	0	5.500	1.395	MON	15	178	05/23/2012	10/01/2021
31410T-ME-2	FNMA POOL NO 896857			4	1.A	59,762	101.2340	55,545	54,868	55,754	0	(718)	0	0	5.500	2.204	MON	251	3,018	05/23/2012	03/01/2022
31410T-ZM-0	FNMA POOL NO 897248			4	1.A	204,490	117.5190	230,656	196,272	203,499	0	(121)	0	0	6.000	4.592	MON	981	11,776	01/13/2009	11/01/2036
31410U-NH-1	FNMA POOL NO 897792			4	1.A	79,475	117.4680	94,092	80,100	79,500	0	4	0	0	6.000	6.247	MON	401	4,806	07/26/2007	09/01/2036
31410Y-VJ-0	FNMA POOL NO 901617			4	1.A	4,022	100.0720	3,740	3,737	3,776	0	(39)	0	0	6.000	2.816	MON	19	224	05/23/2012	11/01/2021
31411D-B8-1	FNMA POOL NO 904663			4	1.A	9,499	100.7770	8,828	8,828	8,908	0	(97)	0	0	6.000	3.151	MON	44	530	05/23/2012	11/01/2021
31411G-TG-7	FNMA POOL NO 907851			4	1.A	10,413	100.1700	9,577	9,560	9,708	0	(133)	0	0	5.500	2.121	MON	44	526	05/23/2012	02/01/2022
31411J-WF-9	FNMA POOL NO 909746			4	1.A	901,470	117.5480	968,290	823,740	891,734	0	(2,016)	0	0	5.500	3.157	MON	3,775	45,306	05/23/2012	02/01/2037
31411S-7M-2	FNMA POOL NO 914500			4	1.A	103,657	111.6350	111,233	99,640	103,192	0	(13)	0	0	6.000	4.631	MON	498	5,978	01/13/2009	03/01/2037
31411Y-Z3-0	FNMA POOL NO 918862			4	1.A	79,785	112.2850	90,922	80,974	79,862	0	12	0	0	6.000	6.501	MON	405	4,858	07/09/2007	04/01/2037
31412N-SL-1	FNMA POOL NO 930323			4	1.A	10,657	117.9920	11,426	9,684	10,599	0	(12)	0	0	6.000	2.427	MON	48	581	01/01/2013	12/01/2038
31412P-GM-7	FNMA POOL NO 930904			4	1.A	251,245	103.9090	243,401	234,246	241,236	0	(1,701)	0	0	4.500	2.137	MON	878	10,541	05/23/2012	04/01/2024
31412Q-5M-7	FNMA POOL NO 932452			4	1.A	414,885	106.5540	416,223	390,623	400,896	0	(1,988)	0	0	4.000	2.384	MON	1,302	15,625	05/23/2012	02/01/2025
31412Q-XB-0	FNMA POOL NO 932274			4	1.A	475,745	111.9070	519,643	464,354	474,373	0	(139)	0	0	4.500	3.880	MON	1,741	20,896	01/21/2011	12/01/2039
31412S-BG-9	FNMA POOL NO 933039			4	1.A	8,202	110.1550	7,896	7,168	8,131	0	(10)	0	0	6.000	0.456	MON	36	430	04/01/2016	10/01/2037
31412T-MH-3	FNMA POOL NO 934260			4	1.A	569,816	117.5800	643,061	546,914	566,974	0	(491)	0	0	6.000	4.839	MON	2,735	32,815	01/13/2009	06/01/2038
31412T-TW-3	FNMA POOL NO 934465			4	1.A	24,442	103.1120	25,995	25,211	24,815	0	69	0	0	5.000	6.279	MON	105	1,260	10/15/2008	09/01/2023
31412V-JX-7	FNMA POOL NO 935978			4	1.A	934,052	106.3760	935,502	879,431	906,378	0	(4,095)	0	0	4.000	2.084	MON	2,931	35,177	05/23/2012	05/01/2025
31412X-4T-8	FNMA POOL NO 938334			4	1.A	213,630	102.1720	202,959	198,645	201,927	0	(2,133)	0	0	6.000	3.234	MON	993	11,919	05/23/2012	07/01/2022
31412Y-AK-8	FNMA POOL NO 938410			4	1.A	74,572	101.8830	70,646	69,341	70,543	0	(774)	0	0	6.000	3.093	MON	347	4,160	05/23/2012	07/01/2022
31412Y-B3-5	FNMA POOL NO 938458			4	1.A	116,188	102.0910	110,297	108,038	109,983	0	(1,214)	0	0	6.000	2.974	MON	540	6,482	05/23/2012	07/01/2022
31413A-JU-8	FNMA POOL NO 939575			4	1.A	30,190	100.8680	27,958	27,718	28,251	0	(335)	0	0	5.500	2.437	MON	127	1,524	05/23/2012	07/01/2022
31413D-5W-3	FNMA POOL NO 942861			4	1.A	443,530	114.6240	458,638	400,124	438,734	0	(1,013)	0	0	6.000	3.160	MON	2,001	24,008	05/23/2012	08/01/2037
31413D-BQ-9	FNMA POOL NO 942047			4	1.A	159,062	102.2990	151,305	147,905	150,426	0	(1,647)	0	0	6.000	3.144	MON	740	8,874	05/23/2012	07/01/2022
31413D-D2-0	FNMA POOL NO 942121			4	1.A	108,722	101.9430	103,060	101,095	102,803	0	(1,069)	0	0	6.000	3.171	MON	505	6,066	05/23/2012	07/01/2022
31413J-ZJ-6	FNMA POOL NO 947245			4	1.A	47,815	108.0640	46,614	43,136	47,527	0	(59)	0	0	6.000	1.382	MON	216	2,588	05/23/2012	10/01/2037
31413M-HH-3	FNMA POOL NO 949432			4	1.A	121,268	102.6840	115,918	112,889	115,487	0	(841)	0	0	4.500	2.096	MON	423	5,080	05/23/2012	05/01/2023
31413T-ZA-3	FNMA POOL NO 955337			4	1.A	16,967	100.7620	15,704	15,585	16,014	0	(189)	0	0	5.500	2.245	MON	71	857	05/23/2012	02/01/2023
31413T-ZB-1	FNMA POOL NO 955338			4	1.A	86,869	102.0500	81,433	79,797	81,465	0	(838)	0	0	5.500	3.140	MON	366	4,389	05/23/2012	02/01/2023
31414A-MH-2	FNMA POOL NO 960360			4	1.A	30,598	100.8960	28,344	28,092	28,768	0	(275)	0	0	5.500	2.318	MON	129	1,545	05/23/2012	11/01/2022
31414C-GW-2	FNMA POOL NO 962013			4	1.A	552,586	114.3680	575,227	502,962	546,394	0	(1,233)	0	0	5.500	3.220	MON	2,305	27,663	04/17/2012	03/01/2038
31414D-Z6-6	FNMA POOL NO 963465			4	1.A	74,852	116.7470	89,428	76,600	74,972	0	15	0	0	5.500	6.293	MON	351	4,213	10/31/2008	06/01/2038
31414F-YS-4	FNMA POOL NO 965221			4	1.A	17,590	101.5760	18,429	18,143	17,844	0	51	0	0	5.000	6.403	MON	76	907	10/15/2008	09/01/2023
31414H-H5-9	FNMA POOL NO 966552			4	1.A	1,424,914	118.7980	1,625,468	1,368,259	1,418,119	0	(969)	0	0	6.000	4.757	MON	6,841	82,096	01/13/2009	01/01/2038
31414H-YA-9	FNMA POOL NO 967005			4	1.A	54,825	101.7470	51,214	50,335	51,410	0	(526)	0	0	5.500	2.853	MON	231	2,768	05/23/2012	12/01/2022
31414L-3M-8	FNMA POOL NO 969804			4	1.A	175,314	102.6560	165,320	161,042	165,359	0	(1,789)	0	0	5.500	2.342	MON	738	8,857	05/23/2012	02/01/2023
31414M-2D-7	FNMA POOL NO 970672			4	1.A	124,010	117.4500	149,050	126,905	124,179	0	21	0	0	5.500	6.423	MON	582	6,980	10/31/2008	11/01/2038
31414P-ZP-7	FNMA POOL NO 972450			4	1.A	112,311	116.8410	124,569	106,614	111,751	0	(89)	0	0	7.000	5.070	MON	622	7,463	02/29/2008	02/01/2038
31414S-AC-7	FNMA POOL NO 974403			4	1.A	57,021	102.8520	53,679	52,190	53,810	0	(585)	0	0	4.500	1.154	MON	196	2,349	11/07/2012	04/01/2023
31414S-W4-1	FNMA POOL NO 975067			4	1.A	62,715	103.3930	63,865	61,769	61,902	0	(126)	0	0	5.500	5.060	MON	283	3,397	10/06/2008	08/01/2023
31414U-GZ-5	FNMA POOL NO 976416			4	1.A	7,029	100.3540	6,456	6,433	6,656	0	(76)	0	0	4.500	0.450	MON	24	290	11/07/2012	03/01/2023
31415A-T3-5	FNMA POOL NO 981270			4	1.A	174,545	103.1010	166,209	161,210	165,668	0	(1,482)	0	0	5.000	1.938	MON	672	8,061	05/23/2012	04/01/2023
31415A-U6-6	FNMA POOL NO 981305			4	1.A	550,221	118.6410	626,550	528,106	547,371	0	(381)	0	0	6.000	4.873	MON	2,641	31,686	01/13/2009	06/01/2038
31415A-WK-3	FNMA POOL NO 981350			4	1.A	94,441	102.6710	90,264	87,916	89,964	0	(686)	0	0	4.500	1.960	MON	330	3,956	05/23/2012	04/01/2023
31415A-WL-1	FNMA POOL NO 981351			4	1.A	74,749	102.2950	71,182	69,585	71,224	0	(608)	0	0	4.500	1.923	MON	261	3,131	05/23/2012	04/01/2023
31415B-E7-0	FNMA POOL NO 981758			4	1.A	109,472	103.7160	117,109	112,913	111,468	0	328	0	0	5.000	5.939	MON	470	5,646	10/15/2008	07/01/2023
31415L-U4-7	FNMA POOL NO 983603			4	1.A	168,529	103.1920	160,622	155,654	160,251	0	(1,564)	0	0	5.000	1.794	MON	649	7,783	05/23/2012	05/01/2023
31415S-KF-8	FNMA POOL NO 987794			4	1.A	56,367	102.5530	59,623	58,139	57,268	0	143	0	0	5.000	6.170	MON	242	2,907	10/15/2008	09/01/2023
31415T-A2-6	FNMA POOL NO 988425			4	1.A	49,825	102.3170	52,581	51,390	50,649	0	118	0	0	5.000	6.058	MON	214	2,569	10/15/2008	10/01/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31415T-R3-6	FNMA POOL NO 988906			4	1.A	247,790	104.1320	237,025	227,619	234,780	0	(2,239)	0	0	5.500	2.446	MON	1,043	12,519	05/23/2012	08/01/2023
31415T-R8-5	FNMA POOL NO 988911			4	1.A	368,495	104.1520	352,553	338,498	349,755	0	(3,420)	0	0	5.500	2.210	MON	1,551	18,618	05/23/2012	08/01/2023
31415X-5A-5	FNMA POOL NO 992841			4	1.A	61,865	102.5410	58,256	56,812	58,813	0	(421)	0	0	4.500	1.565	MON	213	2,557	11/07/2012	01/01/2024
31415X-XF-3	FNMA POOL NO 992678			4	1.A	44,067	113.0320	47,808	42,296	43,888	0	(16)	0	0	6.000	4.638	MON	211	2,538	01/13/2009	12/01/2038
31416L-4Q-6	FNMA POOL NO AA3530			4	1.A	116,892	103.9940	113,336	108,983	112,369	0	(902)	0	0	4.500	1.837	MON	409	4,904	05/23/2012	02/01/2024
31416L-PD-2	FNMA POOL NO AA3119			4	1.A	590,428	114.2880	614,011	537,250	584,114	0	(1,229)	0	0	5.000	2.782	MON	2,239	26,863	11/07/2012	02/01/2039
31416Q-WH-4	FNMA POOL NO AA6947			4	1.A	56,152	102.2060	52,703	51,566	53,613	0	(276)	0	0	4.500	1.296	MON	193	2,321	11/07/2012	04/01/2024
31416Q-WJ-0	FNMA POOL NO AA6948			4	1.A	65,487	102.0450	61,368	60,138	62,447	0	(496)	0	0	4.500	1.459	MON	226	2,706	11/07/2012	04/01/2024
31416T-NK-1	FNMA POOL NO AA9393			4	1.A	790,313	111.9070	873,190	780,285	788,743	0	(161)	0	0	4.500	4.193	MON	2,926	35,113	03/03/2010	07/01/2039
31416X-0U-7	FNMA POOL NO AB2266			4	1.A	7,895,446	110.2200	8,653,660	7,851,282	7,887,494	0	(766)	0	0	4.000	3.875	MON	26,171	314,051	07/25/2011	02/01/2041
31416X-0V-5	FNMA POOL NO AB2267			4	1.A	4,441,366	110.2200	4,850,578	4,400,826	4,435,074	0	(420)	0	0	4.000	3.804	MON	14,669	176,033	07/26/2011	02/01/2041
31417C-VK-8	FNMA POOL NO AB6017			4	1.A	2,024,099	108.2570	2,063,645	1,906,249	2,012,586	0	(105)	0	0	3.500	2.211	MON	5,560	66,719	08/01/2012	08/01/2042
31417D-AQ-6	FNMA POOL NO AB6314			4	1.A	2,708,634	106.6480	2,729,203	2,559,087	2,691,410	0	856	0	0	3.000	1.941	MON	6,398	76,773	10/01/2012	09/01/2042
31417D-AR-4	FNMA POOL NO AB6315			4	1.A	1,451,807	106.6480	1,471,959	1,380,209	1,443,665	0	303	0	0	3.000	2.063	MON	3,451	41,406	10/05/2012	09/01/2042
31417F-4R-6	FNMA POOL NO AB8931			4	1.A	1,663,020	106.6410	1,811,973	1,699,126	1,666,296	0	53	0	0	3.000	3.332	MON	4,248	50,974	05/09/2014	04/01/2043
31417G-MY-9	FNMA POOL NO AB9374			4	1.A	2,695,712	109.4550	2,880,744	2,631,907	2,687,740	0	(942)	0	0	3.500	3.161	MON	7,676	92,117	09/21/2015	05/01/2043
31417G-XE-1	FNMA POOL NO AB9676			4	1.A	609,855	109.4550	649,847	593,713	607,908	0	(164)	0	0	3.500	3.103	MON	1,732	20,780	09/03/2014	06/01/2043
31417L-2J-3	FNMA POOL NO AC2576			4	1.A	1,409,908	111.9070	1,457,726	1,302,627	1,392,789	0	(2,638)	0	0	4.500	3.167	MON	4,885	58,618	05/23/2012	09/01/2039
31417S-BD-1	FNMA POOL NO AC5435			4	1.A	361,796	111.9070	374,066	334,266	359,717	0	(201)	0	0	4.500	1.993	MON	1,254	15,042	05/23/2012	11/01/2039
31417W-3N-9	FNMA POOL NO AC9804			4	1.A	167,583	106.5540	167,990	157,658	162,386	0	(892)	0	0	4.000	1.983	MON	526	6,306	05/23/2012	01/01/2025
31418A-JV-1	FNMA POOL NO MA1175			4	1.A	1,503,428	106.6480	1,549,382	1,452,806	1,497,377	0	(12)	0	0	3.000	2.384	MON	3,632	43,584	09/12/2012	09/01/2042
31418C-CH-5	FNMA POOL NO MA2771			4	1.A	2,916,867	105.6660	2,974,772	2,815,254	2,911,914	0	804	0	0	3.000	2.288	MON	7,038	84,458	09/16/2016	10/01/2046
31418D-SH-6	FNMA POOL NO MA4119			4	1.A FE	20,843,749	103.9050	20,892,213	20,107,015	20,834,996	0	(8,753)	0	0	2.000	1.664	MON	33,512	134,047	08/05/2020	09/01/2050
31418M-A2-8	FNMA POOL NO AD0024			4	1.A	9,385	116.2050	9,951	8,563	9,309	0	(15)	0	0	5.500	2.713	MON	39	471	01/01/2013	08/01/2037
31418Q-TE-3	FNMA POOL NO AD3248			4	1.A	522,370	106.5950	524,257	491,823	505,574	0	(2,786)	0	0	4.000	2.349	MON	1,639	19,673	05/23/2012	05/01/2025
31418Q-XL-2	FNMA POOL NO AD3382			4	1.A	372,509	106.4930	373,497	350,726	361,140	0	(1,574)	0	0	4.000	2.223	MON	1,169	14,029	05/23/2012	06/01/2025
31418R-GH-8	FNMA POOL NO AD3799			4	1.A	914,878	111.7640	942,997	843,736	906,548	0	(1,723)	0	0	4.500	2.787	MON	3,164	37,968	05/23/2012	04/01/2040
31418T-G9-2	FNMA POOL NO AD5623			4	1.A	163,202	106.5950	163,792	153,658	158,684	0	(455)	0	0	4.000	1.807	MON	512	6,146	05/23/2012	04/01/2025
31418T-XF-9	FNMA POOL NO AD6077			4	1.A	835	105.1200	813	773	807	0	(6)	0	0	4.500	1.652	MON	3	35	01/01/2013	05/01/2025
31418U-2M-5	FNMA POOL NO AD7079			4	1.A	4,330	105.2970	4,222	4,009	4,185	0	(27)	0	0	4.500	1.683	MON	15	180	01/01/2013	06/01/2025
31418U-B7-8	FNMA POOL NO AD6361			4	1.A	376,355	111.7640	387,923	347,090	374,057	0	199	0	0	4.500	2.121	MON	1,302	15,619	05/23/2012	05/01/2040
31418W-NZ-9	FNMA POOL NO AD8507			4	1.A	1,040,366	111.7640	1,072,342	959,466	1,032,404	0	(1,760)	0	0	4.500	2.568	MON	3,598	43,176	05/23/2012	08/01/2040
31419A-HL-4	FNMA POOL NO AE0234			4	1.A	3,980	105.3140	3,881	3,685	3,845	0	(24)	0	0	4.500	1.865	MON	14	166	01/01/2013	08/01/2025
31419B-DA-0	FNMA POOL NO AE0996			4	1.A	4,581,156	110.2200	5,016,416	4,551,288	4,576,233	0	(435)	0	0	4.000	3.851	MON	15,171	182,052	06/14/2011	02/01/2041
31419D-K7-5	FNMA POOL NO AE3017			4	1.A	1,210,798	111.7640	1,248,012	1,116,645	1,198,454	0	(1,341)	0	0	4.500	2.997	MON	4,187	50,249	05/23/2012	09/01/2040
31419D-K8-3	FNMA POOL NO AE3018			4	1.A	1,044,002	110.1480	1,063,802	965,796	1,033,206	0	(2,086)	0	0	4.000	2.612	MON	3,219	38,632	11/07/2012	09/01/2040
31419J-M3-9	FNMA POOL NO AE7577			4	1.A	4,138,166	111.7640	4,265,353	3,816,377	4,104,288	0	(4,722)	0	0	4.500	2.713	MON	14,311	171,737	05/23/2012	11/01/2040
35563P-KG-3	FREDDIE MAC CMO			4	1.B FE	42,911,402	108.9560	46,049,029	42,263,803	42,825,254	0	(46,198)	0	0	3.500	3.141	MON	123,269	1,479,233	05/08/2019	08/25/2058
35563P-NN-5	FREDDIE MAC CMO			4	1.B FM	51,926,503	104.0200	51,864,517	49,859,962	51,697,212	0	(229,291)	0	0	2.500	1.249	MON	103,875	1,037,853	03/05/2020	08/25/2059
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						994,855,030	XXX	1,074,269,417	984,819,474	993,980,633	0	(233,914)	0	0	XXX	XXX	XXX	2,983,545	35,322,266	XXX	XXX
3136A7-MN-9	FANNIEMAE-ACES CMBS			4	1.A FE	6,920,860	102.0870	7,569,088	7,414,380	7,312,238	0	59,515	0	0	2.349	3.326	MON	14,516	185,493	01/07/2014	05/25/2022
3136A8-G6-1	FANNIEMAE-ACES CMBS			4	1.A FE	6,381,929	101.2410	6,809,028	6,725,563	6,647,677	0	40,658	0	0	2.377	3.140	MON	13,322	179,438	02/12/2014	05/25/2022
3136AM-KZ-1	FANNIE MAE CMBS			4	1.A FE	29,193,429	106.1800	29,914,292	28,173,249	28,637,375	0	(128,648)	0	0	2.532	2.011	MON	59,446	743,042	08/03/2016	09/25/2024
3136AN-6U-6	FANNIE MAE Agency CMBS			4	1.A FE	9,890,266	112.2390	11,213,123	9,990,355	9,925,533	0	7,823	0	0	3.092	3.197	MON	25,742	308,902	06/12/2015	04/25/2027
3136AR-5S-3	FANNIE MAE CMBS Agency			4	1.A FE	9,594,429	108.3700	10,295,127	9,500,000	9,546,394	0	(11,024)	0	0	2.469	2.347	MON	19,546	234,555	05/11/2016	04/25/2026
3136AR-TE-8	FANNIE MAE CMBS			4	1.A FE	72,527,118	109.0800	78,331,199	71,811,069	72,142,132	0	(89,202)	0	0	2.702	2.575	MON	161,695	1,957,764	03/08/2016	02/25/2026
3136AR-XR-4	FANNIE MAE CMBS			4	1.A FE	20,198,305	108.8000	21,760,006	20,000,000	20,094,255	0	(23,268)	0	0	2.576	2.455	MON	42,933	515,200	04/12/2016	03/25/2026
3136AU-ZC-8	FEDERAL NATL MTG ASSN GTD REMI			4	1.A FE	8,039,857	108.8120	9,031,368	8,300,000	8,136,549	0	25,261	0	0	2.483	2.859	MON	17,174	209,499	12/07/2016	09/25/2026
3136B1-LF-9	FANNIE MAE CMBS			4	1.A FE	28,657,098	115.9970	34,335,092	29,600,000	28,835,802	0	66,824	0	0	3.089	3.425	MON	76,221	929,926	03/13/2018	02/25/2030
3136B4-KB-3	FANNIE MAE CMBS			4	1.A FE	5,811,094	115.7950	6,658,213	5,750,000	5,799,750	0	(6,852)	0	0	3.273	3.138	MON	15,683	188,198	04/16/2019	02/25/2029
3137AX-HP-1	FREDDIE MAC CMBS			4	1.A FE	3,059,856	102.4960	3,074,885	3,000,000	3,006,874	0	(7,262)	0	0	2.573	2.331	MON	6,433	77,190	01/04/2013	09/25/2022
3137B0-4Y-7	FHLMC MULTIFAMILY STRUCTURED P CMBS			4	1.A FE	2,764,102	104.5540	3,136,626	3,000,000	2,937,345	0	26,303	0	0	2.615	3.604	MON	6,538	78,450	08/19/2013	01/25/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137B3-NA-2	FHLMC MULTIFAMILY STRUCTURED P CMBS			4	1.A FE	7,816,563	105.8500	8,467,979	8,000,000	7,939,947	0	18,731	0	0	3.250	3.532	MON	21,667	260,000	08/16/2013	04/25/2023
3137B4-GY-6	FREDDIE MAC CMBS			4	1.A FE	8,762,760	106.6580	9,599,259	9,000,000	8,919,706	0	24,129	0	0	3.310	3.634	MON	24,825	297,900	09/12/2013	05/25/2023
3137BK-GK-0	FREDDIE MAC CMBS AGENCY			4	1.A FE	7,217,818	118.3770	8,377,550	7,077,000	7,167,244	0	(9,981)	0	0	3.511	3.340	MON	20,706	248,473	07/08/2015	04/25/2030
3137BL-AC-2	FREDDIE MAC CMBS			4	1.A FE	26,978,553	111.3440	28,030,741	25,175,000	26,046,956	0	(201,765)	0	0	3.284	2.397	MON	68,896	826,747	02/25/2016	06/25/2025
3137BN-6G-4	FEDERAL HOME LN MTG CORP MULTI CMBS			4	1.A FE	82,399,360	110.5230	88,418,074	80,000,000	81,207,337	0	(263,052)	0	0	2.995	2.631	MON	199,667	2,396,000	03/15/2016	12/25/2025
3137BP-VN-6	FREDDIE MAC CMBS			4	1.A FE	29,867,941	115.1320	33,388,388	29,000,000	29,614,039	0	(58,683)	0	0	3.080	2.826	MON	74,433	893,200	06/01/2016	01/25/2031
3137BS-5N-9	FREDDIE MAC Agency CMBS			4	1.A FE	29,095,466	109.6830	30,985,525	28,250,000	28,722,614	0	(92,228)	0	0	2.720	2.357	MON	64,033	768,400	10/06/2016	07/25/2026
3137BS-P8-0	FREDDIE MAC Agency CMBS			4	1.A FE	8,857,295	109.7480	9,438,340	8,600,000	8,749,444	0	(26,987)	0	0	2.724	2.372	MON	19,522	234,264	10/26/2016	08/25/2026
3137BS-RF-2	FREDDIE MAC CMBS AGENCY			4	1.C FE	10,299,350	112.3080	11,230,812	10,000,000	10,176,492	0	(31,336)	0	0	3.172	2.815	MON	26,433	317,200	11/15/2016	09/25/2026
3137FD-ET-5	FREDDIE MAC FREDDIE MAC Agency CMBS			4	1.A FE	5,149,895	119.1010	5,955,039	5,000,000	5,123,076	0	(9,393)	0	0	3.459	3.203	MON	14,413	172,950	01/11/2018	11/25/2032
3137FG-6T-7	FREDDIE MAC CMBS Agency			4	1.A FE	35,125,405	121.9950	42,698,194	35,000,000	35,096,460	0	(11,672)	0	0	3.750	3.725	MON	109,375	1,312,500	06/07/2018	04/25/2033
3137FH-2A-0	FREDDIE MAC CMBS Agency			4	1.A FE	15,013,740	121.5250	18,228,704	15,000,000	15,007,168	0	(2,854)	0	0	3.700	3.698	MON	46,250	555,000	08/14/2018	06/25/2033
3137FJ-XV-6	FREDDIE MAC CMBS			4	1.A FE	28,656,854	120.9500	29,904,896	24,725,000	28,103,097	0	(407,524)	0	0	4.050	2.101	MON	83,447	1,001,363	08/15/2019	09/25/2028
3137FJ-YH-6	FREDDIE MAC CMBS			4	1.A FE	10,850,000	117.4450	11,744,463	10,000,000	10,719,416	0	(86,976)	0	0	3.650	2.590	MON	30,417	365,000	06/24/2019	09/25/2028
3137FK-SH-0	FREDDIE MAC CMBS			4	1.A FE	28,787,828	120.1170	32,640,472	27,174,000	28,532,064	0	(161,916)	0	0	3.859	3.113	MON	87,387	1,048,645	08/16/2019	11/25/2028
3137FK-ZZ-2	FREDDIE MAC CMBS			4	1.A FE	8,386,250	119.2390	9,539,085	8,000,000	8,323,181	0	(37,367)	0	0	3.690	3.103	MON	24,600	295,200	04/12/2019	01/25/2029
3137FL-6V-1	FREDDIE MAC CMBS			4	1.A FE	109,511,163	116.6840	123,684,881	106,000,000	108,933,245	0	(349,081)	0	0	3.600	3.191	MON	318,000	3,816,000	09/17/2019	01/25/2029
3137FL-MV-3	FREDDIE MAC CMBS			4	1.A FE	28,335,281	117.5750	32,450,695	27,600,000	28,212,821	0	(72,538)	0	0	3.422	3.099	MON	78,706	944,472	04/12/2019	02/25/2029
3137FL-N9-1	FREDDIE MAC CMBS			4	1.A FE	10,299,830	118.2870	11,828,702	10,000,000	10,251,294	0	(29,325)	0	0	3.505	3.141	MON	29,208	350,500	04/17/2019	03/25/2029
3137FL-YK-4	FREDDIE MAC CMBS			4	1.A FE	25,953,304	121.1390	30,527,121	25,200,000	25,880,682	0	(45,089)	0	0	3.542	3.286	MON	74,382	892,586	05/08/2019	03/25/2034
3137FN-AY-6	FREDDIE MAC CMBS			4	1.A FE	25,748,450	108.3790	27,094,680	25,000,000	25,642,590	0	(77,289)	0	0	2.654	2.289	MON	55,292	663,515	08/08/2019	06/25/2029
31397U-3N-7	FANNIE MAE CMBS			4	1.A FE	301,187	100.2160	275,748	275,155	276,315	0	(6,120)	0	0	3.764	1.273	MON	863	10,837	04/01/2016	04/25/2021
35563C-AA-6	FMMH BONDS RESEC TRUST_15-R1			4	1.A FE	172,096,583	122.8330	200,364,847	163,119,960	171,607,948	0	(352,878)	0	0	4.492	4.116	MON	122,131	7,589,094	10/16/2018	11/25/2055
35563C-AJ-7	FMMH BONDS RESEC TRUST_15-R1 CMBS			4	1.B	171,810,736	117.8630	192,125,092	163,007,350	171,423,319	0	(251,523)	0	0	4.324	3.992	MON	117,464	7,059,873	07/26/2019	10/25/2052
35563C-AS-7	FMMH BONDS RESEC TRUST_15-R1 CMO			4	1.B	177,849,207	118.2420	202,269,494	171,064,549	177,275,317	0	(316,360)	0	0	4.437	4.130	MON	126,512	7,614,494	07/26/2019	11/25/2052
91824*-AA-1	Fayetteville VA Company LLC Credit-Tenan				1.A	25,989,308	109.3710	28,424,645	25,989,308	25,989,308	0	0	0	0	3.380	3.403	MON	39,042	878,438	10/20/2015	10/15/2035
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						1,294,198,470	XXX	1,449,821,473	1,250,521,938	1,287,963,004	0	(2,898,949)	0	0	XXX	XXX	XXX	2,336,920	46,420,308	XXX	XXX
00037C-VN-7	ABAG FIN AUTH FOR NONPROFIT CO CORP SINK			2	1.D FE	8,094,305	110.8580	8,868,640	8,000,000	8,055,426	0	(19,752)	0	0	5.000	4.710	FA	166,667	400,000	01/24/2014	08/01/2043
01026C-AC-5	ALABAMA ECON SETTLEMENT AUTH B CORPORATE				1.G FE	5,253,159	106.0330	5,524,319	5,210,000	5,232,649	0	(4,100)	0	0	3.163	2.995	MS	48,522	164,792	12/02/2016	09/15/2025
01179R-EQ-2	ALASKA ST MUNI BOND BANK AUTH CORPORATE			2	1.F FE	13,641,460	105.5740	14,780,360	14,000,000	13,698,238	0	(9,800)	0	0	4.000	4.162	JD	46,667	560,000	06/10/2014	06/01/2044
040507-NS-0	ARIZONA HEALTH FACS AUTH REV CORPORATE M			2	1.D FE	21,531,118	110.2750	23,709,125	21,500,000	21,518,885	0	(6,224)	0	0	4.000	3.966	JJ	430,000	860,000	10/20/2014	01/01/2044
047061-DD-5	ATHENS-CLARKE CNTY GA WTR & SW CORPORATE			2	1.B FE	1,499,560	112.3150	1,561,179	1,390,000	1,443,668	0	(12,457)	0	0	4.000	2.969	JJ	27,800	55,600	04/01/2016	01/01/2037
072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPORATE				1.C FE	97,965,373	172.6410	137,271,180	79,512,500	96,334,555	0	(374,080)	0	0	6.263	4.769	AO	1,244,967	4,979,868	01/18/2019	04/01/2049
072024-NT-5	BAY AREA TOLL AUTH CALIF TOLL CORPORATE				1.D FE	5,487,886	127.1220	5,892,105	4,635,000	5,254,464	0	(61,226)	0	0	6.793	3.803	AO	78,714	314,856	05/25/2018	04/01/2030
072024-NU-2	BAY AREA TOLL AUTH CALIF TOLL CORPORATE				1.D FE	8,763,651	156.1200	13,434,126	8,605,000	8,732,839	0	(5,953)	0	0	6.918	6.747	AO	148,823	595,294	04/27/2015	04/01/2040
072024-NV-0	BAY AREA TOLL AUTH CALIF TOLL CORP MUNI				1.D FE	669,983	183.7840	827,028	450,000	648,843	0	(4,095)	0	0	7.043	4.233	AO	7,923	31,694	04/27/2015	04/01/2050
072024-PY-2	BAY AREA TOLL AUTH CALIF TOLL CORPORATE				1.E FE	811,679	184.4520	1,014,486	550,000	789,958	0	(4,210)	0	0	6.907	4.259	AO	9,497	37,989	04/27/2015	10/01/2050
072024-TP-7	BAY AREA TOLL AUTH CALIF TOLL CORPORATE			2	1.C FE	3,910,397	115.3740	4,309,219	3,735,000	3,847,524	0	(31,889)	0	0	5.000	4.000	AO	46,688	186,750	06/05/2015	04/01/2054
072024-UG-5	BAY AREA TOLL AUTH CALIF TOLL CORPORATE			2	1.C FE	10,396,995	112.3090	11,792,445	10,500,000	10,401,635	0	1,259	0	0	4.000	4.050	AO	105,000	420,000	01/26/2017	04/01/2056
114894-VK-1	BROWARD CNTY FL ARPT SYS REVEN CORP SINK			2	1.E FE	3,792,798	113.4640	4,254,900	3,750,000	3,775,566	0	(8,776)	0	0	5.125	4.849	AO	48,047	192,188	01/10/2014	10/01/2043
130178-3W-4	CALIFORNIA EDL FACS AUTH REV CORPORATE M				1.A FE	4,411,755	159.5380	5,583,830	3,500,000	4,305,862	0	(20,506)	0	0	5.000	3.575	MN	29,167	175,000	05/26/2015	05/01/2045
130178-JD-9	CALIFORNIA EDL FACS AUTH REV CORPORATE M				1.A FE	5,687,393	154.8310	6,580,317	4,250,000	5,484,251	0	(50,689)	0	0	5.000	2.930	MS	62,569	212,500	10/18/2016	03/15/2039
13032U-KD-9	CALIFORNIA HEALTH FACS FING AU CORPORATE			2	1.D FE	2,986,560	114.1240	3,423,720	3,000,000	2,988,066	0	465	0	0	4.000	4.031	FA	45,333	120,000	12/07/2016	08/15/2039
13032U-MQ-8	CALIFORNIA HEALTH FACS FING AU CORPORATE			2	1.D FE	6,176,370	114.4220	6,865,320	6,000,000	6,124,491	0	(17,471)	0	0	4.000	3.626	MN	40,000	240,000	12/05/2017	11/01/2051
13032U-QR-2	CALIFORNIA HEALTH FACS FING AU CORPORATE			2	1.D FE	3,806,579	115.6060	4,161,816	3,600,000	3,764,818	0	(21,097)	0	0	4.000	3.251	MN	18,400	144,000	12/20/2017	11/15/2040
13033L-4M-6	CALIFORNIA HEALTH FACS FING AU CORPORATE			2	1.D FE	5,000,000	110.9110	5,545,550	5,000,000	5,000,000	0	0	0	0	4.250	4.249	AO	53,125	212,500	07/17/2014	10/01/2044
13033L-W5-2	CALIFORNIA HEALTH FACS FING AU CORP SINK			2	1.E FE	10,026,439	112.5390	11,253,900	10,000,000	10,015,545	0	(5,481)	0	0	5.000	4.933	FA	188,889	500,000	01/24/2014	08/15/2052
13057E-BC-7	CALIFORNIA STATEWIDE CMNTYS DE CORPORATE			2	1.D FE	2,530,643	114.7500	2,805,638	2,445,000	2,513,893	0	(8,464)	0	0	4.000	3.544	FA	40,750	97,800	03/05/2018	08/01/2047
13077C-M8-4	CALIFORNIA ST UNIV REV CORPORATE MUNI			2	1.D FE	24,375,675	112.0300	27,156,072	24,240,000	24,331,938	0	(22,117)	0	0	4.000	3.891	MN	161,600	969,600	04/01/2016	11/01/2038
13077C-X4-1	CALIFORNIA ST UNIV REV CORPORATE MUNI			2	1.D FE	2,563,893	112.0300	2,901,577	2,590,000	2,567,012	0	682	0	0	4.000	4.063	MN	17,267	103,600	07/16/2015	11/01/2043
15504R-ET-2	CENTRAL PUGET SOUND WASH REGL CORPORATE				1.B FE	40,826,806	143.4660	57,931,572	40,380,000	40,720,907	0	(12,659)	0	0	5.491	5.412	MN	369,544	2,217,266	09/07/2012	11/01/2039
15504R-GH-6	CENTRAL PUGET SOUND WASH REGL CORPORATE			2	1.B FE	19,812,600	109.6080	21,921,600	20,000,000	19,826,809	0	3,285	0	0	4.000	4.052	MN	133,333	800,000	08/05/2015	11/01/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
160853-TH-0	CHARLOTTE-MECKLENBERG HOSP AUT CORPORATE			2	1.D FE	15,653,850	110.7840	16,617,600	15,000,000	15,384,747	0	(68,833)	0	0	4.000	3.441	JJ	276,667	600,000	10/13/2016	01/15/2045
16557H-EA-9	CHESTER COUNTY HOSPITAL PA CORPORATE MUN			2	1.C FE	7,237,131	113.8330	7,928,468	6,965,000	7,181,629	0	(28,077)	0	0	4.000	3.478	AO	69,650	278,600	12/05/2017	10/01/2042
167593-AN-2	CHICAGO ILL O HARE INTL ARPT CORPORATE M				1.F FE	517,074	148.5470	571,906	385,000	496,003	0	(4,080)	0	0	6.395	4.115	JJ	12,310	24,621	04/27/2015	01/01/2040
167593-L7-5	CHICAGO ILL O HARE INTL ARPT CORPORATE M			2	1.F FE	46,369,300	115.1270	54,109,690	47,000,000	46,364,434	0	(4,479)	0	0	4.375	4.425	JJ	1,028,125	2,056,250	02/13/2019	01/01/2053
167593-PS-5	CHICAGO ILL O HARE INTL ARPT CORP SINK F			2	1.F FE	1,268,258	108.4890	1,345,264	1,240,000	1,254,452	0	(6,994)	0	0	5.000	4.369	JJ	31,000	62,000	04/01/2016	01/01/2039
167593-SU-7	CHICAGO ILL O HARE INTL ARPT CORPORATE M			2	1.F FE	1,987,500	109.5230	2,190,460	2,000,000	1,989,627	0	389	0	0	4.125	4.166	JJ	41,250	82,500	10/13/2015	01/01/2040
167593-UT-7	CHICAGO ILL O HARE INTL ARPT CORPORATE M			2	1.F FE	1,937,281	116.5180	2,033,239	1,745,000	1,886,426	0	(25,700)	0	0	5.000	3.229	JJ	43,625	87,250	11/04/2016	01/01/2041
167593-WS-7	CHICAGO ILL O HARE INTL ARPT CORPORATE M			2	1.F FE	13,215,480	117.0610	14,884,306	12,715,000	13,104,723	0	(56,325)	0	0	5.000	4.407	JJ	317,875	635,750	12/01/2016	01/01/2052
167725-AC-4	CHICAGO TRANSIT AUTH CORPORATE MUNI				1.C FE	34,753,586	141.9000	44,130,898	31,100,000	33,726,978	0	(152,508)	0	0	6.899	5.892	JD	178,799	2,145,589	01/01/2013	12/01/2040
16772P-AQ-9	CHICAGO ILL TRANSIT AUTH CORP MUNI				1.C FE	530,426	136.6400	605,315	443,000	512,127	0	(3,579)	0	0	6.200	4.640	JD	2,289	27,466	01/29/2016	12/01/2040
16876H-AB-5	CHILDRENS HEALTH SYSTEM OF TEX CORPORATE			2	1.D FE	30,441,738	96.7210	29,306,577	30,300,000	30,440,240	0	(1,498)	0	0	2.511	2.488	FA	310,673	0	07/29/2020	08/15/2050
18085P-QJ-6	CLARK CO NV ARPT REV CORP MUNI			2	1.F FE	8,374,625	111.9410	9,514,985	8,500,000	8,404,574	0	5,098	0	0	4.250	4.361	JJ	180,625	361,250	03/19/2014	07/01/2034
18085P-QK-3	CLARK CO NV ARPT REV CORP MUNI			2	1.F FE	4,426,798	111.2560	5,028,771	4,520,000	4,447,475	0	3,511	0	0	4.250	4.401	JJ	96,050	192,100	03/19/2014	07/01/2035
196632-U2-7	COLORADO SPRINGS COLO UTILS CORPORATE MU			2	1.C FE	6,045,300	121.4610	6,073,050	5,000,000	6,010,577	0	(34,723)	0	0	4.000	1.760	MN	25,556	48,333	07/29/2020	11/15/2045
20281P-CT-7	COMMONWEALTH FING AUTH PA CORPORATE MUNI				1.E FE	27,000,000	142.1950	38,392,652	27,000,000	27,000,000	0	0	0	0	6.218	6.217	JD	139,905	1,678,860	11/04/2009	06/01/2039
207758-KM-4	CONNECTICUT ST SPL TAX OBLIG CORPORATE M				1.E FE	30,705,017	123.4440	37,520,804	30,395,000	30,561,507	0	(20,442)	0	0	5.459	5.360	MN	276,544	1,659,263	01/01/2013	11/01/2030
231266-FD-4	CURATORS OF THE UNIV OF MISSOU CORP MUNI				1.B FE	291,996	144.3870	324,871	225,000	273,275	0	(3,573)	0	0	5.960	3.564	MN	2,235	13,410	04/27/2015	11/01/2039
231266-LF-2	CURATORS OF THE UNIV OF MISSOU CORP MUNI				1.B FE	20,021,175	143.4090	28,681,799	20,000,000	20,018,245	0	(435)	0	0	4.874	4.867	MN	162,467	974,800	11/13/2013	11/01/2043
235036-2R-0	DALLAS FORT WORTH TEX INTL ARP CORPORATE			2	1.E FE	24,701,320	107.7710	27,050,522	25,100,000	24,758,671	0	10,346	0	0	4.125	4.225	MN	172,563	1,035,375	07/30/2014	11/01/2039
235036-7A-2	DALLAS FORT WORTH TEX INTL ARP CORPORATE				1.E FE	8,693,673	103.1760	8,898,930	8,625,000	8,692,767	0	(905)	0	0	2.919	2.873	MN	41,961	55,248	07/31/2020	11/01/2050
235241-LS-3	DALLAS TEX AREA RAPID TRAN CORPORATE MUN				1.B FE	21,056,863	152.9800	31,284,409	20,450,000	20,938,785	0	(14,404)	0	0	5.999	5.787	JD	102,233	1,226,796	04/27/2015	12/01/2044
235241-LW-4	DALLAS TEX AREA RAPID TRAN CORPORATE MUN				1.B FE	602,074	141.6280	686,896	485,000	589,021	0	(2,502)	0	0	5.022	3.698	JD	2,030	24,357	04/27/2015	12/01/2048
235416-6X-7	DALLAS TEX WTRWKS & SWR SYS CORPORATE MU			2	1.B FE	255,955	112.4490	269,878	240,000	251,527	0	(2,234)	0	0	4.000	2.909	AO	2,400	9,600	04/01/2016	10/01/2040
249182-LN-4	DENVER COLO CITY & CNTY ARPT CORPORATE M			2	1.F FE	11,945,497	113.1970	13,544,021	11,965,000	11,945,875	0	522	0	0	4.000	4.011	JD	39,883	478,600	08/16/2018	12/01/2043
249182-LP-9	DENVER COLO CITY & CNTY ARPT CORPORATE M			2	1.F FE	29,582,846	112.7420	33,506,922	29,720,000	29,586,900	0	2,137	0	0	4.000	4.025	JD	99,067	1,188,800	08/27/2018	12/01/2048
25477G-CY-9	DISTRICT COLUMBIA INCOME TAX R CORPORATE				1.B FE	2,476,256	136.2350	3,337,758	2,450,000	2,468,928	0	(1,642)	0	0	5.591	5.480	JD	11,415	136,980	04/01/2016	12/01/2034
25477G-EU-5	DISTRICT COLUMBIA INCOME TAX R CORPORATE				1.B FE	10,601,880	138.4950	11,772,075	8,500,000	9,884,470	0	(101,760)	0	0	5.582	3.742	JD	39,539	474,470	01/01/2013	12/01/2035
25477G-TF-2	DISTRICT COLUMBIA INCOME TAX R CORPORATE			2	1.B FE	6,239,205	120.2440	6,312,810	5,250,000	6,198,326	0	(40,879)	0	0	4.000	1.880	MN	35,000	57,167	07/10/2020	05/01/2045
254845-GQ-7	DISTRICT COLUMBIA WTR&SWR AU CORPORATE M				1.C FE	20,417,903	145.9490	29,642,243	20,310,000	20,396,483	0	(3,562)	0	0	5.522	5.480	AO	280,380	1,121,518	04/27/2015	10/01/2044
254845-JZ-4	DISTRICT COLUMBIA WTR&SWR AU CORPORATE M				1.B FE	4,833,696	146.5110	6,739,506	4,600,000	4,833,185	0	(242)	0	0	4.814	4.576	AO	55,361	221,444	03/25/2019	10/01/2114
254845-KY-5	DISTRICT COLUMBIA WTR&SWR AU CORPORATE M			2	1.C FE	17,038,371	110.5210	18,479,112	16,720,000	16,934,288	0	(52,687)	0	0	4.000	3.630	AO	167,200	668,800	04/01/2016	10/01/2041
270618-ER-8	EAST BATON ROUGE LA SEW COMMN CORPORATE			2	1.D FE	2,048,500	115.3930	2,307,860	2,000,000	2,021,755	0	(4,860)	0	0	4.000	3.710	FA	33,333	80,000	12/10/2014	02/01/2039
271014-TU-6	EAST BAY CALIF MUN UTIL DIST CORPORATE M				1.B FE	4,100,000	149.8060	6,142,046	4,100,000	4,100,000	0	0	0	0	5.874	5.874	JD	20,070	240,834	02/11/2010	06/01/2040
29270C-J2-2	ENERGY NORTHWEST WASH ELEC REV CORPORATE			2	1.C FE	335,334	111.8190	357,821	320,000	330,929	0	(2,226)	0	0	4.000	3.179	JJ	6,400	12,800	04/01/2016	07/01/2038
303823-KY-3	FAIRFAX CO VA IDA REV REF CORPORATE MUNI			2	1.C FE	12,129,848	110.3420	13,241,040	12,000,000	12,080,457	0	(25,526)	0	0	4.000	3.756	MN	61,333	480,000	01/08/2015	05/15/2044
303823-MW-5	FAIRFAX CO VA IDA REV REF CORPORATE MUNI			2	1.C FE	23,912,169	114.3080	26,736,641	23,390,000	23,814,666	0	(49,335)	0	0	4.000	3.715	MN	119,549	935,600	08/30/2018	05/15/2048
343136-5J-2	FLORIDA ST TPK AUTH CORPORATE MUNI			2	1.C FE	3,729,896	111.2570	4,116,509	3,700,000	3,711,881	0	(3,110)	0	0	4.000	3.901	JJ	74,000	148,000	08/01/2014	07/01/2037
343136-5K-9	FLORIDA ST TPK AUTH CORPORATE MUNI			2	1.C FE	3,921,957	111.0570	4,331,223	3,900,000	3,908,714	0	(2,279)	0	0	4.000	3.931	JJ	78,000	156,000	08/01/2014	07/01/2038
343136-5M-5	FLORIDA ST TPK AUTH CORPORATE MUNI			2	1.C FE	10,274,519	110.6390	11,351,561	10,260,000	10,269,557	0	(2,539)	0	0	4.000	3.971	JJ	205,200	410,400	08/01/2014	07/01/2040
353187-BR-7	FRANKLIN CNTY OHIO CORPORATE MUNI			2	1.B FE	10,814,320	106.9860	11,768,460	11,000,000	10,842,899	0	4,896	0	0	4.000	4.104	MN	56,222	440,000	05/13/2014	05/15/2043
353187-BS-5	FRANKLIN CNTY OHIO CORPORATE MUNI			2	1.C FE	1,510,128	108.9320	1,568,621	1,440,000	1,478,056	0	(7,190)	0	0	4.000	3.398	MN	9,600	57,600	04/01/2016	11/01/2045
353187-CR-6	FRANKLIN CNTY OHIO CORPORATE MUNI			2	1.B FE	26,552,801	116.5830	29,145,750	25,000,000	26,103,722	0	(227,581)	0	0	5.000	3.891	MN	159,722	1,250,000	06/04/2015	05/15/2045
353187-CS-4	FRANKLIN CNTY OHIO CORPORATE MUNI			2	1.B FE	9,003,550	111.3250	10,047,081	9,025,000	9,005,623	0	457	0	0	4.125	4.138	MN	47,569	372,281	09/28/2015	05/15/2045
353187-DN-4	FRANKLIN CNTY OHIO CORPORATE MUNI			2	1.C FE	5,019,945	112.4290	5,677,665	5,050,000	5,016,592	0	(4,519)	0	0	4.000	3.934	MN	33,667	202,000	12/07/2016	11/01/2040
353187-EF-0	FRANKLIN CNTY OHIO CORPORATE MUNI			2	1.B FE	22,926,474	115.7770	26,298,746	22,715,000	22,888,976	0	(20,161)	0	0	4.000	3.878	MN	116,099	908,600	01/31/2019	05/15/2047
353187-EL-7	FRANKLIN CNTY OHIO CORPORATE MUNI				1.C FE	10,290,769	161.9880	11,663,137	7,200,000	10,243,776	0	(46,993)	0	0	5.000	2.752	MN	60,000	298,153	06/17/2020	11/01/2048
359900-6J-1	FULTON CNTY GA DEV AUTH REV CORPORATE MU			2	1.E FE	948,999	113.1690	990,229	875,000	923,530	0	(12,876)	0	0	5.000	3.308	JJ	21,875	43,750	04/01/2016	07/01/2044
362848-UM-3	GAINESVILLE FLA UTILS SYS REV CORPORATE			2	1.D FE	1,598,460	116.4130	1,746,195	1,500,000	1,570,352	0	(9,199)	0	0	4.000	3.221	AO	15,000	60,000	10/25/2017	10/01/2039
38611T-AC-1	GRAND PARKWAY TRANSPORTATION C CORP SINK			2	1.C FE	26,140,925	113.7490	29,574,740	26,000,000	26,082,996	0	(29,533)	0	0	5.250	5.115	AO	341,250	1,365,000	01/28/2014	10/01/2051
38611T-AV-9	GRAND PARKWAY TRANSPORTATION C CORP MUNI				1.C FE	155,434	140.0260	171,532	122,500	150,172	0	(1,004)	0	0	5.184	3.542	AO	1,588	6,350	04/27/2015	10/01/2042
387883-VC-2	GRANT CNTY WASH PUB UTIL DIST CORPORATE			2	1.C FE	14,783,048	112.8130	16,335,323	14,480,000	14,679,204	0	(52,586)	0	0	4.000	3.578	JJ	289,600	579,200	04/01/2016	01/01/2039
392274-X7-6	GREATER ORLANDO FL AVIATION AU CORPORATE			2	1.E FE	6,587,185	110.4860	7,209,212	6,525,000	6,574,618	0	(6,369)	0	0	4.000	3.870	AO	65,250	261,000	03/27/2018	10/01/2047
392274-X9-2	GREATER ORLANDO FL AVIATION AU CORPORATE			2	1.E FE	27,116,110	109.6970	29,618,190	27,000,000	27,085,440	0	(11,061)	0	0	4.000	3.945	AO	270,000	1,080,000	03/23/2018	10/01/2052

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
414009-KD-1	HARRIS CNTY TEX CULTURAL ED FA CORPORATE			2	1.C FE	17,316,091	108.6770	19,268,432	17,730,000	17,353,325	0	7,533	0	0	4.000	4.131	JD	59,100	709,200	04/01/2016	12/01/2045
41423P-AX-5	HARRIS CNTY TX TOLL ROAD AUTH CORPORATE			2	1.C FE	16,904,311	116.3450	19,196,925	16,500,000	16,826,432	0	(39,370)	0	0	4.000	3.681	FA	249,333	660,000	03/23/2018	08/15/2048
438701-P6-5	HONOLULU CITY & CNTY HI CORPORATE MUNI			2	1.C FE	6,361,980	118.5790	7,114,740	6,000,000	6,267,987	0	(33,540)	0	0	4.000	3.281	JJ	120,000	240,000	01/25/2018	07/01/2038
438701-P8-1	HONOLULU CITY & CNTY HI CORPORATE MUNI			2	1.C FE	9,451,062	117.1630	10,544,670	9,000,000	9,361,418	0	(45,339)	0	0	4.000	3.349	JJ	180,000	360,000	01/25/2018	07/01/2042
44244C-NF-0	HOUSTON TEX UTIL SYS REV CORPORATE MUNI			2	1.C FE	8,939,103	115.4630	9,900,952	8,575,000	8,865,875	0	(37,016)	0	0	4.000	3.440	MN	43,828	343,000	12/05/2017	11/15/2047
44244C-TB-3	HOUSTON TEX UTIL SYS REV CORPORATE MUNI			2	1.C FE	10,187,049	117.4900	11,749,000	10,000,000	10,154,273	0	(16,584)	0	0	4.000	3.771	MN	51,111	400,000	08/08/2018	11/15/2048
45203H-B5-0	ILLINOIS ST FIN AUTH REVENUE CORPORATE M			2	1.C FE	24,560,593	110.0340	26,936,322	24,480,000	24,533,923	0	(13,510)	0	0	4.000	3.934	AO	244,800	979,200	04/01/2016	10/01/2038
45203H-E8-1	ILLINOIS ST FIN AUTH REVENUE CORPORATE M			2	1.C FE	3,826,319	110.0000	4,180,000	3,800,000	3,817,479	0	(4,472)	0	0	4.000	3.860	FA	63,333	152,000	12/16/2014	08/01/2038
45203H-RF-1	ILLINOIS ST FIN AUTH REVENUE CORPORATE M			2	1.C FE	14,720,550	105.4120	15,811,800	15,000,000	14,749,176	0	4,833	0	0	4.000	4.102	AO	150,000	600,000	05/15/2014	10/01/2049
45204E-A3-2	ILLINOIS ST FIN AUTH REVENUE CORPORATE M			2	1.C FE	18,684,102	112.9800	20,358,997	18,020,000	18,552,658	0	(66,519)	0	0	4.000	3.517	JJ	332,369	720,800	07/16/2018	07/15/2047
45204F-BG-9	ILLINOIS FIN AUTH ED REV CORPORATE MUNI			2	1.D FE	19,266,600	106.8860	21,377,200	20,000,000	19,277,305	0	10,705	0	0	3.250	3.465	FA	245,556	189,583	04/21/2020	08/15/2049
45204F-CQ-6	ILLINOIS FIN AUTH ED REV MUNI				1.A	6,119,570	116.0600	7,137,690	6,150,000	6,119,804	0	234	0	0	4.000	4.031	MN	41,000	123,000	05/11/2020	05/01/2044
45204F-CY-9	ILLINOIS FIN AUTH ED REV MUNI			2	1.C FE	1,736,004	108.5530	1,894,250	1,745,000	1,734,598	0	(1,406)	0	0	4.000	3.900	MN	11,633	34,900	05/11/2020	05/01/2044
452252-FH-7	ILLINOIS ST TOLL HIGHWAY AUTH CORP MUNI				1.D FE	3,199,466	144.3480	3,677,987	2,548,000	3,009,204	0	(27,553)	0	0	6.184	4.291	JJ	78,784	157,568	01/29/2016	01/01/2034
452252-FK-0	ILLINOIS ST TOLL HIGHWAY AUTH CORP MUNI				1.D FE	9,441,352	143.8530	13,504,919	9,388,000	9,428,767	0	(2,119)	0	0	5.851	5.802	JD	45,774	549,292	01/29/2016	12/01/2034
452252-HG-7	ILLINOIS ST TOLL HIGHWAY AUTH CORP SINK			2	1.D FE	14,500,000	108.6900	15,760,050	14,500,000	14,500,000	0	0	0	0	5.000	4.996	JJ	362,500	725,000	12/17/2013	01/01/2038
452252-JD-2	ILLINOIS ST TOLL HIGHWAY AUTH CORPORATE			2	1.D FE	4,351,960	112.6780	4,507,120	4,000,000	4,124,585	0	(38,430)	0	0	5.000	3.890	JJ	100,000	200,000	05/08/2014	01/01/2039
452252-JG-5	ILLINOIS ST TOLL HIGHWAY AUTH CORPORATE			2	1.D FE	10,913,400	112.8540	11,285,400	10,000,000	10,322,929	0	(99,690)	0	0	5.000	3.850	JJ	250,000	500,000	05/08/2014	01/01/2037
452252-JH-3	ILLINOIS ST TOLL HIGHWAY AUTH CORPORATE			2	1.D FE	8,134,975	112.7670	8,457,525	7,500,000	7,744,304	0	(75,435)	0	0	5.000	3.840	JJ	187,500	375,000	12/19/2016	01/01/2038
452252-KS-7	ILLINOIS ST TOLL HIGHWAY AUTH CORPORATE			2	1.D FE	534,338	117.2310	562,709	480,000	518,689	0	(7,902)	0	0	5.000	3.068	JJ	12,000	24,000	04/01/2016	01/01/2040
452252-LE-7	ILLINOIS ST TOLL HIGHWAY AUTH CORPORATE			2	1.D FE	655,900	118.5280	711,168	600,000	641,211	0	(7,433)	0	0	5.000	3.489	JJ	15,000	30,000	01/18/2017	01/01/2040
45470Y-CJ-8	INDIANA ST FINANCE AUTHORITY CORPORATE M			2	1.D FE	19,625,400	109.1440	21,828,799	20,000,000	19,652,844	0	6,494	0	0	4.000	4.104	MN	133,333	800,000	01/15/2016	11/01/2051
45471A-NY-4	INDIANA ST FIN AUTH REV CORPORATE MUNI			2	1.C FE	370,898	111.3960	401,026	360,000	367,731	0	(1,603)	0	0	4.000	3.469	JD	1,200	14,400	04/01/2016	12/01/2040
454795-FF-7	INDIANA HEALTH & EDL FAC FING CORPORATE			2	1.B FE	18,280,446	111.7680	19,877,938	17,785,000	18,166,341	0	(57,722)	0	0	4.000	3.589	MN	90,901	713,376	10/27/2016	11/15/2046
455168-CK-8	INDIANA UNIV CORPORATE MUNI			2	1.A FE	253,361	111.2340	266,962	240,000	249,448	0	(1,976)	0	0	4.000	3.038	JD	800	9,600	04/01/2016	06/01/2042
455168-GH-1	INDIANA UNIV CORPORATE MUNI TAXABLE			2	1.A FE	15,000,000	112.4010	16,860,150	15,000,000	15,000,000	0	0	0	0	3.067	3.067	JD	38,338	342,482	01/23/2020	06/01/2060
462466-ER-0	IOWA FIN AUTH HEALTH FACS CORP SINK FUND			2	1.E FE	16,835,000	110.6840	18,633,651	16,835,000	16,835,000	0	0	0	0	5.250	5.246	FA	333,894	883,838	12/05/2013	02/15/2044
462466-FY-4	IOWA FIN AUTH HEALTH FACS CORPORATE MUNI			2	1.E FE	6,427,920	111.8320	6,709,920	6,000,000	6,241,954	0	(42,925)	0	0	4.000	3.141	FA	90,667	240,000	05/20/2016	08/15/2037
462466-FZ-1	IOWA FIN AUTH HEALTH FACS CORPORATE MUNI			2	1.E FE	2,127,423	109.8380	2,196,760	2,000,000	2,094,099	0	(16,812)	0	0	4.000	2.998	FA	30,222	80,000	09/08/2016	08/15/2046
46613P-2M-7	JEA CORPORATE MUNI			2	1.C FE	1,268,778	109.5120	1,396,278	1,275,000	1,269,702	0	178	0	0	4.000	4.031	AO	12,750	51,000	06/26/2014	10/01/2040
46613P-3W-4	JEA CORPORATE MUNI			2	1.C FE	4,673,486	116.7530	5,137,132	4,400,000	4,617,175	0	(28,447)	0	0	4.000	3.181	AO	44,000	176,000	12/14/2017	10/01/2039
46613S-PG-9	JEA FLA ELEC SYS REV CORPORATE MUNI			2	1.A	1,519,221	113.1230	1,657,252	1,465,000	1,492,702	0	(9,336)	0	0	5.000	4.261	AO	18,313	73,250	01/16/2018	10/01/2034
46613S-PJ-3	JEA FLA ELEC SYS REV CORPORATE MUNI			2	1.D FE	1,730,079	113.1230	1,877,842	1,660,000	1,695,761	0	(12,069)	0	0	5.000	4.160	AO	20,750	83,000	01/16/2018	10/01/2039
46613S-PU-8	JEA FLA ELEC SYS REV CORPORATE MUNI			2	1.F FE	839,979	111.6400	904,284	810,000	825,317	0	(5,162)	0	0	5.000	4.261	AO	10,125	40,500	01/16/2018	10/01/2034
46613S-PW-4	JEA FLA ELEC SYS REV CORPORATE MUNI			2	1.F FE	4,960,939	111.2630	5,296,119	4,760,000	4,862,244	0	(34,715)	0	0	5.000	4.158	AO	59,500	238,000	01/16/2018	10/01/2039
49126P-EB-2	KENTUCKY ECONOMIC DEV FIN AUTH CORP SINK			2	2.A FE	4,564,190	109.9890	5,015,498	4,560,000	4,561,552	0	(1,363)	0	0	5.250	5.217	JJ	119,700	239,400	01/16/2014	01/01/2045
495289-X6-2	KING CNTY WASH SWR REV CORPORATE MUNI			2	1.B FE	12,075,184	116.1980	13,031,605	11,215,000	11,807,130	0	(135,697)	0	0	5.000	3.569	JJ	280,375	560,750	05/28/2015	07/01/2047
534272-E3-9	LINCOLN NEB ELEC SYS CORPORATE MUNI			2	1.C FE	209,547	113.0960	226,192	200,000	206,875	0	(1,350)	0	0	4.000	3.198	MS	2,667	8,000	04/01/2016	09/01/2040
544435-C3-2	LOS ANGELES CALIF DEPT ARPTS A CORPORATE				1.D FE	3,515,322	135.6130	3,695,454	2,725,000	3,291,543	0	(43,860)	0	0	6.582	4.075	MN	22,918	179,360	12/19/2016	05/15/2039
544445-ES-4	LOS ANGELES DEPARTMENT OF AIRP CORPORATE			2	1.D FE	19,127,106	112.7480	21,326,284	18,915,000	19,087,601	0	(19,981)	0	0	4.000	3.856	MN	96,677	756,600	04/26/2018	05/15/2048
544445-JN-0	LOS ANGELES DEPARTMENT OF AIRP CORPORATE			2	1.D FE	18,407,520	115.9470	20,870,460	18,000,000	18,344,726	0	(34,553)	0	0	4.000	3.731	MN	92,000	720,000	03/01/2019	05/15/2044
544495-UG-7	LOS ANGELES CALIF CORPORATE MUNI FRGN				1.D FE	8,780,280	146.9380	12,754,219	8,680,000	8,762,536	0	(3,414)	0	0	5.716	5.621	JJ	248,074	496,149	04/27/2015	07/01/2039
544495-VY-7	LOS ANGELES CALIF CORPORATE MUNI FRGN				1.D FE	12,885,195	174.9780	15,188,090	8,680,000	12,258,911	0	(96,265)	0	0	6.574	3.847	JJ	285,312	570,623	04/27/2015	07/01/2045
544495-WA-8	LOS ANGELES CALIF CORP MUNI				1.C FE	162,205	184.4650	202,912	110,000	157,253	0	(957)	0	0	6.603	3.992	JJ	3,632	7,263	04/27/2015	07/01/2050
544525-NZ-7	LOS ANGELES CALIF DEPT WTR & P CORPORATE				1.C FE	7,274,300	135.9480	9,788,256	7,200,000	7,254,651	0	(3,764)	0	0	6.008	5.908	JJ	216,288	432,576	04/27/2015	07/01/2039
544525-WL-8	LOS ANGELES CALIF DEPT WTR & P CORPORATE			2	1.C FE	4,124,486	113.5680	4,429,152	3,900,000	4,073,105	0	(25,962)	0	0	4.000	3.177	JJ	78,000	156,000	12/05/2017	07/01/2047
544652-6F-2	LOS ANGELES CALIF DEPARTMENT O CORPORATE				1.B FE	513,056	150.5370	602,148	400,000	495,915	0	(3,307)	0	0	5.813	4.002	JD	1,938	23,252	04/27/2015	06/01/2040
544712-2H-4	LOS ANGELES METRO TRANS AUTH CORPORATE M				1.B FE	800,919	138.5450	865,906	625,000	756,687	0	(8,454)	0	0	5.735	3.589	JD	2,987	35,844	04/27/2015	06/01/2039
545904-MS-0	LOUDOUN CNTY VA SANTN AUTH CORPORATE MUN			2	1.A FE	3,636,122	111.2110	4,003,596	3,600,000	3,624,812	0	(5,738)	0	0	4.000	3.810	JJ	72,000	144,000	08/05/2015	01/01/2045
546475-QQ-0	LOUISIANA ST GAS & FUELS TAX CORPORATE M			2	1.D FE	8,993,775	112.6730	10,106,768	8,970,000	8,985,245	0	(4,308)	0	0	4.000	3.943	MN	59,800	358,800	07/18/2014	05/01/2039
560427-C8-7	MAINE HEALTH & HIGHER EDL FACS CORPORATE			2	1.C FE	6,650,000	113.0550	7,518,158	6,650,000	6,650,000	0	0	0	0	4.000	4.000	JJ	133,000	266,000	05/29/2014	07/01/2044
56682H-CC-1	MARICOPA CNTY ARIZ INDL DEV AU CORPORATE			2	1.D FE	2,335,480	123.1380	2,462,760	2,000,000	2,211,122	0	(31,596)	0	0	5.000	3.061	JJ	50,000	100,000	10/13/2016	01/01/2038
56682H-CK-3	MARICOPA CNTY ARIZ INDL DEV AU CORPORATE			2	1.D FE	1,106,005	116.1890	1,219,985	1,050,000	1,094,861	0	(5,635)	0	0	4.000	3.308	JJ	21,000	42,000	12/05/2017	01/01/2041

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
573903-FZ-9	MARTIN CNTY FLA HEALTH FACS AU CORPORATE			2	1.C FE	9,301,770	114.8340	10,335,060	9,000,000	9,279,810	0	(21,960)	0	0	4.000	3.549	JJ	180,000	180,000	04/01/2020	01/01/2046
574218-WA-7	MARYLAND ST HLTH & HGR EDUCTNL CORPORATE			2	1.D FE	301,768	111.5330	323,446	290,000	298,318	0	(1,743)	0	0	4.000	3.289	MN	1,482	11,600	04/01/2016	05/15/2040
574300-HZ-5	MARYLAND ST TRANSN AUTH CORP MUNI				1.C FE	8,572,643	143.3410	11,775,463	8,215,000	8,487,465	0	(10,518)	0	0	5.888	5.569	JJ	241,850	483,699	10/15/2010	07/01/2043
574300-MN-6	MARYLAND ST TRANSN AUTH CORPORATE MUNI			2	1.C FE	24,586,834	119.7230	25,123,872	20,985,000	24,422,384	0	(164,450)	0	0	4.000	2.089	JJ	433,690	0	07/20/2020	07/01/2045
574300-MP-1	MARYLAND ST TRANSN AUTH CORPORATE MUNI			2	1.C FE	3,877,120	118.5500	3,852,875	3,250,000	3,853,267	0	(23,853)	0	0	4.000	1.859	JJ	67,167	0	07/29/2020	07/01/2050
575579-YB-7	MASSACHUSETTS BAY TRANSN AUTH CORPORATE			2	1.C FE	9,921,000	110.1590	11,015,900	10,000,000	9,934,662	0	2,343	0	0	4.000	4.050	JJ	200,000	400,000	04/16/2014	07/01/2039
575832-XJ-4	MASSACHUSETTS ST COLLEGE BLDG CORP SINK			2	1.D FE	2,948,430	109.9820	3,299,460	3,000,000	2,954,735	0	922	0	0	4.500	4.601	MN	22,500	135,000	03/06/2014	05/01/2048
57583U-A7-3	MASSACHUSETTS ST DEV FIN AGY CORP SINK F			2	1.E FE	4,684,029	113.3370	5,241,836	4,625,000	4,662,696	0	(10,868)	0	0	5.000	4.718	MS	77,083	231,250	01/14/2014	03/01/2039
57583U-F6-0	MASSACHUSETTS ST DEV FIN AGY CORP SINK F			2	1.D FE	4,083,436	111.9320	4,477,280	4,000,000	4,047,852	0	(18,102)	0	0	5.000	4.478	JJ	100,000	200,000	01/28/2014	07/01/2044
576000-KV-4	MASSACHUSETTS ST SCH BLDG AUTH CORPORATE				1.B FE	10,000,000	147.1540	14,715,401	10,000,000	10,000,000	0	0	0	0	5.715	5.715	FA	215,900	571,500	12/10/2009	08/15/2039
576000-RG-0	MASSACHUSETTS ST SCH BLDG AUTH CORPORATE			2	1.B FE	1,529,870	110.7570	1,594,901	1,440,000	1,484,448	0	(10,162)	0	0	4.000	3.179	JJ	26,560	57,600	04/01/2016	01/15/2045
57604P-5P-5	MASSACHUSETTS ST WTR POLLN ABA CORPORATE				1.A FE	21,653,437	120.1440	25,698,801	21,390,000	21,522,872	0	(17,091)	0	0	5.192	5.077	FA	462,737	1,110,569	03/01/2012	08/01/2040
57604T-AD-8	MASSACHUSETTS ST TRANSN FD REV CORPORATE				1.B FE	1,674,072	143.3040	2,357,351	1,645,000	1,668,194	0	(1,125)	0	0	5.731	5.582	JD	7,856	94,275	04/27/2015	06/01/2040
57604T-EU-6	MASSACHUSETTS ST TRANSN FD REV CORPORATE			2	1.B FE	17,477,487	112.9590	19,428,948	17,200,000	17,371,505	0	(28,604)	0	0	4.000	3.791	JD	57,333	688,000	04/27/2017	06/01/2046
590545-TZ-2	MESA ARIZ UTIL SYS REV CORPORATE MUNI			2	1.D FE	20,098,400	110.8060	22,161,200	20,000,000	20,038,882	0	(10,168)	0	0	4.000	3.940	JJ	400,000	800,000	06/05/2014	07/01/2037
590545-UA-5	MESA ARIZ UTIL SYS REV CORPORATE MUNI			2	1.D FE	16,425,143	110.6400	18,128,364	16,385,000	16,400,925	0	(4,162)	0	0	4.000	3.970	JJ	327,700	655,400	06/05/2014	07/01/2038
591745-U3-6	METRO ATLANTA TRAN AUTH REV BD CORPORATE			2	1.D FE	13,875,480	108.9060	14,931,012	13,710,000	13,761,799	0	(19,379)	0	0	4.000	3.840	JJ	274,200	548,400	06/27/2014	07/01/2037
591745-U4-4	METRO ATLANTA TRAN AUTH REV BD CORPORATE			2	1.D FE	14,272,729	108.8460	15,396,267	14,145,000	14,185,031	0	(14,966)	0	0	4.000	3.880	JJ	282,900	565,800	06/27/2014	07/01/2038
592125-AM-0	METROPOLITAN GOVT NASHVILLE & CORPORATE				1.D FE	18,372,460	149.6790	26,942,220	18,000,000	18,279,214	0	(11,726)	0	0	6.731	6.560	JJ	605,790	1,211,580	07/19/2010	07/01/2043
59259N-8L-0	MTA BRIDGES AND TUNNELS CORPORATE MUNI			2	1.C FE	15,967,710	113.8330	17,780,715	15,620,000	15,898,007	0	(35,240)	0	0	4.000	3.702	MN	79,836	624,800	12/05/2017	11/15/2052
59259N-ZH-9	MTA BRIDGES AND TUNNELS CORP SINK FUND M				1.C FE	963,245	158.5830	999,073	630,000	907,995	0	(10,622)	0	0	7.336	3.886	MN	5,905	46,217	04/27/2015	11/15/2039
593791-GZ-3	MIAMI UNIV OHIO CORPORATE MUNI			2	1.D FE	7,000,000	109.4590	7,662,130	7,000,000	7,000,000	0	0	0	0	4.000	3.999	MS	93,333	280,000	05/07/2014	09/01/2039
59447T-XX-6	MICHIGAN STATE FINANCE AUTHORI CORPORATE				1.D FE	2,515,000	112.2290	2,822,559	2,515,000	2,515,000	0	0	0	0	3.384	3.384	JD	7,092	81,089	12/05/2019	12/01/2040
605699-LZ-8	MISSISSIPPI ST UNIV EDL BLDG C CORP SINK			2	1.C FE	5,317,320	112.2480	5,612,400	5,000,000	5,183,021	0	(67,632)	0	0	5.000	3.492	FA	104,167	250,000	05/25/2018	08/01/2043
60636A-MQ-3	MISSOURI ST HEALTH & EDL FACS CORPORATE				1.B FE	13,800,000	124.3400	17,158,919	13,800,000	13,800,000	0	0	0	0	3.651	3.651	JJ	232,325	503,838	02/19/2016	01/15/2046
60636A-MS-9	MISSOURI ST HEALTH & EDL FACS CORPORATE				1.B FE	2,473,020	113.6440	3,409,320	3,000,000	2,503,607	0	8,073	0	0	3.086	4.030	MS	27,260	92,580	12/21/2016	09/15/2051
60636A-PP-2	MISSOURI ST HEALTH & EDL FACS CORPORATE			2	1.B FE	16,128,412	126.5340	20,776,882	16,420,000	16,140,372	0	3,455	0	0	3.652	3.737	FA	226,538	599,658	12/05/2017	08/15/2057
60636W-NU-5	MISSOURI ST HWY & TRANSN COMMN CORPORATE				1.B FE	20,654,619	131.6100	26,881,343	20,425,000	20,558,726	0	(10,955)	0	0	5.445	5.353	MN	185,357	1,112,141	09/22/2009	05/01/2033
60637A-FC-1	MISSOURI ST HEALTH & EDL FACS CORP SINK			2	1.C FE	5,450,000	111.5220	6,077,949	5,450,000	5,450,000	0	0	0	0	4.500	4.498	JJ	122,625	245,250	03/07/2014	01/01/2039
645790-FA-9	NJ HLTH CARE FAC AUTH AHS HOSP CORPORATE			2	1.D FE	3,443,726	112.9230	3,675,644	3,255,000	3,400,522	0	(21,830)	0	0	4.000	3.171	JJ	65,100	130,200	09/27/2016	07/01/2041
645790-FR-2	NJ HLTH CARE FAC AUTH AHS HOSP CORPORATE			2	1.E FE	7,388,147	119.3740	8,111,463	6,795,000	7,244,330	0	(72,796)	0	0	5.000	3.658	JJ	169,875	339,750	12/08/2016	07/01/2043
645790-KF-2	NJ HLTH CARE FAC AUTH AHS HOSP CORPORATE			2	1.D FE	4,000,000	114.2310	4,569,240	4,000,000	4,000,000	0	0	0	0	4.000	4.000	JJ	80,000	160,000	04/06/2017	07/01/2040
645913-AA-2	NJ EDA PENSION FUNDING SER B BONDS				2.A FE	45,625,157	128.7920	58,317,021	45,280,000	45,418,226	0	(16,919)	0	0	7.425	7.360	FA	1,270,104	3,362,040	11/14/2000	02/15/2029
646139-5E-1	NEW JERSEY ST TPK AUTH CORPORATE MUNI			2	1.F FE	30,230,000	110.5360	33,415,034	30,230,000	30,230,000	0	0	0	0	4.000	4.000	JJ	604,600	1,209,200	05/14/2014	01/01/2035
646139-W3-5	NEW JERSEY ST TPK AUTH CORPORATE MUNI				1.F FE	21,141,677	167.7310	24,742,839	14,751,500	20,136,691	0	(200,327)	0	0	7.414	4.403	JJ	546,838	1,093,676	01/21/2016	01/01/2040
646139-X8-3	NEW JERSEY ST TPK AUTH CORPORATE MUNI				1.F FE	29,721,105	163.4140	36,784,492	22,510,000	28,529,998	0	(224,202)	0	0	7.102	4.791	JJ	799,330	1,598,660	01/29/2016	01/01/2041
647370-GW-9	NEW MEXICO ST HOSP EQUIP LN CO CORPORATE			2	1.C FE	8,002,134	110.7880	9,084,616	8,200,000	8,025,068	0	4,686	0	0	4.125	4.274	FA	140,938	338,250	05/08/2015	08/01/2044
647370-GX-7	NEW MEXICO ST HOSP EQUIP LN CO CORPORATE			2	1.C FE	3,180,966	116.9530	3,508,590	3,000,000	3,130,631	0	(25,513)	0	0	5.000	3.951	FA	62,500	150,000	05/21/2015	08/01/2044
64971M-4P-4	NEW YORK N Y CITY TRANSITIONAL CORPORATE				1.A FE	815,293	137.5490	894,068	650,000	780,366	0	(7,230)	0	0	5.508	3.635	FA	14,918	35,802	04/01/2016	08/01/2037
64971M-ZG-0	NEW YORK N Y CITY TRANSITIONAL CORPORATE				1.A FE	9,043,192	133.6560	11,053,352	8,270,000	8,737,542	0	(41,379)	0	0	5.767	4.971	FA	198,721	476,931	06/28/2012	08/01/2036
64971Q-6A-6	NEW YORK CITY TRANSITIONAL FIN CORP SINK			2	1.A FE	3,065,537	110.3500	3,310,500	3,000,000	3,036,656	0	(14,672)	0	0	5.000	4.440	MN	25,000	150,000	12/11/2013	05/01/2038
64971W-BK-5	NEW YORK CITY TRANSITIONAL FIN CORP SINK			2	1.A FE	441,627	114.1670	450,960	395,000	424,831	0	(8,461)	0	0	5.000	2.618	MN	3,292	19,750	04/01/2016	11/01/2040
64971W-D2-3	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1.A FE	9,823,095	113.6530	10,797,035	9,500,000	9,692,532	0	(34,018)	0	0	4.000	3.560	FA	158,333	380,000	12/08/2016	02/01/2036
64971W-EN-6	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1.A FE	4,843,173	113.4010	5,046,345	4,450,000	4,590,373	0	(42,094)	0	0	5.000	3.903	FA	92,708	222,500	04/10/2014	02/01/2039
64971W-EP-1	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1.A FE	4,010,255	113.2820	4,180,106	3,690,000	3,804,399	0	(34,293)	0	0	5.000	3.922	FA	76,875	184,500	04/09/2014	02/01/2040
64971W-S5-0	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1.A FE	4,569,660	112.6600	4,776,784	4,240,000	4,440,705	0	(32,493)	0	0	4.000	3.071	FA	70,667	169,600	11/01/2016	08/01/2039
64971W-UD-0	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1.A FE	486,218	115.8260	503,843	435,000	470,270	0	(8,044)	0	0	5.000	2.877	FA	9,063	21,750	04/01/2016	02/01/2041
64971W-WR-7	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1.A FE	4,913,664	110.8410	5,320,368	4,800,000	4,857,852	0	(11,402)	0	0	4.000	3.711	FA	80,000	192,000	09/23/2015	08/01/2038
64971X-AK-4	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1.A FE	3,092,158	113.7720	3,407,471	2,995,000	3,066,341	0	(9,458)	0	0	4.000	3.590	FA	49,917	119,800	03/02/2018	08/01/2043
64971X-CW-6	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1.A FE	1,645,958	114.4660	1,774,223	1,550,000	1,625,741	0	(10,209)	0	0	4.000	3.170	FA	25,833	62,000	10/23/2017	08/01/2042
64971X-DU-9	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1.A FE	12,114,453	114.3450	13,223,999	11,565,000	11,988,352	0	(50,025)	0	0	4.000	3.431	MN	77,100	462,600	05/31/2018	05/01/2045
64971X-FV-5	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1.A FE	2,957,499	115.8300	3,301,155	2,850,000	2,934,962	0	(9,614)	0	0	4.000	3.548	FA	47,500	114,000	07/30/2018	08/01/2041
64971X-LV-8	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1.A FE	8,520,060	107.4430	9,132,655	8,500,000	8,518,194	0	(1,866)	0	0	2.625	2.596	MN	37,188	223,125	01/10/2020	05/01/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64972F-H2-5	NEW YORK N Y CITY MUN WTR FIN CORP MUNI				1.B FE	9,000,000	154.0170	13,861,530	9,000,000	9,000,000	0	0	0	0	5.750	5.750	JD	23,000	517,500	10/27/2009	06/15/2041
64972F-K8-8	NEW YORK N Y CITY MUN WTR FIN CORPORATE				1.B FE	7,170,612	158.3830	11,245,193	7,100,000	7,160,992	0	(1,850)	0	0	5.952	5.875	JD	18,782	422,592	04/27/2015	06/15/2042
64972F-L2-0	NEW YORK N Y CITY MUN WTR FIN CORPORATE				1.B FE	7,841,665	159.0800	11,851,460	7,450,000	7,784,213	0	(9,404)	0	0	6.011	5.628	JD	19,903	447,820	04/27/2015	06/15/2042
64972F-T3-0	NEW YORK N Y CITY MUN WTR FIN CORP MUNI				1.B FE	296,217	155.2310	349,270	225,000	286,717	0	(1,827)	0	0	5.724	3.836	JD	572	12,879	04/27/2015	06/15/2042
64972F-T6-3	NEW YORK N Y CITY MUN WTR FIN CORP MUNI				1.B FE	14,068,364	152.0190	16,912,113	11,125,000	13,692,418	0	(70,572)	0	0	5.440	3.889	JD	26,898	605,200	04/27/2015	06/15/2043
64972F-Y3-4	NEW YORK N Y CITY MUN WTR FIN CORPORATE				1.B FE	617,760	160.7760	723,492	450,000	597,161	0	(3,954)	0	0	5.882	3.752	JD	1,176	26,469	04/27/2015	06/15/2044
64972G-DJ-0	NEW YORK CITY MUNICIPAL WATER CORP MUNI			2	1.B FE	5,021,725	114.4320	5,458,406	4,770,000	4,867,112	0	(25,537)	0	0	5.000	4.358	JD	10,600	238,500	03/05/2014	06/15/2047
64972G-EU-4	NEW YORK CITY MUNICIPAL WATER CORPORATE			2	1.B FE	15,733,418	109.7140	17,247,040	15,720,000	15,709,992	0	(5,397)	0	0	4.000	3.967	JD	27,947	628,800	04/01/2016	06/15/2044
64972G-EX-8	NEW YORK CITY MUNICIPAL WATER CORPORATE			2	1.B FE	18,071,100	109.3810	19,688,579	18,000,000	18,027,781	0	(7,439)	0	0	4.000	3.951	JD	32,000	720,000	09/10/2014	06/15/2045
64972G-PX-6	NEW YORK CITY MUNICIPAL WATER CORPORATE			2	1.B FE	13,325,988	114.6190	14,785,851	12,900,000	13,219,469	0	(39,792)	0	0	4.000	3.594	JD	22,933	516,000	04/04/2018	06/15/2048
64972G-XP-4	NEW YORK CITY MUNICIPAL WATER CORPORATE			2	1.B FE	23,314,600	119.9490	23,989,799	20,000,000	23,240,351	0	(74,249)	0	0	4.000	2.180	JD	35,556	166,667	09/24/2020	06/15/2050
64986D-BN-4	NEW YORK ST ENVIRONMENTAL FACS CORPORATE			2	1.A FE	6,195,000	112.8870	6,993,350	6,195,000	6,195,000	0	0	0	0	4.000	3.998	JD	11,013	247,800	12/02/2016	06/15/2046
64989K-LF-1	NEW YORK ST PWR AUTH REV & GEN CORPORATE			2	1.C FE	26,657,000	117.4040	29,351,000	25,000,000	26,566,032	0	(90,968)	0	0	4.000	3.220	MN	127,778	508,333	04/30/2020	11/15/2055
649902-2F-9	NEW YORK ST DORM AUTH ST PERSO CORP MUNI				1.B FE	619,408	140.4020	680,950	485,000	593,898	0	(4,870)	0	0	5.389	3.559	MS	7,696	26,137	04/27/2015	03/15/2040
649902-T3-7	NEW YORK ST DORM AUTH ST PERSO CORP MUNI				1.B FE	385,818	141.6630	424,989	300,000	367,908	0	(3,423)	0	0	5.600	3.610	MS	4,947	16,800	04/27/2015	03/15/2040
649907-YA-4	NEW YORK ST DORM AUTH REVS NON CORP MUNI				1.A FE	18,233,170	128.4560	22,800,939	17,750,000	18,090,860	0	(23,659)	0	0	4.802	4.576	JD	71,030	852,355	03/06/2014	12/01/2034
64990B-FM-0	NEW YORK ST DORM AUTH REVS ST CORPORATE			2	1.D FE	749,764	112.5440	810,317	720,000	741,235	0	(4,312)	0	0	4.000	3.289	JJ	14,400	28,800	04/01/2016	07/01/2038
64990C-QE-4	NY ST DORM AUTH CORPORATE MUNI				1.A FE	48,333,001	163.8280	50,295,197	30,700,000	48,216,762	0	(116,239)	0	0	5.000	2.175	AO	383,750	502,500	10/30/2020	10/01/2047
64990F-GN-8	NY ST DORM AUTH CORPORATE MUNI			2	1.C FE	4,732,418	113.6350	5,193,120	4,570,000	4,690,237	0	(15,862)	0	0	4.000	3.550	FA	69,058	182,800	04/02/2018	02/15/2045
64990F-GP-3	NY ST DORM AUTH CORPORATE MUNI			2	1.C	0	0.0000	0	0	0	0	0	0	0	4.000	0.000	FA	0	213,600	03/01/2020	02/15/2046
64990F-WZ-3	NY ST DORM AUTH CORP			2	1.C FE	10,923,482	113.2160	12,091,469	10,680,000	10,904,080	0	(19,402)	0	0	4.000	3.640	FA	161,387	0	05/04/2020	02/15/2046
64990G-B4-3	DORMITORY AUTHORITY OF STATE O CORPORATE			2	1.C FE	17,920,650	129.5050	19,425,751	15,000,000	17,734,711	0	(185,939)	0	0	5.000	2.801	JJ	375,000	185,417	04/01/2020	07/01/2050
650035-7N-2	NEW YORK ST URBAN DEV CORP CORPORATE MUN			2	1.B FE	2,076,300	113.5260	2,270,520	2,000,000	2,056,805	0	(7,400)	0	0	4.000	3.520	MS	23,556	80,000	04/12/2018	03/15/2045
650035-VB-1	NEW YORK ST URBAN DEV CORP CORPORATE MUN				1.B FE	521,110	140.2520	575,033	410,000	489,825	0	(5,982)	0	0	5.838	3.632	MS	7,048	23,936	04/27/2015	03/15/2040
65819G-LC-0	NORTH CAROLINA CAP FACS FIN AG CORPORATE			2	1.B FE	4,644,636	115.1280	5,059,876	4,395,000	4,575,634	0	(28,202)	0	0	4.000	3.211	AO	43,950	175,800	10/18/2016	10/01/2039
65821D-WM-9	NORTH CAROLINA MED CARE COMMN CORPORATE			2	1.D FE	18,679,514	114.9900	19,766,781	17,190,000	18,584,001	0	(95,513)	0	0	4.000	2.950	MN	114,600	687,600	04/17/2020	11/01/2052
658262-FX-3	NORTH CAROLINA STATE EDUCATION Corp Muni			4	1.B FE	10,746,174	100.2430	11,061,796	11,034,981	10,873,653	0	(9,363)	0	0	1.115	1.433	JAJO	22,894	241,653	10/01/2010	07/25/2041
66285W-FB-7	NORTH TEXAS TOLLWAY AUTHORITY CORPORATE				1.E FE	63,870,156	173.9210	94,666,942	54,431,000	62,939,155	0	(205,501)	0	0	6.718	5.472	JJ	1,828,337	3,656,675	05/16/2018	01/01/2049
66285W-WC-6	NORTH TEXAS TOLLWAY AUTHORITY CORPORATE			2	1.E FE	19,638,080	114.3110	22,004,867	19,250,000	19,542,797	0	(36,499)	0	0	4.000	3.748	JJ	385,000	770,000	04/10/2018	01/01/2043
663903-FK-3	NORTHEAST OHIO REGIONAL SEWER CORPORATE			2	1.B FE	17,913,220	110.7950	19,787,987	17,860,000	17,883,935	0	(5,718)	0	0	4.000	3.962	MN	91,284	714,400	10/28/2015	11/15/2049
677555-Q5-6	The Ohio Enterprise Bond Fund Senior Sec				1.B FE	1,192,149	105.3310	1,255,700	1,192,149	1,192,149	0	0	0	0	3.440	3.454	MJSD	3,417	41,010	10/04/2012	09/01/2027
677632-G8-8	OH ST UNIV GEN RCPTS CORPORATE MUNI				1.C FE	2,345,000	123.8720	2,904,798	2,345,000	2,345,000	0	0	0	0	3.798	3.798	JD	7,422	89,063	03/03/2016	12/01/2046
677632-G9-6	OH ST UNIV GEN RCPTS CORPORATE MUNI TAXA				1.C FE	25,047,490	128.7660	29,699,879	23,065,000	25,007,945	0	(23,126)	0	0	4.048	3.609	JD	77,806	933,671	04/15/2020	12/01/2056
677632-MV-0	OH ST UNIV GEN RCPTS CORP MUNI				1.C FE	21,241,448	138.5250	26,160,445	18,885,000	20,799,230	0	(64,567)	0	0	4.910	4.138	JD	77,271	927,254	04/27/2015	06/01/2040
677632-PA-3	OH ST UNIV GEN RCPTS CORP MUNI				1.C FE	21,760,942	146.4310	32,065,460	21,898,000	21,758,121	0	(376)	0	0	4.800	4.829	JD	87,592	1,051,104	04/27/2015	06/01/2111
67766W-ZD-7	OHIO ST WTR DEV AUTH CORPORATE MUNI			2	1.A FE	4,363,095	130.2940	4,560,290	3,500,000	4,311,645	0	(51,450)	0	0	5.000	2.252	JD	14,583	102,569	04/23/2020	12/01/2050
67884X-BR-7	OKLAHOMA DEV FIN AUTH HOSP REV CORPORATE			2	1.G FE	2,202,367	109.7390	2,304,519	2,100,000	2,159,799	0	(11,777)	0	0	4.000	3.329	FA	31,733	84,000	04/01/2016	08/15/2038
679111-WT-7	OKLAHOMA TURNPIKE AUTHORITY CORPORATE MU			2	1.D FE	17,660,794	110.2980	19,384,873	17,575,000	17,638,006	0	(11,590)	0	0	4.000	3.918	JJ	351,500	703,000	02/21/2017	01/01/2047
682001-CA-8	OMAHA PUB PWR DIST NEB CORPORATE MUNI			2	1.D FE	9,912,382	109.5000	10,687,200	9,760,000	9,855,530	0	(28,761)	0	0	4.000	3.660	FA	162,667	390,400	07/24/2014	02/01/2034
682001-DT-6	OMAHA PUB PWR DIST NEB CORPORATE MUNI			2	1.C FE	5,484,808	111.1600	5,974,850	5,375,000	5,447,814	0	(18,711)	0	0	4.000	3.593	FA	89,583	215,000	12/17/2014	02/01/2039
68607D-NL-5	OREGON ST DEPT TRANSN CORPORATE MUNI FRG				1.B FE	6,353,490	145.2090	8,712,540	6,000,000	6,245,430	0	(12,977)	0	0	5.834	5.388	MN	44,727	350,040	05/05/2010	11/15/2034
686507-CW-2	ORLANDO FLA UTILS COMMN CORPORATE MUNI F				1.C FE	13,000,000	144.9520	18,843,759	13,000,000	13,000,000	0	0	0	0	5.662	5.662	AO	184,015	736,060	01/21/2010	10/01/2040
70917S-6Y-4	PENNSYLVANIA ST HIGHER EDL FAC CORPORATE			2	1.D FE	17,267,510	116.3320	17,973,294	15,450,000	17,198,562	0	(68,948)	0	0	4.000	2.522	FA	233,467	100,000	09/16/2020	08/15/2049
70917S-6Z-1	PENNSYLVANIA ST HIGHER EDL FAC CORPORATE			2	1.D FE	3,065,620	125.4970	3,137,425	2,500,000	3,042,716	0	(22,904)	0	0	5.000	2.219	FA	47,222	37,500	09/29/2020	08/15/2049
70917S-D4-2	PENNSYLVANIA ST HIGHER EDL FAC CORPORATE			2	1.B FE	7,161,529	114.7230	8,059,291	7,025,000	7,131,296	0	(15,284)	0	0	4.000	3.719	FA	106,156	281,000	12/14/2016	08/15/2041
70917S-QT-3	PENNSYLVANIA ST HIGHER EDL FAC CORPORATE			2	1.B FE	255,198	113.9010	273,362	240,000	250,985	0	(2,126)	0	0	4.000	2.959	AO	2,400	9,600	04/01/2016	10/01/2038
70917S-S6-1	PENNSYLVANIA ST HIGHER EDL FAC CORPORATE			2	1.D FE	2,877,513	114.4970	3,177,292	2,775,000	2,856,228	0	(10,758)	0	0	4.000	3.499	FA	41,933	111,000	07/13/2018	08/15/2042
709223-A2-7	PENNSYLVANIA ST TPK COMMN CORPORATE MUNI				1.E FE	41,671,519	148.7280	54,650,103	36,745,000	40,968,995	0	(106,661)	0	0	5.511	4.673	JD	168,751	2,025,017	04/01/2016	12/01/2045
709223-VZ-1	PENNSYLVANIA ST TPK COMMN CORPORATE MUNI				1.E FE	11,288,359	150.6550	16,828,163	11,170,000	11,269,802	0	(4,204)	0	0	6.105	6.012	JD	56,827	681,929	04/01/2016	12/01/2039
709223-ZZ-7	PENNSYLVANIA ST TPK COMMN CORPORATE MUNI				1.E FE	17,905,163	155.1460	20,052,620	12,925,000	17,721,714	0	(81,605)	0	0	5.561	3.441	JD	59,897	718,759	04/16/2020	12/01/2049
709224-DL-0	PENNSYLVANIA ST TURNPIKE COMMI CORPORATE			2	1.G FE	15,776,021	114.2160	17,303,724	15,150,000	15,579,862	0	(99,609)	0	0	5.000	4.202	JD	63,125	757,500	05/15/2014	12/01/2038
709224-DM-8	PENNSYLVANIA ST TURNPIKE COMMI CORPORATE			2	1.G FE	12,163,833	113.0620	13,284,785	11,750,000	12,034,402	0	(65,771)	0	0	5.000	4.317	JD	48,958	587,500	05/08/2014	12/01/2043
709224-QG-7	PENNSYLVANIA ST TURNPIKE COMMI CORPORATE			2	1.E FE	8,801,640	117.1290	9,704,137	8,285,000	8,676,408	0	(63,541)	0	0	5.000	4.020	JD	34,521	414,250	12/06/2016	12/01/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
709224-XN-4	PENNSYLVANIA ST TURNPIKE COMMI CORPORATE			2	1.G FE	9,922,115	111.9280	10,633,160	9,500,000	9,800,850	0	(41,302)	0	0	4.000	3.445	JD	31,667	380,000	01/22/2018	06/01/2039
709225-AW-6	PENNSYLVANIA ST TURNPIKE COMMI CORPORATE			2	1.E FE	5,046,920	127.4300	5,097,200	4,000,000	5,025,097	0	(21,823)	0	0	5.000	2.120	JD	16,667	30,000	09/23/2020	12/01/2045
709235-T8-8	PENNSYLVANIA STATE UNIVERSITY CORPORATE				1.C FE	3,425,000	104.6370	3,583,817	3,425,000	3,425,000	0	0	0	0	2.840	2.840	MS	32,423	29,451	05/06/2020	09/01/2050
717901-AN-2	PHILADELPHIA PA AUTH FOR INDL CORPORATE			2	1.C FE	22,197,449	107.2560	23,751,841	22,145,000	22,142,417	0	(24,463)	0	0	4.000	3.887	JJ	442,900	885,800	04/01/2016	07/01/2044
71883M-NW-0	PHOENIX ARIZ CIVIC IMPT CORP A CORPORATE			2	1.E FE	9,718,280	112.6580	11,265,800	10,000,000	9,729,527	0	5,659	0	0	4.000	4.171	JJ	200,000	400,000	11/16/2018	07/01/2048
73358W-AJ-3	PORT AUTH N Y & N J CORPORATE MUNI FRGN				1.D FE	7,500,000	134.5000	10,087,500	7,500,000	7,500,000	0	0	0	0	6.040	6.040	JD	37,750	453,000	06/17/2009	12/01/2029
73358W-CW-2	PORT AUTH N Y & N J CORP MUNI				1.D FE	3,627,060	143.1040	4,293,120	3,000,000	3,497,500	0	(18,891)	0	0	5.647	4.286	MN	28,235	169,410	02/01/2013	11/01/2040
73358W-CX-0	PORT AUTH N Y & N J CORP MUNI				1.D FE	14,873,672	143.4690	17,424,309	12,145,000	14,301,892	0	(82,615)	0	0	5.647	4.199	MN	114,305	685,828	04/27/2015	11/01/2040
73358W-EK-6	PORT AUTH N Y & N J CORP MUNI				1.D FE	1,580,931	138.9030	1,847,410	1,330,000	1,558,790	0	(4,258)	0	0	4.926	3.922	AO	16,379	65,516	04/27/2015	10/01/2051
73358W-JA-3	PORT AUTH N Y & N J CORP MUNI				1.D FE	32,063,526	132.7170	42,426,305	31,967,500	32,057,854	0	(1,457)	0	0	4.458	4.441	AO	356,278	1,425,111	04/27/2015	10/01/2062
73358W-RP-1	PORT AUTH N Y & N J CORP MUNI				1.D FE	66,227,218	135.6960	88,185,437	64,987,500	66,113,342	0	(28,782)	0	0	4.960	4.830	FA	1,343,075	3,223,380	01/22/2018	08/01/2046
73358W-RQ-9	PORT AUTH N Y & N J CORPORATE MUNI TAXAB			2	1.D FE	859,882	114.0830	924,072	810,000	843,226	0	(8,447)	0	0	5.310	4.067	FA	17,921	43,011	04/27/2015	08/01/2046
73358W-SC-9	PORT AUTH N Y & N J CORPORATE MUNI			2	1.D FE	22,735,064	109.9260	24,848,773	22,605,000	22,688,587	0	(23,589)	0	0	4.000	3.878	JD	40,187	904,200	06/19/2014	12/15/2037
73358W-SD-7	PORT AUTH N Y & N J CORPORATE MUNI			2	1.D FE	18,815,297	109.7090	20,553,981	18,735,000	18,786,233	0	(14,760)	0	0	4.000	3.908	JD	33,307	749,400	06/19/2014	12/15/2038
73358W-SE-5	PORT AUTH N Y & N J CORPORATE MUNI			2	1.D FE	24,701,502	109.5210	26,964,071	24,620,000	24,671,560	0	(15,214)	0	0	4.000	3.928	JD	43,769	984,800	06/19/2014	12/15/2039
73358W-X9-0	PORT AUTH N Y & N J CORPORATE MUNI TAXAB				1.D FE	3,972,820	121.4130	4,856,520	4,000,000	3,973,537	0	524	0	0	4.031	4.071	MS	53,747	161,240	01/18/2019	09/01/2048
73358W-XQ-2	PORT AUTH N Y & N J CORPORATE MUNI TAXAB				1.D FE	14,365,000	138.9240	19,956,432	14,365,000	14,365,000	0	0	0	0	4.810	4.810	AO	145,869	690,957	10/09/2015	10/15/2065
751100-LG-1	RALEIGH NC COMB ENTERPRISE SYS CORPORATE			2	1.A FE	5,279,363	116.4700	5,823,500	5,000,000	5,216,804	0	(31,582)	0	0	4.000	3.214	MS	66,667	200,000	12/07/2016	03/01/2041
759911-X2-1	REGIONAL TRANS AUTH CORP MUNI			2	1.C FE	1,060,550	113.7880	1,137,880	1,000,000	1,023,234	0	(6,201)	0	0	5.000	4.261	JD	4,167	50,000	03/21/2014	06/01/2035
765433-KR-7	RICHMOND VA PUBLIC UTILITY REV CORPORATE			2	1.C FE	3,032,913	114.1090	3,423,270	3,000,000	3,024,384	0	(4,328)	0	0	4.000	3.820	JJ	55,333	120,000	12/07/2016	01/15/2040
765433-LK-1	RICHMOND VA PUBLIC UTILITY REV CORPORATE			2	1.C FE	7,193,945	120.5820	7,837,830	6,500,000	7,149,982	0	(43,963)	0	0	4.000	2.743	JJ	119,889	65,000	05/04/2020	01/15/2050
771902-HF-3	ROCHESTER MN MAYO MED CTR CORPORATE MUNI			2	1.C FE	10,007,600	115.6080	11,560,800	10,000,000	10,006,010	0	(732)	0	0	4.000	3.990	MN	51,111	400,000	09/19/2018	11/15/2048
783186-NH-8	RUTGERS ST UNIV N J CORPORATE MUNI				1.E FE	6,779,346	140.6960	9,672,850	6,875,000	6,802,499	0	3,005	0	0	5.665	5.771	MN	64,911	389,469	01/20/2011	05/01/2040
786005-C8-9	SACRAMENTO CALIF MUN UTIL DIST CORPORATE			2	1.C FE	18,699,408	121.4640	20,405,951	16,800,000	18,593,317	0	(106,091)	0	0	4.000	2.731	FA	253,867	182,933	04/29/2020	08/15/2045
786005-PN-2	SACRAMENTO CALIF MUN UTIL DIST CORPORATE				1.C FE	3,513,664	145.9500	4,962,300	3,400,000	3,486,278	0	(5,272)	0	0	6.156	5.848	MN	26,744	209,304	04/27/2015	05/15/2036
79574C-CB-7	SALT RIVER PROJECT AGRICULTURA CORPORATE			2	1.B FE	1,611,856	116.8670	1,869,872	1,600,000	1,607,596	0	(1,103)	0	0	4.000	3.910	JJ	32,000	64,000	12/07/2016	01/01/2038
79575D-E6-3	SALT RIVER PROJ ARIZ AGRIC IMP CORPORATE				1.B FE	6,859,291	137.7410	8,787,876	6,380,000	6,762,129	0	(13,306)	0	0	4.839	4.363	JJ	154,364	308,728	06/14/2012	01/01/2041
796253-6V-9	SAN ANTONIO TX ELEC & GAS CORPORATE MUNI			2	1.B FE	17,743,847	113.8210	19,759,325	17,360,000	17,658,775	0	(43,033)	0	0	4.000	3.681	FA	289,333	694,400	04/05/2017	02/01/2047
796253-T9-3	SAN ANTONIO TX ELEC & GAS CORPORATE MUNI				1.B FE	5,745,629	150.1480	6,869,271	4,575,000	5,534,687	0	(42,827)	0	0	5.985	4.148	FA	114,089	273,814	12/19/2016	02/01/2039
796253-U9-1	SAN ANTONIO TX ELEC & GAS CORPORATE MUNI				1.B FE	7,100,000	147.2130	10,452,123	7,100,000	7,100,000	0	0	0	0	5.718	5.718	FA	169,158	405,978	03/10/2010	02/01/2041
796253-Y3-0	SAN ANTONIO TX ELEC & GAS CORPORATE MUNI				1.C FE	30,000,000	148.3510	44,505,299	30,000,000	30,000,000	0	0	0	0	5.808	5.808	FA	726,000	1,742,400	10/29/2010	02/01/2041
796253-Z2-1	SAN ANTONIO TX ELEC & GAS CORP MUNI				1.B FE	1,231,391	129.5410	1,577,162	1,217,500	1,228,690	0	(516)	0	0	4.427	4.343	FA	22,458	53,899	04/27/2015	02/01/2042
79730C-KP-8	SAN DIEGO PUB FACS AUTH REV BD CORPORATE			2	1.C FE	1,675,965	122.5520	1,838,280	1,500,000	1,666,241	0	(9,724)	0	0	4.000	2.681	FA	25,000	13,333	05/01/2020	08/01/2045
79765R-TK-5	SAN FRANCISCO CALIF CITY & CNT CORP MUNI				1.D FE	325,233	143.0650	357,663	250,000	309,037	0	(3,107)	0	0	6.000	3.819	MN	2,500	15,000	04/27/2015	11/01/2040
79765R-TL-3	SAN FRANCISCO CALIF CITY & CNT CORP MUNI				1.D FE	330,800	172.6880	388,548	225,000	316,804	0	(2,699)	0	0	6.950	4.058	MN	2,606	15,638	04/27/2015	11/01/2050
803301-DK-3	SARASOTA CO PUBLIC HOSP DIST CORPORATE M			2	1.E FE	29,089,253	113.8460	33,869,185	29,750,000	29,120,056	0	14,644	0	0	4.000	4.138	JJ	595,000	1,190,000	09/13/2018	07/01/2048
812643-DB-7	SEATTLE WASH MUN LT & PWR REV CORPORATE				1.C FE	20,988,870	122.9670	25,823,071	21,000,000	20,993,153	0	473	0	0	5.570	5.572	FA	487,375	1,169,700	05/14/2010	02/01/2040
812643-LB-8	SEATTLE WASH MUN LT & PWR REV CORPORATE			2	1.C FE	769,867	111.7070	804,290	720,000	743,301	0	(5,924)	0	0	4.000	3.059	MS	9,600	28,800	04/01/2016	09/01/2037
812643-MG-6	SEATTLE WASH MUN LT & PWR REV CORPORATE			2	1.C FE	11,115,830	111.4100	12,349,799	11,085,000	11,100,818	0	(3,357)	0	0	4.000	3.963	MN	73,900	443,400	04/01/2016	05/01/2045
837123-HN-1	SOUTH CAROLINA TRAN INFRASTRUC CORPORATE			2	1.E FE	12,009,810	112.0970	13,451,640	12,000,000	12,007,569	0	(935)	0	0	4.000	3.987	JJ	240,000	480,000	05/31/2018	07/01/2055
837151-JA-8	SOUTH CAROLINA ST PUBLIC SVC A CORP SINK			2	1.F FE	4,028,842	111.8460	4,473,840	4,000,000	4,017,852	0	(5,611)	0	0	5.125	4.957	JD	17,083	205,000	12/03/2013	12/01/2043
837151-JB-6	SOUTH CAROLINA ST PUBLIC SVC A CORP MUNI				1.F FE	6,578,496	141.3360	9,158,573	6,480,000	6,563,009	0	(3,534)	0	0	5.784	5.655	JD	31,234	374,803	04/01/2016	12/01/2041
837151-JH-3	SOUTH CAROLINA ST PUBLIC SVC A CORP SINK			2	1.F FE	25,237,226	112.7280	28,181,999	25,000,000	25,147,324	0	(45,957)	0	0	5.500	5.278	JD	114,583	1,375,000	01/02/2014	12/01/2053
83755V-VZ-4	SOUTH DAKOTA ST HEALTH & EDL F CORPORATE			2	1.E FE	4,892,250	108.4960	5,424,800	5,000,000	4,909,283	0	2,913	0	0	4.125	4.262	JJ	103,125	206,250	06/18/2014	07/01/2041
83755V-XE-9	SOUTH DAKOTA ST HEALTH & EDL F CORPORATE			2	1.E FE	15,002,231	106.9220	16,038,300	15,000,000	15,001,345	0	(442)	0	0	4.000	3.995	MN	100,000	600,000	10/17/2014	11/01/2044
84129N-MB-2	SOUTHCENTRAL PA GEN AUTH CORPORATE MUNI			2	1.D FE	3,597,055	118.5010	4,147,535	3,500,000	3,582,635	0	(8,253)	0	0	4.000	3.671	JD	11,667	140,000	03/15/2019	06/01/2044
870000-KJ-4	SWARTHMORE BORO AUTH PA CORPORATE MUNI			2	1.A FE	7,093,740	111.1880	7,727,566	6,950,000	7,054,228	0	(20,008)	0	0	4.000	3.649	MS	81,856	278,000	10/21/2015	09/15/2045
87515E-CA-0	TAMPA FL HEALTH SYSTEM REV BA CORPORATE			2	1.C FE	2,536,636	110.3080	2,724,608	2,470,000	2,520,150	0	(8,339)	0	0	4.000	3.580	MN	12,624	98,800	03/30/2016	11/15/2046
87638Q-KU-2	TARRANT CNTY TEX CULTURAL ED F CORP MUNI			2	1.C FE	2,909,115	112.6400	3,041,280	2,700,000	2,771,190	0	(22,591)	0	0	5.000	4.031	JD	11,250	135,000	02/27/2014	12/01/2033
87638Q-KX-6	TARRANT CNTY TEX CULTURAL ED F CORP SINK			2	1.C FE	3,797,068	111.7310	4,156,393	3,720,000	3,767,608	0	(14,989)	0	0	5.000	4.525	JD	15,500	186,000	02/07/2014	12/01/2044
87638T-EY-5	TARRANT CNTY TEX CULTURAL ED F CORPORATE			2	1.C FE	7,941,034	109.5310	8,943,206	8,165,000	7,955,690	0	2,963	0	0	4.250	4.400	MN	44,340	347,013	05/07/2015	11/15/2052
87638T-FN-8	TARRANT CNTY TEX CULTURAL ED F CORPORATE			2	1.C FE	7,322,443	110.7360	7,751,520	7,000,000	7,244,836	0	(39,203)	0	0	4.000	3.309	FA	105,778	280,000	10/06/2016	02/15/2047
882667-AZ-1	TEXAS TRANSPORTATION COMMISSIO CORPORATE				2.B FE	1,120,000	113.9720	1,276,486	1,120,000	1,120,000	0	0	0	0	3.922	3.922	JD	122	45,513	12/11/2019	12/31/2049

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88283L-HT-6	TEXAS TRANSN COMMN ST HWY FD CORPORATE M				1.A FE	11,147,800	115.8610	11,586,100	10,000,000	10,673,692	0	(166,180)	0	0	5.028	3.117	AO	125,700	502,800	01/22/2018	04/01/2026
882854-J7-8	TEXAS ST WTR DEV BRD CORPORATE MUNI			2	1.A FE	12,226,560	117.9290	14,151,480	12,000,000	12,172,834	0	(20,630)	0	0	4.000	3.769	AO	101,333	480,000	04/25/2018	04/15/2048
882854-Q5-4	TEXAS ST WTR DEV BRD CORPORATE MUNI			2	1.A FE	5,060,432	120.6690	6,033,450	5,000,000	5,049,668	0	(5,467)	0	0	4.000	3.849	AO	42,222	200,000	09/19/2018	10/15/2043
882854-XA-5	TEXAS ST WTR DEV BRD CORPORATE MUNI			2	1.A FE	1,523,458	114.1150	1,643,256	1,440,000	1,500,518	0	(11,580)	0	0	4.000	3.049	AO	12,160	57,600	04/01/2016	10/15/2040
882854-XX-5	TEXAS ST WTR DEV BRD CORPORATE MUNI			2	1.A FE	7,061,921	116.8630	7,596,095	6,500,000	6,928,259	0	(67,381)	0	0	4.000	2.760	AO	54,889	260,000	09/21/2016	10/15/2041
889251-FN-9	Toledo-Lucas Cnty Port Auth Senior Secur				1.G FE	2,760,000	113.2410	3,125,450	2,760,000	2,760,000	0	0	0	0	5.500	5.500	MN	19,397	151,800	04/12/2011	11/15/2025
889251-FR-0	Toledo-Lucas Cnty Port Auth Senior Secur				1.G FE	3,160,000	110.2460	3,483,774	3,160,000	3,160,000	0	0	0	0	4.670	4.669	MN	18,856	147,572	05/24/2012	11/15/2026
902562-BA-4	UAB MEDICINE FIN AUTH ALA CORPORATE MUNI			2	1.D FE	19,304,749	118.9000	20,611,315	17,335,000	18,835,650	0	(237,157)	0	0	5.000	3.311	MS	288,917	866,750	10/20/2016	09/01/2041
91335V-KQ-8	UNIV OF PITTSBURGH PA CORPORATE MUNI TAX			2	1.B FE	43,905,000	110.8650	48,675,277	43,905,000	43,905,000	0	0	0	0	3.555	3.555	MS	459,576	1,252,994	11/20/2019	09/15/2119
913366-EP-1	UNIVERSITY CALIF REGTS MED CTR CORPORATE				1.D FE	724,192	161.8310	865,796	535,000	697,279	0	(5,214)	0	0	6.548	4.252	MN	4,476	35,032	04/27/2015	05/15/2048
913366-KB-5	UNIVERSITY CALIF REGTS MED CTR CORPORATE			2	1.D FE	10,980,589	107.2690	11,692,321	10,900,000	10,978,863	0	(1,726)	0	0	3.006	2.968	MN	41,867	227,538	04/21/2020	05/15/2050
913366-KC-3	UNIVERSITY CALIF REGTS MED CTR CORPORATE			2	1.D FE	1,510,995	112.2420	1,683,630	1,500,000	1,510,798	0	(197)	0	0	3.256	3.223	MN	6,241	33,917	02/28/2020	05/15/2060
914026-SD-2	UNIVERSITY ALA GEN REV CORPORATE MUNI			2	1.C FE	4,695,294	110.3780	5,077,388	4,600,000	4,639,579	0	(10,431)	0	0	4.000	3.735	JJ	92,000	184,000	04/01/2016	07/01/2039
914026-SE-0	UNIVERSITY ALA GEN REV CORPORATE MUNI			2	1.C FE	6,589,892	110.1880	7,156,711	6,495,000	6,532,753	0	(9,899)	0	0	4.000	3.821	JJ	129,900	259,800	08/21/2014	07/01/2040
914026-SF-7	UNIVERSITY ALA GEN REV CORPORATE MUNI			2	1.C FE	6,802,195	109.9470	7,377,444	6,710,000	6,746,840	0	(9,658)	0	0	4.000	3.831	JJ	134,200	268,400	09/09/2014	07/01/2041
914026-SG-5	UNIVERSITY ALA GEN REV CORPORATE MUNI			2	1.C FE	7,141,086	109.7680	7,738,644	7,050,000	7,086,403	0	(9,541)	0	0	4.000	3.841	JJ	141,000	282,000	09/09/2014	07/01/2042
914119-F8-0	UNIVERSITY OF CINCINNATI CORPORATE MUNI			2	1.D FE	3,339,198	113.4650	3,596,840	3,170,000	3,302,906	0	(18,346)	0	0	4.000	3.270	JD	10,567	126,800	12/05/2017	06/01/2042
914119-YN-6	UNIVERSITY OF CINCINNATI CORP SINK FUND			2	1.D FE	2,027,742	113.8110	2,276,220	2,000,000	2,017,154	0	(5,393)	0	0	5.000	4.681	JD	8,333	100,000	12/05/2013	06/01/2039
91412F-7Y-7	UNIVERSITY CALIF CORPORATE MUNI TAXABLE				1.C FE	32,620,276	144.2420	43,092,299	29,875,000	31,986,765	0	(87,999)	0	0	5.770	5.104	MN	220,262	1,723,788	04/27/2015	05/15/2043
91412G-C8-6	UNIVERSITY OF CALIFORNIA CORPORATE MUNI				1.C FE	6,250,000	141.3760	8,836,000	6,250,000	6,250,000	0	0	0	0	4.767	4.767	MN	38,070	297,938	04/01/2015	05/15/2115
91412G-DZ-5	UNIVERSITY OF CALIFORNIA CORPORATE MUNI				1.D FE	1,451,801	147.9710	1,672,072	1,130,000	1,393,635	0	(11,206)	0	0	5.946	3.992	MN	8,585	67,190	04/27/2015	05/15/2045
91412G-HA-6	UNIVERSITY OF CALIFORNIA CORP MUNI TAXAB				1.C FE	9,478,509	143.2180	13,162,450	9,190,500	9,478,106	0	(189)	0	0	4.858	4.708	MN	57,050	446,475	03/06/2018	05/15/2112
91412G-UR-4	UNIVERSITY OF CALIFORNIA CORPORATE MUNI			2	1.C FE	25,000,000	112.6620	28,165,501	25,000,000	25,000,000	0	0	0	0	4.250	4.250	MN	135,764	1,062,500	04/04/2014	05/15/2039
91412G-VC-6	UNIVERSITY OF CALIFORNIA CORPORATE MUNI			2	1.C FE	145,855	110.0190	154,027	140,000	143,806	0	(1,038)	0	0	4.765	3.895	MN	852	6,671	04/27/2015	05/15/2044
91412G-X9-1	UNIVERSITY OF CALIFORNIA CORPORATE MUNI			2	1.C FE	5,915,228	114.7890	6,629,065	5,775,000	5,885,053	0	(15,267)	0	0	4.000	3.658	MN	29,517	231,000	05/05/2017	05/15/2045
91412G-XE-0	UNIVERSITY OF CALIFORNIA CORPORATE MUNI				1.C FE	366,278	122.1950	439,902	360,000	365,040	0	(279)	0	0	3.931	3.798	MN	1,808	14,152	04/01/2016	05/15/2045
91412G-XY-6	UNIVERSITY OF CALIFORNIA CORPORATE MUNI				1.D FE	1,085,154	122.3720	1,297,143	1,060,000	1,081,408	0	(847)	0	0	4.131	3.968	MN	5,595	43,789	04/01/2016	05/15/2045
914353-H2-6	UNIVERSITY OF ILLINOIS CORP SINK FUND MU			2	1.G FE	3,966,147	111.4670	4,347,213	3,900,000	3,942,601	0	(11,979)	0	0	5.000	4.631	AO	48,750	195,000	02/06/2014	04/01/2044
914440-LJ-9	UNIV OF MASSACHUSETTS MA BLDG CORP MUNI				1.C FE	282,427	138.7800	312,255	225,000	271,054	0	(2,176)	0	0	5.450	3.698	MN	2,044	12,263	04/27/2015	11/01/2040
914440-QN-5	UNIV OF MASSACHUSETTS MA BLDG CORPORATE			2	1.C FE	6,118,003	110.9500	6,657,000	6,000,000	6,085,915	0	(16,238)	0	0	4.000	3.669	MN	40,000	240,000	02/25/2015	11/01/2045
914460-MX-5	UNIVERSITY OF MINNESOTA CORPORATE MUNI			2	1.C FE	2,073,450	108.3710	2,167,420	2,000,000	2,045,294	0	(14,228)	0	0	4.000	3.199	JJ	40,000	80,000	02/05/2015	01/01/2044
914639-KY-4	UNIV OF NEBRASKA NE FACS CORP CORPORATE				1.C FE	10,000,000	110.0910	11,009,100	10,000,000	10,000,000	0	0	0	0	3.037	3.037	AO	75,925	284,297	10/11/2019	10/01/2049
915115-3X-5	UNIVERSITY TEX CORPORATE MUNI FRGN				1.A FE	14,593,706	144.0660	20,915,501	14,518,000	14,577,902	0	(2,476)	0	0	5.262	5.223	JJ	381,969	763,937	04/27/2015	07/01/2039
915115-8F-9	UNIVERSITY TEX CORPORATE MUNI TAXABLE			2	1.A FE	9,178,856	120.7910	10,146,444	8,400,000	9,176,274	0	(8,550)	0	0	3.376	2.839	JJ	141,792	116,978	07/07/2020	07/01/2047
915137-5R-0	UNIVERSITY TX UNIV REVS REV BD CORP MUNI				1.A FE	10,732,859	137.6100	12,384,900	9,000,000	10,355,358	0	(53,277)	0	0	4.794	3.637	FA	162,996	431,460	01/01/2013	08/15/2046
91514A-AY-1	UNIVERSITY OF TEXAS SYSTEM CORPORATE MUN			2	1.A FE	12,979,247	110.1170	14,386,786	13,065,000	12,979,551	0	(7,552)	0	0	4.000	3.966	FA	197,427	522,600	02/05/2015	08/15/2042
91514A-GY-5	UNIVERSITY OF TEXAS SYSTEM CORPORATE MUN			2	1.A FE	11,402,240	117.2030	12,892,330	11,000,000	11,297,749	0	(39,299)	0	0	4.000	3.537	FA	166,222	440,000	07/27/2018	08/15/2044
91514A-JY-2	UNIVERSITY OF TEXAS SYSTEM CORPORATE MUN				1.A FE	47,477,317	129.7630	47,700,879	36,760,000	47,377,752	0	(99,565)	0	0	3.500	2.172	FA	486,049	245,101	12/16/2020	08/15/2050
915217-WE-9	UNIVERSITY VA CORPORATE MUNI			2	1.A FE	526,747	111.4960	535,181	480,000	503,522	0	(5,150)	0	0	4.000	2.769	AO	4,800	19,200	04/01/2016	04/01/2045
915217-WX-7	UNIVERSITY VA CORPORATE MUNI TAXABLE			2	1.A FE	16,796,470	134.0590	22,354,339	16,675,000	16,795,614	0	(98)	0	0	4.179	4.148	MS	232,283	696,848	04/10/2019	09/01/2117
915217-WY-5	UNIVERSITY VA CORPORATE MUNI			2	1.A FE	15,470,400	117.8430	17,676,450	15,000,000	15,363,543	0	(40,997)	0	0	4.000	3.631	FA	250,000	600,000	04/26/2018	08/01/2048
915217-XF-5	UNIVERSITY VA CORPORATE MUNI TAXABLE			2	1.A FE	14,000,000	98.3780	13,772,920	14,000,000	14,000,000	0	0	0	0	2.256	2.256	MS	105,280	35,093	07/15/2020	09/01/2050
91523N-RK-4	UNIVERSITY OF WASHINGTON CORPORATE MUNI			2	1.B FE	14,365,264	113.9870	15,570,624	13,660,000	14,202,472	0	(82,244)	0	0	4.000	3.254	JD	45,533	546,400	12/07/2016	12/01/2041
917393-AW-0	UTAH CNTY UTAH CORPORATE MUNI			2	1.B FE	36,188,064	108.0780	39,059,390	36,140,000	36,171,163	0	(8,553)	0	0	4.000	3.971	MN	184,716	1,445,600	10/08/2014	05/15/2045
917393-DD-9	UTAH CNTY UTAH CORPORATE MUNI			2	1.B FE	6,268,800	129.0500	6,452,500	5,000,000	6,212,919	0	(55,881)	0	0	5.000	2.131	MN	31,944	87,500	06/26/2020	05/15/2050
93975W-FC-4	WASHINGTON ST ECONOMIC DEV FIN CORPORATE			2	1.B FE	6,410,925	110.8620	7,089,625	6,395,000	6,405,660	0	(2,681)	0	0	4.000	3.950	JD	21,317	255,800	07/25/2014	06/01/2038
93978H-ME-2	WASHINGTON ST HLTH CARE FACS A CORPORATE			2	1.C FE	8,539,205	117.7710	9,421,680	8,000,000	8,379,411	0	(80,959)	0	0	5.000	3.780	AO	100,000	400,000	06/08/2015	10/01/2038
93978H-QU-2	WASHINGTON ST HLTH CARE FACS A CORPORATE			2	1.D FE	12,958,813	109.1890	14,456,624	13,240,000	12,984,180	0	5,001	0	0	4.000	4.118	AO	132,400	529,600	04/01/2016	10/01/2045
93978H-SC-0	WASHINGTON ST HLTH CARE FACS A CORPORATE			2	1.C FE	7,674,493	121.3920	8,497,440	7,000,000	7,538,128	0	(69,061)	0	0	5.000	3.701	AO	87,500	350,000	03/23/2017	10/01/2047
93978H-TS-4	WASHINGTON ST HLTH CARE FACS A CORPORATE			2	1.D FE	2,042,781	116.2730	2,325,460	2,000,000	2,034,553	0	(4,159)	0	0	4.000	3.721	FA	30,222	80,000	10/26/2017	08/15/2041
940157-M5-6	WASHINGTON SUBN SAN DIST MD CORPORATE MU			2	1.A FE	3,597,475	114.9170	4,022,095	3,500,000	3,559,668	0	(9,808)	0	0	4.000	3.650	JD	11,667	140,000	12/07/2016	06/01/2040
940157-YY-0	WASHINGTON SUBN SAN DIST MD CORPORATE MU			2	1.A FE	4,647,330	110.7670	4,984,515	4,500,000	4,558,702	0	(15,904)	0	0	4.000	3.590	JD	15,000	180,000	11/18/2014	06/01/2041
940157-YZ-7	WASHINGTON SUBN SAN DIST MD CORPORATE MU			2	1.A FE	4,640,040	110.6280	4,978,260	4,500,000	4,555,821	0	(15,118)	0	0	4.000	3.610	JD	15,000	180,000	11/18/2014	06/01/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
956510-AY-7	WEST VIRGINIA ST PARKWAYS AUTH CORPORATE			2	1.D FE	10,598,385	115.9960	12,063,584	10,400,000	10,561,658	0	(18,623)	0	0	4.000	3.757	JD	34,667	416,000	08/27/2018	06/01/2047
958697-JW-5	WESTERN MINN MUN PWR AGY MINN CORPORATE			2	1.D FE	6,500,000	111.3050	7,234,825	6,500,000	6,500,000	0	0	0	0	4.000	3.998	JJ	130,000	260,000	06/27/2014	01/01/2040
97712D-E7-7	WISCONSIN ST HEALTH & EDL FACS CORPORATE			2	1.D FE	23,969,673	111.9090	26,472,073	23,655,000	23,904,652	0	(32,845)	0	0	4.000	3.816	FA	357,453	946,200	08/29/2018	08/15/2047
97712D-J6-4	WISCONSIN ST HEALTH & EDL FACS CORPORATE			2	1.C FE	6,869,109	115.3550	7,838,372	6,795,000	6,855,299	0	(6,984)	0	0	4.000	3.860	MN	34,730	271,800	04/12/2018	11/15/2043
982674-KA-0	WYANDOTTE CNTY/KANSAS CITY UTI CORPORATE			2	1.F FE	10,182,622	110.6940	11,346,135	10,250,000	10,193,001	0	(703)	0	0	4.250	4.266	MS	145,208	435,625	07/29/2014	09/01/2039
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						3,664,299,632	XXX	4,306,744,840	3,484,927,630	3,637,574,900	0	(8,281,811)	0	0	XXX	XXX	XXX	44,239,076	150,887,394	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						6,453,453,788	XXX	7,932,961,817	6,814,758,943	6,712,110,119	0	13,926,939	0	0	XXX	XXX	XXX	53,380,507	245,027,650	XXX	XXX
00023*-BC-6	AAA Cooper Transportation Senior Note				3.C	2,657,143	104.1530	2,767,494	2,657,143	2,657,143	0	0	0	0	4.360	4.383	JAJO	24,458	115,851	10/15/2013	10/15/2023
00023*-BE-2	AAA Cooper Transportation Senior Note				3.C	2,100,000	105.5140	2,215,789	2,100,000	2,100,000	0	0	0	0	4.400	4.423	JAJO	19,507	92,400	12/11/2015	01/15/2026
00023*-BF-9	AAA Cooper Transportation Senior Unsecur				3.C	10,000,000	106.4410	10,644,092	10,000,000	10,000,000	0	0	0	0	4.050	4.069	JAJO	85,500	405,000	12/01/2017	01/15/2028
00037B-AB-8	ABB FINANCE USA INC CORPORATE				1.G FE	27,956,866	103.4110	29,129,907	28,169,000	28,111,156	0	40,567	0	0	2.875	3.029	MN	119,229	809,859	12/20/2018	05/08/2022
00037B-AC-6	ABB FINANCE USA INC CORPORATE				1.G FE	7,139,970	133.0030	9,310,230	7,000,000	7,132,637	0	(3,795)	0	0	4.375	4.239	MN	45,087	306,250	01/08/2019	05/08/2042
00038A-AB-9	ABB TREASURY CENTER USA INC CORPORATE				1.G FE	9,278,491	101.6380	8,837,382	8,695,000	8,732,026	0	(80,001)	0	0	4.000	3.047	JD	15,458	347,800	06/21/2013	06/15/2021
00108W-AJ-9	AEP TEXAS INC CORPORATE			2	1.G FE	10,655,489	124.7510	13,310,915	10,670,000	10,655,406	0	257	0	0	4.150	4.158	MN	73,801	442,805	04/29/2019	05/01/2049
0010EP-AF-5	AEP TEXAS CENTRAL CO CORP				2.A FE	1,545,524	138.7540	1,720,549	1,240,000	1,479,473	0	(14,523)	0	0	6.650	4.558	FA	31,152	82,460	01/12/2016	02/15/2033
001118-AA-2	Aes Hawaii, Inc. Senior Note				5.C	1,298,551	101.0800	1,446,729	1,431,265	1,395,479	0	19,252	0	0	6.870	9.981	MJSD	273	98,328	12/02/2015	06/30/2022
00115A-AE-9	AEP TRANSMISSION CO LLC CORPORATE			2	1.F FE	4,296,040	112.6400	4,843,527	4,300,000	4,297,346	0	392	0	0	3.100	3.111	JD	11,108	133,300	05/24/2017	12/01/2026
00115A-AF-6	AEP TRANSMISSION CO LLC CORPORATE			2	1.F FE	100,708	124.6850	124,685	100,000	100,655	0	(15)	0	0	4.000	3.959	JD	333	4,000	05/24/2017	12/01/2046
00115A-AJ-8	AEP TRANSMISSION CO LLC CORPORATE			2	1.F FE	20,698,973	130.7130	24,789,658	18,965,000	20,664,225	0	(31,871)	0	0	4.250	3.700	MS	237,326	721,013	04/21/2020	09/15/2048
00115A-AL-3	AEP TRANSMISSION CO LLC CORPORATE			2	1.F FE	1,881,148	110.7470	2,098,649	1,895,000	1,881,464	0	288	0	0	3.150	3.188	MS	17,576	60,356	09/09/2019	09/15/2049
00115A-AM-1	AEP TRANSMISSION CO LLC CORPORATE			2	1.F FE	7,412,331	120.8850	8,963,638	7,415,000	7,412,062	0	(269)	0	0	3.650	3.652	AO	67,662	135,324	03/30/2020	04/01/2050
001192-AD-5	SOUTHERN COMPANY GAS CAPITAL C AGL CAPIT				2.A FE	9,981,900	137.2760	13,727,577	10,000,000	9,986,819	0	552	0	0	6.000	6.013	AO	150,000	600,000	09/22/2004	10/01/2034
001192-AH-6	SOUTHERN COMPANY GAS CAPITAL C CORPORATE			2	2.A FE	2,638,135	145.1460	2,902,925	2,000,000	2,627,181	0	(10,954)	0	0	5.875	3.632	MS	34,597	58,750	06/26/2020	03/15/2041
00122#-AA-7	AEW Core Property Tr Hld LP Senior Unsec				2.A	70,800,000	116.6210	82,567,336	70,800,000	70,800,000	0	0	0	0	4.230	4.230	MON	58,233	2,994,840	09/24/2018	09/24/2028
00122@-AA-9	AES Southland Energy, LLC Senior Secure				2.C PL	103,120,000	101.3980	104,562,011	103,120,000	103,120,000	0	0	0	0	4.500	4.525	FMAN	399,590	4,640,400	02/28/2019	02/29/2040
00124#-AF-4	Ag Processing Inc Senior Note				2.B	8,626,058	100.9170	8,451,820	8,375,000	8,385,675	0	(41,703)	0	0	5.080	4.572	JAJO	106,363	425,450	08/19/2014	04/01/2021
00124#-AG-2	Ag Processing Inc Senior Note				2.B	2,500,000	108.4030	2,710,086	2,500,000	2,500,000	0	0	0	0	5.290	5.324	JAJO	33,063	132,250	04/01/2011	04/03/2023
00138C-AK-4	AIG GLOBAL FUNDING CORPORATE				1.F FE	9,806,770	102.8510	10,074,272	9,795,000	9,801,975	0	(4,528)	0	0	2.300	2.251	JJ	112,643	224,659	11/15/2019	07/01/2022
00164V-AC-7	AMC NETWORKS INC CORPORATE				3.C FE	2,186,965	100.0110	2,339,256	2,339,000	2,299,984	0	18,335	0	0	4.750	5.662	JD	4,938	111,103	09/12/2013	12/15/2022
00164V-AD-5	AMC NETWORKS INC CORPORATE			2	3.C FE	9,949,250	101.9770	9,993,702	9,800,000	9,835,539	0	(27,574)	0	0	5.000	4.692	AO	122,500	490,000	07/20/2016	04/01/2024
00173*-AC-5	ALS Testing Services Group Inc Senior No				2.B	10,440,000	105.0650	10,968,735	10,440,000	10,440,000	0	0	0	0	4.790	4.790	JJ	225,034	500,076	07/19/2011	07/19/2022
00173*-AE-1	ALS Testing Services Group Inc Senior No				2.B	4,764,038	104.1290	4,685,823	4,500,000	4,557,207	0	(35,431)	0	0	4.170	3.321	JJ	84,443	187,650	08/19/2014	07/19/2022
001814-AQ-5	ANR Pipeline Company DEBENTURES				2.A FE	3,723,000	118.0060	4,425,221	3,750,000	3,743,356	0	1,698	0	0	7.375	7.435	FA	104,479	276,563	02/14/1994	02/15/2024
001814-C*-1	ANR Pipeline Company Senior Unsecured No				2.A	67,895,000	113.3930	76,987,877	67,895,000	67,895,000	0	0	0	0	4.140	4.140	JD	163,966	2,810,853	06/10/2016	06/10/2026
001957-BD-0	AT&T CORP SENIOR NOTES				2.B FE	21,759,802	144.4310	33,219,244	23,000,000	22,748,279	0	8,994	0	0	8.750	8.888	MN	257,153	2,012,500	10/28/2008	11/15/2031
00206R-BA-9	AT&T INC CORPORATE				2.B FE	3,104,250	133.2210	4,163,171	3,125,000	3,107,331	0	442	0	0	5.550	5.596	FA	65,521	173,438	08/15/2011	08/15/2041
00206R-CG-5	AT&T INC CORPORATE			2	2.B FE	1,884,514	124.2060	2,489,093	2,004,000	1,895,160	0	2,332	0	0	4.800	5.203	JD	4,275	96,192	12/07/2015	06/15/2044
00206R-DF-6	AT&T INC CORP			2	2.B FE	8,075,108	138.7910	10,610,535	7,645,000	8,028,412	0	(10,655)	0	0	6.000	5.573	FA	173,287	458,700	03/21/2016	08/15/2040
00206R-DJ-8	AT&T INC CORPORATE			2	2.B FE	13,073,870	119.3040	15,306,698	12,830,000	13,066,989	0	(4,628)	0	0	4.500	4.382	MS	179,620	577,350	06/27/2019	03/09/2048
00206R-DK-5	AT&T INC CORPORATE			2	2.B FE	55,472,514	119.3310	75,016,521	62,864,000	55,866,302	0	105,496	0	0	4.550	5.316	MS	889,875	2,860,312	12/20/2016	03/09/2049
00206R-GG-1	AT&T INC CORPORATE				2.B FE	3,449,013	123.9190	3,531,683	2,850,000	3,280,405	0	(81,919)	0	0	7.000	3.518	AO	49,875	199,500	11/26/2018	10/01/2025
00206R-GP-1	AT&T INC CORPORATE				2.B FE	292,875	127.9860	319,965	250,000	289,848	0	(3,027)	0	0	6.500	4.184	MS	4,785	8,125	03/30/2020	03/15/2029
00206R-GT-3	AT&T INC CORPORATE				2.B FE	9,435,150	141.1130	10,583,481	7,500,000	9,194,666	0	(117,483)	0	0	7.125	4.491	JD	23,750	534,375	11/26/2018	12/15/2031
00206R-GV-8	AT&T INC CORPORATE				2.B FE	13,715,340	154.2790	14,739,786	9,554,000	13,144,441	0	(278,446)	0	0	8.750	4.175	MS	278,658	835,975	11/26/2018	03/01/2031
00206R-HN-5	AT&T INC CORPORATE				2.B FE	5,518,783	117.3010	6,211,108	5,295,000	5,428,911	0	(57,350)	0	0	9.150	7.805	FA	201,872	484,493	06/05/2019	02/01/2023
00206R-HZ-8	AT&T INC CORP				2.B FE	17,514,137	140.8660	22,376,565	15,885,000	17,359,409	0	(99,862)	0	0	7.625	6.374	AO	255,704	1,211,231	06/05/2019	04/15/2031
00206R-JA-1	AT&T INC CORPORATE				2.B FE	9,246,364	149.4610	12,704,162	8,500,000	9,183,409	0	(39,493)	0	0	7.700	6.675	MN	109,083	654,500	06/05/2019	05/01/2032
00206R-JD-5	AT&T INC CORP				2.B FE	4,434,339	141.2450	6,002,896	4,250,000	4,426,756	0	(4,908)	0	0	6.200	5.836	MS	77,586	263,500	06/05/2019	03/15/2040
00206R-JE-3	AT&T INC CORP				2.B FE	7,787,625	138.9400	10,587,235	7,620,000	7,780,617	0	(4,743)	0	0	6.100	5.911	JJ	214,334	464,820	06/05/2019	07/15/2040
00206R-JF-0	AT&T INC CORP				2.B FE	842,232	142.8080	1,142,465	800,000	840,625	0	(1,035)	0	0	6.250	5.819	MS	12,778	50,000	06/05/2019	03/29/2041
00206R-JG-8	AT&T INC CORP				2.B FE	1,192,067	126.3430	1,516,121	1,200,000	1,192,347	0	193	0	0	5.375	5.426	AO	13,617	64,500	06/05/2019	10/15/2041

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00206R-JJ-2	AT&T INC CORPORATE				2.B FE	6,689,248	127.1970	8,509,459	6,690,000	6,698,559	0	(212)	0	0	5.350	5.340	JD	15,907	357,915	06/05/2019	12/15/2043
00206R-MD-1	AT&T INC CORP			2	2.B FE	2,181,651	100.4350	2,964,832	2,952,000	2,183,769	0	2,118	0	0	3.550	5.171	MS	29,983	0	09/18/2020	09/15/2055
00206R-ME-9	AT&T INC CORP			2	2.B FE	2,103,585	100.8200	2,510,415	2,490,000	2,104,523	0	937	0	0	3.650	4.498	MS	26,003	0	09/18/2020	09/15/2059
002474-A#-1	AZZ Inc Senior Note				2.C	18,719,698	100.2050	18,427,771	18,390,000	18,392,911	0	(56,257)	0	0	5.420	5.105	JJ	445,763	996,738	08/19/2014	01/20/2021
002819-AC-4	ABBOTT LABS CORPORATE				1.G FE	14,586,534	156.5680	19,730,761	12,602,000	14,157,073	0	(58,266)	0	0	6.150	5.048	MN	66,738	775,023	05/13/2019	11/30/2037
002824-AV-2	ABBOTT LABORATORIES CORPORATE				1.G FE	33,658,878	155.2970	41,728,368	26,870,000	32,316,793	0	(199,535)	0	0	6.000	4.352	AO	403,050	1,612,200	05/10/2019	04/01/2039
002824-AY-6	ABBOTT LABORATORIES CORPORATE				1.G FE	28,755,317	147.7260	40,846,320	27,650,000	28,652,051	0	(34,136)	0	0	5.300	4.992	MN	138,404	1,465,450	01/16/2018	05/27/2040
002824-BH-2	ABBOTT LABORATORIES CORPORATE			2	1.G FE	58,246,621	147.6920	74,955,344	50,751,000	57,985,570	0	(158,695)	0	0	4.900	3.980	MN	214,141	2,486,799	02/25/2020	11/30/2046
002824-BN-9	ABBOTT LABORATORIES CORPORATE			2	1.G FE	730,741	140.4860	937,039	667,000	724,956	0	(1,615)	0	0	4.750	4.140	AO	6,689	31,683	03/22/2017	04/15/2043
002824-BP-4	ABBOTT LABORATORIES CORPORATE			2	1.G FE	28,802,873	101.3750	29,322,721	28,925,000	28,810,872	0	8,000	0	0	1.150	1.208	JJ	172,787	0	06/24/2020	01/30/2028
002824-BQ-2	ABBOTT LABORATORIES CORPORATE			2	1.G FE	2,188,187	101.5330	2,254,028	2,220,000	2,189,720	0	1,533	0	0	1.400	1.555	JD	86	16,058	06/22/2020	06/30/2030
00287Y-AL-3	ABBVIE INC CORPORATE				2.B FE	8,008,466	104.6460	8,508,758	8,131,000	8,094,746	0	18,670	0	0	2.900	3.149	MN	36,025	235,799	02/02/2016	11/06/2022
00287Y-AM-1	ABBVIE INC CORPORATE				2.B FE	26,846,466	125.3160	35,255,183	28,133,000	26,998,320	0	29,069	0	0	4.400	4.696	MN	189,116	1,237,852	01/07/2016	11/06/2042
00287Y-AQ-2	ABBVIE INC CORPORATE			2	2.B FE	4,920,819	111.5110	5,277,821	4,733,000	4,876,258	0	(32,342)	0	0	3.600	2.817	MN	22,245	170,388	08/08/2019	05/14/2025
00287Y-AS-8	ABBVIE INC CORPORATE			2	2.B FE	24,657,750	130.4460	32,611,582	25,000,000	24,687,706	0	6,630	0	0	4.700	4.787	MN	153,403	1,175,000	11/30/2015	05/14/2045
00287Y-AW-9	ABBVIE INC CORPORATE			2	2.B FE	29,538,170	127.2970	36,916,118	29,000,000	29,535,034	0	(11,429)	0	0	4.450	4.324	MN	168,482	1,290,500	04/03/2020	05/14/2046
00287Y-AY-5	ABBVIE INC CORPORATE			2	2.B FE	5,102,650	111.0560	5,552,821	5,000,000	5,084,274	0	(15,287)	0	0	3.200	2.840	MN	20,889	160,000	10/16/2019	05/14/2026
00287Y-BD-0	ABBVIE INC CORPORATE			2	2.B FE	24,216,708	135.9740	28,493,258	20,955,000	24,164,851	0	(49,893)	0	0	4.875	3.938	MN	133,370	972,806	10/05/2020	11/14/2048
00287Y-BK-4	ABBVIE INC CORP FLOATER				2.A FE	12,000,000	100.2100	12,025,237	12,000,000	12,000,000	0	0	0	0	0.691	0.691	FMAN	9,904	0	11/19/2020	11/19/2021
00287Y-BP-3	ABBVIE INC CORP FLOATER				2.A FE	17,000,000	100.4550	17,077,417	17,000,000	17,000,000	0	0	0	0	0.863	0.897	FMAN	15,887	39,812	11/19/2020	11/21/2022
00287Y-BY-4	ABBVIE INC CORP FLOATER				2.B FE	35,000,000	100.0500	35,017,655	35,000,000	35,000,000	0	0	0	0	0.563	0.597	FMAN	21,333	54,548	11/19/2020	05/21/2021
00287Y-CA-5	ABBVIE INC CORPORATE			2	2.A FE	6,918,823	120.9260	8,162,520	6,750,000	6,917,877	0	(945)	0	0	4.050	3.860	MN	30,375	136,688	11/19/2020	11/21/2039
00287Y-CB-3	ABBVIE INC CORPORATE			2	2.A FE	25,007,649	125.7800	28,199,811	22,420,000	25,000,768	0	(6,881)	0	0	4.250	3.597	MN	105,872	476,425	11/19/2020	11/21/2049
00287Y-CX-5	ABBVIE INC CORPORATE			2	2.A FE	17,540,480	111.6690	17,866,984	16,000,000	17,497,489	0	(42,991)	0	0	3.800	1.361	MS	179,022	0	11/19/2020	03/15/2025
00287Y-CY-3	ABBVIE INC CORPORATE			2	2.A FE	6,668,678	126.5270	7,275,294	5,750,000	6,662,437	0	(6,240)	0	0	4.550	3.118	MS	77,034	0	11/19/2020	03/15/2035
00287Y-CZ-0	ABBVIE INC CORPORATE			2	2.A FE	7,610,576	127.1280	8,326,861	6,550,000	7,606,605	0	(3,971)	0	0	4.625	3.538	AO	75,734	0	11/19/2020	10/01/2042
00287Y-DA-4	ABBVIE INC CORPORATE			2	2.A FE	2,254,952	131.9770	2,491,720	1,888,000	2,253,772	0	(1,180)	0	0	4.850	3.602	JD	4,070	45,784	11/19/2020	06/15/2044
00287Y-DB-2	ABBVIE INC CORPORATE			2	2.A FE	4,909,725	130.9330	5,284,461	4,036,000	4,906,925	0	(2,800)	0	0	4.750	3.414	MS	56,448	0	11/19/2020	03/15/2045
00440E-AH-0	CHUBB INA HOLDINGS INC CORPORATE				1.F FE	10,033,475	156.0350	11,702,644	7,500,000	9,519,044	0	(91,197)	0	0	6.700	4.290	MN	64,208	502,500	09/10/2014	05/15/2036
00440E-AP-2	CHUBB INA HOLDINGS INC CORPORATE				1.F FE	9,925,350	105.0590	10,505,899	10,000,000	9,980,281	0	8,360	0	0	2.700	2.791	MS	81,000	270,000	08/26/2013	03/13/2023
00440E-AQ-0	CHUBB INA HOLDINGS INC CORPORATE				1.F FE	12,485,762	129.0530	16,711,071	12,949,000	12,546,632	0	10,138	0	0	4.150	4.370	MS	161,215	495,884	03/19/2020	03/13/2043
00440E-AR-8	CHUBB INA HOLDINGS INC CORPORATE				1.F FE	5,421,978	109.3750	5,906,271	5,400,000	5,408,232	0	(2,310)	0	0	3.350	3.301	MN	23,115	180,900	07/08/2014	05/15/2024
00440E-AS-6	CHUBB INA HOLDINGS INC CORPORATE				1.F FE	6,563,674	110.3470	7,238,792	6,560,000	6,561,865	0	(451)	0	0	3.150	3.142	MS	60,844	206,640	03/15/2017	03/15/2025
00440E-AU-1	CHUBB INA HOLDINGS INC CORPORATE			2	1.G FE	13,972,442	104.1760	14,865,906	14,270,000	14,129,154	0	72,699	0	0	2.875	3.432	MN	66,098	410,263	10/18/2018	11/03/2022
00440E-AV-9	CHUBB INA HOLDINGS INC CORPORATE			2	1.F FE	57,684,762	112.8050	63,470,983	56,266,000	57,399,447	0	(207,381)	0	0	3.350	2.916	MN	303,680	1,884,911	10/18/2019	05/03/2026
00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE			2	1.F FE	80,413,316	135.3540	101,753,656	75,176,000	80,172,731	0	(107,675)	0	0	4.350	3.902	MN	526,858	3,270,156	04/21/2020	11/03/2045
00724P-AD-1	ADOBE INC CORPORATE			2	1.F FE	14,067,298	108.0450	13,869,769	12,837,000	14,016,051	0	(51,247)	0	0	2.300	1.201	FA	123,021	0	08/03/2020	02/01/2030
00766T-AD-2	AECOM Technology Corp CORP			2	3.C FE	3,049,063	111.0090	3,052,754	2,750,000	3,044,203	0	(4,859)	0	0	5.875	2.685	AO	34,108	0	12/07/2020	10/15/2024
008016-A#-4	The Aerospace Corporation Senior Secured				2.B	8,258,750	112.1770	9,264,459	8,258,750	8,258,750	0	0	0	0	4.760	4.807	MON	25,116	393,116	04/08/2011	04/08/2033
008016-A*-8	The Aerospace Corporation Senior Secured				2.B	11,072,117	117.8250	13,045,682	11,072,117	11,072,117	0	0	0	0	6.510	6.598	MON	56,062	720,795	07/03/2008	07/03/2030
008016-B*-7	The Aerospace Corporation Senior Secured				2.B	2,758,423	107.8450	2,974,819	2,758,423	2,758,423	0	0	0	0	3.900	3.931	MON	8,666	107,578	07/02/2012	04/04/2033
00802#-AA-4	Aerostar Airport Holdings, LLC Debit In				3.B FE	13,558,612	100.5890	13,638,528	13,558,612	13,558,612	0	0	0	0	5.750	5.748	MS	214,396	779,620	03/22/2013	03/22/2035
00802#-AB-2	Aerostar Airport Holdings, LLC Sr. Secur				3.B FE	5,926,678	106.2240	6,361,086	5,988,371	5,937,379	0	2,556	0	0	6.750	6.879	MS	111,159	404,215	04/01/2016	03/22/2035
008117-AP-8	AETNA INC CORPORATE			2	2.B FE	4,647,350	103.7390	5,186,958	5,000,000	4,915,869	0	42,573	0	0	2.750	3.687	MN	17,569	137,500	12/18/2013	11/15/2022
00817Y-AF-5	AETNA INC CORPORATE				2.B FE	9,989,050	148.3740	14,837,386	10,000,000	9,991,910	0	277	0	0	6.625	6.633	JD	29,444	662,500	07/11/2006	06/15/2036
00817Y-AG-3	AETNA INC CORPORATE				2.B FE	23,193,674	152.6390	35,058,109	22,968,000	23,144,608	0	(8,097)	0	0	6.750	6.662	JD	68,904	1,550,340	01/01/2013	12/15/2037
00817Y-AJ-7	AETNA INC CORPORATE			2	2.B FE	19,684,400	122.9630	24,592,533	20,000,000	19,731,422	0	7,241	0	0	4.500	4.599	MN	115,000	900,000	06/06/2013	05/15/2042
00817Y-AP-3	AETNA INC CORPORATE			2	2.B FE	7,004,494	128.1520	8,595,145	6,707,000	6,969,304	0	(6,645)	0	0	4.750	4.472	MS	93,805	318,583	04/04/2017	03/15/2044
00817Y-AZ-1	AETNA INC CORPORATE			2	2.B FE	16,742,974	119.2260	19,328,957	16,212,000	16,733,557	0	(9,417)	0	0	3.875	3.682	FA	237,326	314,108	03/13/2020	08/15/2047
009158-BA-3	AIR PRODS & CHEMS INC CORPORATE			2	1.F FE	24,686,146	109.8980	27,019,617	24,586,000	24,685,026	0	(1,120)	0	0	2.800	2.779	MN	87,963	372,888	06/30/2020	05/15/2050
01029#-AA-9	Alabama Gas Corporation Senior Note				1.G	10,000,000	102.4790	10,247,912	10,000,000	10,000,000	0	0	0	0	3.860	3.860	JD	9,650	386,000	12/22/2011	12/22/2021
010392-EB-0	ALABAMA POWER SENIOR NOTES				1.F FE	297,813	109.5690	328,706	300,000	299,644	0	162	0	0	5.875	5.938	JD	1,469	17,625	12/06/2002	12/01/2022
010392-EC-8	ALABAMA POWER DEBENTURES				1.F FE	4,714,596	136.0270	6,665,339	4,900,000	4,789,720	0	5,669	0	0	5.700	5.955	FA	105,513	279,300	03/06/2014	02/15/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
010392-EE-4	ALABAMA POWER SENIOR NOTES				1.F FE	9,477,000	131.6430	13,164,262	10,000,000	9,670,601	0	17,846	0	0	5.600	5.983	MS	164,889	560,000	07/07/2004	03/15/2033
010392-EZ-7	ALABAMA POWER CORPORATE				1.F FE	6,185,269	149.6620	7,616,295	5,089,000	5,956,681	0	(32,332)	0	0	6.125	4.671	MN	39,829	311,701	04/01/2016	05/15/2038
010392-FB-9	ALABAMA POWER CORPORATE				1.F FE	14,462,140	148.4800	18,836,138	12,686,000	14,094,111	0	(46,806)	0	0	6.000	5.056	MS	253,720	761,160	04/27/2015	03/01/2039
010392-FD-5	ALABAMA POWER CORPORATE				1.F FE	11,150,377	140.8070	15,702,832	11,152,000	11,151,062	0	(263)	0	0	5.500	5.498	MS	180,600	613,360	04/27/2015	03/15/2041
010392-FF-0	ALABAMA POWER CORPORATE				1.F FE	18,929,050	135.1670	25,546,511	18,900,000	18,923,775	0	(721)	0	0	5.200	5.189	JD	81,900	982,800	04/27/2015	06/01/2041
010392-FG-8	ALABAMA POWER CORPORATE				1.F FE	3,412,461	119.6400	4,205,359	3,515,000	3,430,554	0	2,421	0	0	4.100	4.274	JJ	66,453	144,115	04/04/2012	01/15/2042
010392-FK-9	ALABAMA POWER CORPORATE				1.E FE	12,728,875	108.9040	13,901,620	12,765,000	12,752,798	0	3,812	0	0	3.550	3.584	JD	37,763	453,158	12/03/2013	12/01/2023
010392-FL-7	ALABAMA POWER CORPORATE			2	1.E FE	777,036	126.8080	1,001,787	790,000	778,126	0	287	0	0	4.150	4.251	FA	12,385	32,785	12/19/2016	08/15/2044
010392-FM-5	ALABAMA POWER CORPORATE			2	1.F FE	15,923,107	120.3950	20,659,720	17,160,000	16,043,528	0	26,324	0	0	3.750	4.180	MS	214,500	643,500	01/12/2016	03/01/2045
010392-FP-8	ALABAMA POWER CORPORATE			2	1.F FE	11,324,076	132.4520	15,099,534	11,400,000	11,330,812	0	1,510	0	0	4.300	4.340	JJ	243,738	490,200	01/08/2016	01/02/2046
010392-FT-0	ALABAMA POWER CORPORATE			2	1.E FE	3,210,724	117.7470	3,762,020	3,195,000	3,210,282	0	(300)	0	0	3.450	3.423	AO	27,557	114,514	10/22/2019	10/01/2049
000000-00-0	AMF Florence, LLC Debt in a Project				2.C	51,497,313	101.9460	52,499,314	51,497,313	51,497,313	0	0	0	0	3.210	3.223	MJSD	4,592	275,511	11/04/2020	12/31/2035
013817-AJ-0	ARCONIC INC CORPORATE				3.A FE	5,922,273	118.0410	7,023,440	5,950,000	5,937,649	0	1,594	0	0	5.900	5.940	FA	146,271	351,050	01/23/2007	02/01/2027
013817-AQ-4	ARCONIC INC CORPORATE				3.A FE	6,063,954	104.8990	6,376,829	6,079,000	6,076,076	0	1,950	0	0	5.870	5.906	FA	126,875	356,837	12/15/2010	02/23/2022
01400E-AA-1	ALCON FINANCE CORP CORPORATE			2	2.B FE	18,884,280	109.3760	20,234,530	18,500,000	18,863,180	0	(23,123)	0	0	2.750	2.357	MS	138,493	440,000	07/21/2020	09/23/2026
01449*-AA-5	Alexander & Baldwin, LLC Senior Note				2.C	11,400,000	106.7800	12,172,885	11,400,000	11,400,000	0	0	0	0	5.530	5.528	JJ	273,182	630,420	07/25/2013	07/25/2024
01449*-AB-3	Alexander & Baldwin, LLC Senior Note				2.C	20,493,000	109.1320	22,364,490	20,493,000	20,493,000	0	0	0	0	5.550	5.549	JJ	492,857	1,137,362	07/25/2013	01/25/2026
01449*-AC-1	Alexander & Baldwin, LLC Senior Note				2.C	22,000,000	107.9220	23,742,733	22,000,000	22,000,000	0	0	0	0	5.560	5.559	JJ	530,053	1,223,200	07/25/2013	07/25/2026
01449*-AF-4	Alexander & Baldwin, LLC Senior Unsecure				2.C	2,962,500	105.8980	3,137,236	2,962,500	2,962,500	0	0	0	0	3.880	3.879	JD	319	114,945	12/31/2015	12/31/2027
01449*-AH-0	Alexander & Baldwin, LLC Senior Unsecure				2.C	25,000,000	109.6830	27,420,811	25,000,000	25,000,000	0	0	0	0	4.160	4.160	JD	66,444	1,040,000	12/08/2017	12/08/2028
01449*-AJ-6	Alexander & Baldwin, LLC Senior Unsecure				2.C	666,667	109.7650	731,765	666,667	666,667	0	0	0	0	4.660	4.660	AO	6,300	31,067	04/18/2018	04/18/2025
01449*-AK-3	Alexander & Baldwin, LLC Senior Unsecure				2.C	2,300,000	112.6570	2,591,107	2,300,000	2,300,000	0	0	0	0	4.810	4.810	AO	22,433	110,630	04/18/2018	04/18/2027
01449*-AL-1	Alexander & Baldwin, LLC Senior Unsecure				2.C	1,200,000	114.0320	1,368,386	1,200,000	1,200,000	0	0	0	0	4.890	4.890	AO	11,899	58,680	04/18/2018	04/18/2028
015823-A*-8	Algonquin Gas Transmission LLC Senior Un				1.G	134,500,000	107.7090	144,867,935	134,500,000	134,500,000	0	0	0	0	3.240	3.240	FA	1,767,330	4,357,800	08/05/2019	08/05/2029
015823-AA-5	Algonquin Gas Transmission LLC Senior No				1.G	4,547,911	106.9910	4,654,128	4,350,000	4,511,948	0	(35,963)	0	0	3.510	2.408	JJ	69,557	76,343	03/02/2020	07/17/2024
017175-AD-2	ALLEGHANY CORP CORPORATE			2	2.A FE	478,385	128.9870	644,937	500,000	480,284	0	415	0	0	4.900	5.190	MS	7,214	24,500	12/07/2015	09/15/2044
017475-AC-8	ALLEGIANCE CORP DEBENTURES				2.B FE	10,826,383	128.6000	13,760,224	10,700,000	10,745,984	0	(6,493)	0	0	7.000	6.906	AO	158,122	749,000	02/20/1997	10/15/2026
01753R-AA-5	Allen County Ind Econ Dev Rev Senior Sec				2.A	8,816,902	109.9960	9,698,263	8,816,902	8,816,902	0	0	0	0	3.600	3.599	JJ	150,769	317,408	12/31/2012	01/10/2033
01886*-AA-5	Alliant Energy Corp Svcs Inc. Senior Not				2.B	2,366,700	103.8020	2,456,684	2,366,700	2,366,700	0	0	0	0	3.450	3.450	MS	23,135	81,651	09/19/2012	09/19/2022
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC CORPORATE			2	4.C FE	6,457,500	106.5800	6,394,811	6,000,000	6,447,907	0	(9,593)	0	0	6.625	3.700	JJ	183,292	0	12/07/2020	07/15/2026
020002-AP-6	ALLSTATE CORP SENIOR NOTES				1.G FE	1,636,625	134.1420	2,171,759	1,619,000	1,629,939	0	(613)	0	0	6.125	6.044	JD	4,407	99,164	09/12/2003	12/15/2032
020002-AS-0	ALLSTATE CORP BOND				1.G FE	38,197,058	147.1520	56,095,687	38,121,000	38,200,147	0	(5,352)	0	0	5.550	5.524	MN	305,603	2,115,716	09/23/2010	05/09/2035
020002-AT-8	ALLSTATE CORP CORPORATE				1.G FE	14,622,150	145.1490	21,772,412	15,000,000	14,725,193	0	10,481	0	0	5.950	6.135	AO	223,125	892,500	07/28/2006	04/01/2036
020002-AZ-4	ALLSTATE CORP CORPORATE				1.G FE	611,018	106.7070	678,659	636,000	628,692	0	2,793	0	0	3.150	3.643	JD	890	20,034	12/11/2013	06/15/2023
020002-BA-8	ALLSTATE CORP CORP				1.G FE	68,797,954	134.6640	90,770,275	67,405,000	68,613,800	0	(33,566)	0	0	4.500	4.370	JD	134,810	3,033,225	11/18/2015	06/15/2043
020002-BG-5	ALLSTATE CORP CORPORATE			2	1.G FE	3,063,498	126.9550	3,916,557	3,085,000	3,064,248	0	471	0	0	3.850	3.889	FA	46,519	138,568	06/05/2019	08/10/2049
02079K-AD-9	Alphabet Inc CORPORATE			2	1.C FE	32,695,169	98.3120	32,231,716	32,785,000	32,698,530	0	3,361	0	0	1.100	1.129	FA	146,258	0	08/03/2020	08/15/2030
02079K-AF-4	Alphabet Inc CORPORATE			2	1.C FE	45,819,475	95.3160	43,983,367	46,145,000	45,822,288	0	2,813	0	0	2.050	2.082	FA	383,644	0	08/10/2020	08/15/2050
02079K-AJ-6	Alphabet Inc CORPORATE			2	1.C FE	553,113	99.3650	551,473	555,000	553,218	0	105	0	0	0.800	0.850	FA	1,801	0	08/03/2020	08/15/2027
02112#-AF-4	Alsco Inc. Senior Unsecured Note				1.G	28,379,800	103.8070	29,460,226	28,379,800	28,379,800	0	0	0	0	3.850	3.363	JAJO	230,665	992,505	01/15/2015	01/15/2025
02112#-AG-2	Alsco Inc. Senior Unsecured Note				1.G	48,500,000	103.9910	50,435,448	48,500,000	48,500,000	0	0	0	0	3.750	3.263	JAJO	373,854	1,649,000	04/17/2015	04/17/2025
02112#-AJ-6	Alsco Inc. Sr. Unsecured				1.G	27,090,000	115.4270	31,269,120	27,090,000	27,090,000	0	0	0	0	4.600	4.625	JAJO	283,843	623,070	04/09/2020	04/09/2030
02133@-AA-2	Alta Realty Investments LLC Senior Secur				3.A	9,938,012	120.3540	11,928,613	9,913,385	9,930,966	0	(1,526)	0	0	7.000	7.020	JAJO	117,584	693,937	04/01/2016	01/31/2031
023135-BT-2	Amazon.com, Inc. CORPORATE			2	1.E FE	10,568,700	103.6280	10,362,815	10,000,000	10,562,135	0	(6,565)	0	0	2.500	2.235	JD	19,444	125,000	07/07/2020	06/03/2050
02343U-AH-8	AMCOR FINANCE (USA) INC CORPORATE			2	2.B FE	12,331,702	118.8190	12,600,741	10,605,000	12,258,146	0	(73,556)	0	0	4.500	2.127	MN	60,979	148,613	11/12/2020	05/15/2028
023551-AF-1	Hess Corp 7.87500 10/01/2029 BAA1/BBB				3.A FE	15,089,040	130.8300	17,007,853	13,000,000	14,149,118	0	(95,177)	0	0	7.875	6.529	AO	255,938	1,023,750	05/18/2006	10/01/2029
02360F-AB-2	UNION ELECTRIC CO UNION ELEC CO				1.F FE	5,062,029	134.5350	5,822,671	4,328,000	4,890,183	0	(23,064)	0	0	5.300	4.204	FA	95,577	229,384	04/12/2012	08/01/2037
02361D-AM-2	AMEREN ILLINOIS CO CORPORATE			2	1.F FE	31,381,760	132.5450	41,094,111	31,004,000	31,337,079	0	(9,124)	0	0	4.800	4.719	JD	66,142	1,488,192	09/20/2016	12/15/2043
02361D-AN-0	AMEREN ILLINOIS CO CORPORATE			2	1.F FE	51,467,031	125.6650	64,686,230	51,475,000	51,479,518	0	(821)	0	0	4.300	4.298	JJ	1,106,713	2,213,425	11/21/2019	07/01/2044
02361D-AP-5	AMEREN ILLINOIS CO CORPORATE			2	1.F FE	7,247,837	109.8420	7,469,273	6,800,000	7,197,238	0	(41,742)	0	0	3.250	1.680	MS	73,667	156,000	08/06/2020	03/01/2025
02361D-AQ-3	AMEREN ILLINOIS CO CORPORATE			2	1.F FE	3,436,325	127.7230	4,425,588	3,465,000	3,438,634	0	576	0	0	4.150	4.199	MS	42,340	143,798	12/08/2015	03/15/2046
02361D-AR-1	AMEREN ILLINOIS CO CORPORATE			2	1.F FE	2,836,453	122.6250	3,654,230	2,980,000	2,842,861	0	2,805	0	0	3.700	3.980	JD	9,188	110,260	08/31/2018	12/01/2047
02361D-AS-9	AMEREN ILLINOIS CO CORPORATE			2	1.F FE	3,791,907	116.7710	4,162,890	3,565,000	3,779,992	0	(7,352)	0	0	3.800	2.828	MN	17,310	97,470	11/20/2020	05/15/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02361D-AT-7	AMEREN ILLINOIS CO CORPORATE			2	1.F FE	24,991,551	136.4010	32,081,544	23,520,000	24,938,399	0	(27,083)	0	0	4.500	4.132	MS	311,640	1,058,400	04/26/2019	03/15/2049
02361D-AU-4	AMEREN ILLINOIS CO CORPORATE			2	1.F FE	4,267,866	116.4580	4,326,406	3,715,000	4,261,687	0	(6,179)	0	0	3.250	2.526	MS	35,550	60,369	07/07/2020	03/15/2050
02361D-AV-2	AMEREN ILLINOIS CO CORPORATE			2	1.F FE	2,489,425	100.8090	2,520,231	2,500,000	2,489,516	0	91	0	0	1.550	1.596	MN	4,090	0	11/09/2020	11/15/2030
024018-AD-1	American Assets Trust, L.P. Senior Unsec				2.C	15,000,000	112.9010	16,935,129	15,000,000	15,000,000	0	0	0	0	4.290	4.313	JAJO	109,038	643,500	03/01/2017	03/01/2027
024018-AG-4	American Assets Trust, L.P. Senior Unsec				2.C	6,970,000	112.7140	7,856,142	6,970,000	6,970,000	0	0	0	0	3.910	3.910	JJ	114,310	272,527	07/30/2019	07/30/2030
02507*-AD-6	American Century Companies Inc Senior Un				2.C	9,650,000	111.6730	10,776,425	9,650,000	9,650,000	0	0	0	0	3.970	3.970	AO	69,172	383,105	10/26/2017	10/26/2027
02530#-AH-4	American Crystal Sugar Co. Sr. Secured				2.A	6,150,000	108.0780	6,646,779	6,150,000	6,150,000	0	0	0	0	3.240	3.253	FMAN	25,461	51,476	08/12/2020	08/12/2040
025816-AZ-2	AMERICAN EXPRESS CO CORPORATE				2.A FE	26,688,311	158.6490	29,503,889	18,597,000	24,861,612	0	(221,490)	0	0	8.150	5.170	MS	429,436	1,515,656	08/25/2010	03/19/2038
025816-BF-5	AMERICAN EXPRESS CO CORP				2.A FE	30,565,375	127.8060	41,085,814	32,147,000	30,777,506	0	34,021	0	0	4.050	4.345	JD	101,263	1,301,954	12/07/2015	12/03/2042
025816-BR-9	AMERICAN EXPRESS CO CORPORATE			2	2.A FE	10,581,340	109.1130	12,002,402	11,000,000	10,728,921	0	64,648	0	0	3.000	3.695	AO	55,917	330,000	08/27/2018	10/30/2024
025816-BS-7	AMERICAN EXPRESS CO CORPORATE			2	1.G FE	14,864,250	106.3570	15,953,569	15,000,000	14,934,154	0	28,650	0	0	3.400	3.612	FA	175,667	510,000	06/27/2018	02/27/2023
025816-BW-8	AMERICAN EXPRESS CO CORPORATE			2	1.G FE	21,064,950	108.3150	21,663,019	20,000,000	20,746,532	0	(286,909)	0	0	3.700	2.161	FA	304,222	740,000	11/19/2019	08/03/2023
025816-CC-1	AMERICAN EXPRESS CO CORPORATE			2	1.G FE	8,040,920	108.9990	8,395,137	7,702,000	7,956,972	0	(79,603)	0	0	3.400	2.273	FA	93,836	261,868	12/09/2019	02/22/2024
025816-CF-4	AMERICAN EXPRESS CO CORPORATE			2	1.G FE	46,718,439	112.4140	51,051,736	45,414,000	46,455,600	0	(180,682)	0	0	3.125	2.658	MN	161,630	1,419,188	07/24/2019	05/20/2026
0258M0-EL-9	AMERICAN EXPRESS CREDIT CORPORATE			2	1.G FE	6,973,283	113.7320	7,915,716	6,960,000	6,969,673	0	(1,564)	0	0	3.300	3.272	MN	37,004	229,680	01/12/2018	05/03/2027
026351-AU-0	AMERICAN GENERAL CORP NOTES				2.A FE	3,338,148	125.3150	8,270,793	6,600,000	4,823,575	0	250,035	0	0	7.500	15.352	JJ	228,250	495,000	09/25/2002	07/15/2025
02665W-CN-9	AMERICAN HONDA FINANCE CORPORA CORP FLOA				1.G FE	44,250,000	100.1590	44,320,295	44,250,000	44,250,000	0	0	0	0	0.520	1.552	MJSD	14,062	506,182	10/03/2018	12/10/2021
026874-AZ-0	AMERICAN INTL GROUP INC CORPORATE				2.A FE	6,590,904	143.4660	7,818,902	5,450,000	6,341,528	0	(39,159)	0	0	6.250	4.732	MN	56,771	340,625	04/01/2016	05/01/2036
026874-DA-2	AMERICAN INTL GROUP INC CORPORATE			2	2.A FE	14,625,818	127.9210	19,097,382	14,929,000	14,636,496	0	5,953	0	0	4.500	4.632	JJ	307,911	671,805	09/05/2018	07/16/2044
026874-DB-0	AMERICAN INTL GROUP INC CORPORATE			2	2.A FE	15,928,000	129.2240	20,675,896	16,000,000	15,932,262	0	845	0	0	4.375	4.399	JJ	322,778	700,000	01/12/2015	01/15/2055
026874-DE-4	AMERICAN INTL GROUP INC CORPORATE			2	2.A FE	814,920	128.3030	962,276	750,000	806,515	0	(2,957)	0	0	4.700	3.993	JJ	16,744	35,250	01/16/2018	07/10/2035
026874-DF-1	AMERICAN INTL GROUP INC CORPORATE			2	2.A FE	8,907,356	132.7440	11,299,141	8,512,000	8,894,028	0	(9,163)	0	0	4.800	4.488	JJ	194,074	408,576	06/27/2019	07/10/2045
026874-DL-8	AMERICAN INTL GROUP INC CORPORATE			2	2.A FE	42,177,222	134.6600	56,456,190	41,925,000	42,172,119	0	(5,913)	0	0	4.750	4.707	AO	497,859	1,991,438	09/20/2019	04/01/2048
026874-DN-4	AMERICAN INTL GROUP INC CORPORATE			2	2.A FE	1,346,192	120.0980	1,457,990	1,214,000	1,336,567	0	(9,625)	0	0	4.250	2.824	MS	15,192	25,798	04/15/2020	03/15/2029
02860#-AB-7	American National Red Cross Series A Sen				2.C	52,500,000	108.3450	56,881,268	52,500,000	52,500,000	0	0	0	0	5.850	5.849	MS	912,844	3,071,250	09/14/2009	09/14/2023
02860#-AC-5	American National Red Cross Series B Sen				2.C	6,560,000	127.1390	8,340,302	6,560,000	6,560,000	0	0	0	0	5.730	5.730	AO	63,692	375,888	04/30/2010	04/30/2030
02860#-AD-3	American National Red Cross Senior Note				2.C	29,200,000	116.2430	33,943,024	29,200,000	29,200,000	0	0	0	0	3.830	3.829	JD	80,770	1,118,360	06/05/2013	06/06/2033
02860#-AF-8	American National Red Cross Sr. Unsecure				2.C	30,000,000	111.1820	33,354,689	30,000,000	30,000,000	0	0	0	0	3.010	3.010	JJ	401,333	451,500	01/21/2020	01/22/2035
029163-AD-4	DUKE ENERGY FLORIDA LLC SENIOR NOTES				1.F FE	2,990,629	136.6390	4,099,181	3,000,000	2,996,259	0	462	0	0	7.450	7.475	JD	9,933	223,500	03/14/1997	12/15/2026
03040W-AD-7	AMERICAN WATER CAPITAL CORP. CORPORATE				2.A FE	9,174,100	154.4790	15,447,934	10,000,000	9,341,567	0	19,533	0	0	6.593	7.277	AO	139,186	659,300	06/11/2008	10/15/2037
03040W-AW-5	AMERICAN WATER CAPITAL CORP. CORPORATE			2	2.A FE	781,789	110.2950	865,812	785,000	781,979	0	189	0	0	2.800	2.847	MN	3,663	12,028	04/08/2020	05/01/2030
03063#-AC-8	Americold Rlty Op Partnrshp LP Senior Un				2.B FE	17,450,000	111.6790	19,488,059	17,450,000	17,450,000	0	0	0	0	4.100	4.100	JJ	343,813	836,679	05/07/2019	01/08/2030
03063#-AE-4	Americold Rlty Op Partnrshp LP Sr. Unsec				2.B	22,627,164	103.5960	24,534,734	23,683,034	23,683,034	0	0	0	1,055,870	1.650	1.650	JJ	1,085	0	12/30/2020	01/07/2033
03076C-AF-3	AMERIPRISE FINANCIAL INC CORPORATE				1.G FE	591,339	110.0320	638,184	580,000	583,612	0	(1,215)	0	0	4.000	3.761	AO	4,898	23,200	11/07/2013	10/15/2023
03083#-AF-7	AmeriMark Holdings, LLC PIK Note for Sen				5.A	3,289,666	100.3890	5,285,916	5,265,447	3,289,751	0	0	0	0	10.000	0.933	MJSD	0	0	12/14/2020	03/08/2022
031100-H#-0	Ametek Inc Senior Unsecured Note				2.A	26,482,500	107.9180	31,746,165	29,416,852	29,416,852	0	0	0	2,429,466	1.530	1.530	AO	76,263	415,693	10/31/2016	10/31/2028
031100-K#-6	Ametek Inc Senior Note				2.A	29,411,765	102.3980	31,856,297	31,110,357	31,110,357	0	0	0	2,711,534	2.440	2.440	JD	23,195	731,433	12/20/2011	12/20/2021
031162-AW-0	AMGEN INC CORPORATE				2.A FE	13,054,725	148.2640	17,280,211	11,655,000	12,727,265	0	(39,449)	0	0	6.375	5.515	JD	61,917	743,006	05/19/2010	06/01/2037
031162-BA-7	AMGEN INC CORPORATE				2.A FE	5,969,406	149.2090	7,458,942	4,999,000	5,759,780	0	(25,151)	0	0	6.400	5.101	FA	133,307	319,936	07/16/2010	02/01/2039
031162-BC-3	AMGEN INC CORPORATE				2.A FE	16,707,525	142.3820	23,777,865	16,700,000	16,704,621	0	(181)	0	0	5.750	5.747	MS	282,740	960,250	03/15/2010	03/15/2040
031162-BE-9	AMGEN INC CORPORATE				2.A FE	6,842,361	133.8640	8,326,347	6,220,000	6,735,918	0	(15,099)	0	0	4.950	4.339	AO	76,973	307,890	10/31/2012	10/01/2041
031162-BH-2	AMGEN INC CORPORATE			2	2.A FE	4,975,500	142.1550	7,107,759	5,000,000	4,978,905	0	490	0	0	5.650	5.684	JD	12,556	282,500	06/27/2011	06/15/2042
031162-BZ-2	AMGEN INC CORPORATE			2	2.A FE	18,882,988	126.5180	23,785,476	18,800,000	18,934,915	0	(1,792)	0	0	4.400	4.327	MN	137,867	827,200	04/02/2020	05/01/2045
031162-CD-0	AMGEN INC CORPORATE			2	2.A FE	4,507,798	131.6210	5,793,945	4,402,000	4,502,205	0	(2,181)	0	0	4.563	4.412	JD	8,927	200,863	12/19/2017	06/15/2048
031162-CF-5	AMGEN INC CORPORATE			2	2.A FE	73,715,011	135.7730	88,583,471	65,244,000	73,586,508	0	(121,015)	0	0	4.663	3.912	JD	135,215	2,925,753	07/29/2020	06/15/2051
031162-CR-9	AMGEN INC CORPORATE			2	2.A FE	2,191,266	109.0780	2,399,720	2,200,000	2,191,485	0	219	0	0	3.150	3.177	FA	25,025	34,650	02/18/2020	02/21/2040
031162-CS-7	AMGEN INC CORPORATE			2	2.A FE	3,323,010	111.6110	3,348,316	3,000,000	3,320,582	0	(2,428)	0	0	3.375	2.828	FA	36,563	0	09/01/2020	02/21/2050
031162-CT-5	AMGEN INC CORPORATE			2	2.A FE	15,268,504	106.8840	16,150,227	15,110,000	15,253,838	0	(14,666)	0	0	2.200	2.030	FA	120,041	166,210	05/04/2020	02/21/2027
032108-AG-3	Amplifon USA Inc/Deutsch GMBH Senior Not				3.A	1,000,000	105.0250	1,050,255	1,000,000	1,000,000	0	0	0	0	4.510	4.510	JJ	18,917	45,100	07/31/2013	07/31/2023
035229-BP-7	ANHEUSER BUSCH COS INC DEBENTURES				2.B FE	2,198,167	128.5000	2,441,499	1,900,000	2,026,411	0	(14,521)	0	0	6.750	5.582	JD	5,700	128,250	09/23/2002	12/15/2027
035229-BQ-5	ANHEUSER BUSCH COS INC DEBENTURES				2.B FE	6,351,185	126.7640	8,239,635	6,500,000	6,431,224	0	7,461	0	0	6.500	6.685	JJ	211,250	422,500	05/16/2002	01/01/2028
035229-CF-8	ANHEUSER BUSCH COS INC DEBENTURES				2.B FE	6,149,181	137.5540	7,496,716	5,450,000	5,838,183	0	(27,766)	0	0	7.550	6.548	AO	102,869	411,475	05/16/2002	10/01/2030
035229-CJ-0	ANHEUSER BUSCH COS INC CORPORATE				2.B FE	4,896,738	134.7380	5,658,999	4,200,000	4,667,208	0	(27,988)	0	0	6.800	5.493	FA	119,000	285,600	07/30/2010	08/20/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
035229-CL-5	ANHEUSER BUSCH COS INC BONDS				2.B FE	24,753,250	134.8330	33,708,183	25,000,000	24,803,852	0	4,543	0	0	6.000	6.066	MN	250,000	1,500,000	11/01/2001	11/01/2041
035229-CM-3	ANHEUSER BUSCH COS INC DEBENTURES				2.B FE	44,775,188	144.4970	65,525,023	45,347,000	44,881,816	0	9,319	0	0	6.500	6.588	MN	491,259	2,947,555	04/27/2015	05/01/2042
035229-CN-1	ANHEUSER BUSCH COS INC DEBENTURES				2.B FE	4,219,579	145.5410	5,821,640	4,000,000	4,197,570	0	(4,874)	0	0	6.500	6.073	FA	108,333	260,000	12/07/2015	02/01/2043
03522A-AJ-9	ANHEUSER BUSCH COS LLC / ANHEU CORPORATE			2	2.B FE	1,828,830	129.9370	2,496,082	1,921,000	1,831,607	0	1,694	0	0	4.900	5.235	FA	39,220	94,129	05/15/2019	02/01/2046
03523T-BF-4	ANHEUSER-BUSCH COS INC CORPORATE				2.B FE	53,101,414	171.4400	58,416,386	34,074,000	49,236,533	0	(533,125)	0	0	8.200	4.555	JJ	1,288,376	2,794,068	12/07/2015	01/15/2039
03523T-BJ-6	ANHEUSER-BUSCH COS INC CORPORATE				2.B FE	30,172,397	169.3650	33,275,187	19,647,000	28,685,490	0	(256,483)	0	0	8.000	4.386	MN	200,836	1,371,760	06/26/2020	11/15/2039
03523T-BT-4	ANHEUSER-BUSCH COS INC CORPORATE			2	2.B FE	674,528	124.1390	794,491	640,000	672,480	0	(636)	0	0	4.439	4.127	AO	6,708	28,410	08/21/2017	10/06/2048
035240-AE-0	ANHEUSER-BUSCH INBEV SA NV CORPORATE				2.B FE	2,052,095	142.1500	2,842,991	2,000,000	2,043,942	0	(2,223)	0	0	6.625	6.368	FA	50,056	132,500	12/16/2016	08/15/2033
035240-AG-5	ANHEUSER-BUSCH INBEV SA NV CORPORATE				2.B FE	13,299,460	131.1840	15,411,459	11,748,000	13,143,161	0	(41,141)	0	0	4.950	4.102	JJ	268,148	581,526	12/16/2016	01/15/2042
035240-AN-0	ANHEUSER-BUSCH INBEV SA NV CORPORATE			2	2.B FE	1,754,100	126.1240	1,891,858	1,500,000	1,748,409	0	(5,417)	0	0	4.600	3.628	AO	14,567	69,000	12/11/2019	04/15/2048
035242-AB-2	ANHEUSER-BUSCH INBEV NV CORPORATE				2.B FE	15,066,825	115.0340	19,000,155	16,517,000	15,261,648	0	32,440	0	0	4.000	4.549	JJ	300,976	660,680	12/07/2015	01/17/2043
03524B-AF-3	ANHEUSER-BUSCH INBEV FINANCE I CORPORATE				2.A FE	60,043,151	125.2380	75,502,339	60,287,000	60,072,185	0	4,969	0	0	4.625	4.650	FA	1,161,781	2,788,274	04/27/2015	02/01/2044
03674X-AC-0	Antero Resources Corporation CORPORATE				4.C FE	1,282,125	99.9790	1,299,724	1,300,000	1,289,701	0	4,928	0	0	5.125	5.564	JD	5,552	66,625	06/03/2019	12/01/2022
03674X-AF-3	Antero Resources Corporation CORPORATE			2	4.C FE	2,730,000	97.7850	2,933,560	3,000,000	2,818,557	0	65,015	0	0	5.625	8.440	JD	14,063	168,750	08/12/2019	06/01/2023
036752-AC-7	ANTHEM INC CORPORATE			2	2.B FE	19,993,600	110.1010	22,020,108	20,000,000	19,995,958	0	860	0	0	3.350	3.355	JD	55,833	670,000	11/14/2017	12/01/2024
036752-AD-5	ANTHEM INC CORPORATE			2	2.B FE	3,023,822	129.5790	3,692,992	2,850,000	3,014,114	0	(3,442)	0	0	4.375	4.019	JD	10,391	124,688	01/12/2018	12/01/2047
036752-AG-8	ANTHEM INC CORPORATE			2	2.B FE	7,162,445	118.3490	7,503,351	6,340,000	7,104,909	0	(57,536)	0	0	4.101	2.209	MS	86,668	109,497	10/01/2020	03/01/2028
036752-AH-6	ANTHEM INC CORPORATE			2	2.B FE	11,400,990	132.7480	15,186,415	11,440,000	11,402,169	0	681	0	0	4.550	4.571	MS	173,507	520,520	02/27/2018	03/01/2048
036752-AK-9	ANTHEM INC CORPORATE			2	2.B FE	15,147,598	119.2060	18,178,888	15,250,000	15,149,550	0	1,986	0	0	3.700	3.737	MS	166,140	573,654	09/04/2019	09/15/2049
037389-AU-7	AON CORP CORPORATE				2.A FE	20,509,545	148.9780	30,540,590	20,500,000	20,505,672	0	(400)	0	0	6.250	6.246	MS	323,872	1,281,250	11/15/2010	09/30/2040
037389-BE-2	AON CORP CORPORATE			2	2.A FE	1,195,403	109.2860	1,202,141	1,100,000	1,195,054	0	(349)	0	0	2.800	1.770	MN	3,936	0	12/16/2020	05/15/2030
037411-AJ-4	APACHE CORP NOTES				3.A FE	3,525,009	112.2650	3,227,632	2,875,000	3,102,755	0	(36,450)	0	0	7.700	5.907	MS	65,183	221,375	09/23/2002	03/15/2026
037411-AK-1	APACHE CORP DEBENTURES				3.A FE	14,491,380	115.3780	13,268,431	11,500,000	12,560,030	0	(166,594)	0	0	7.950	5.893	AO	193,008	914,250	09/23/2002	04/15/2026
037411-AM-7	APACHE CORP DEBENTURES				3.A FE	6,905,920	108.1150	7,568,069	7,000,000	6,916,305	0	967	0	0	7.375	7.478	FA	195,028	516,250	08/08/1997	08/15/2047
037411-AR-6	APACHE CORP CORPORATE				3.A FE	6,948,546	110.7060	7,306,597	6,600,000	6,865,428	0	(10,001)	0	0	6.000	5.616	JJ	182,600	396,000	03/10/2010	01/15/2037
037411-AW-5	APACHE CORP CORPORATE			2	3.A FE	10,085,166	107.9690	9,578,986	8,872,000	9,857,664	0	(32,791)	0	0	5.100	4.247	MS	150,824	452,472	01/01/2013	09/01/2040
037411-AY-1	APACHE CORP CORPORATE			2	3.A FE	44,407,481	107.7160	48,633,676	45,150,000	44,535,866	0	15,321	0	0	5.250	5.358	FA	987,656	2,370,375	04/27/2015	02/01/2042
037411-BA-2	APACHE CORP CORPORATE			2	3.A FE	16,619,938	103.7280	17,089,200	16,475,000	16,595,509	0	(3,441)	0	0	4.750	4.694	AO	165,208	782,563	01/01/2013	04/15/2043
037735-CK-1	APPALACHIAN PWR CO CORPORATE				2.A FE	3,335,015	142.8840	3,762,146	2,633,000	3,235,584	0	(23,512)	0	0	6.700	4.700	FA	66,644	176,411	06/20/2016	08/15/2037
037735-CM-7	APPALACHIAN PWR CO CORPORATE				2.A FE	31,462,565	154.0970	38,293,090	24,850,000	30,520,701	0	(203,230)	0	0	7.000	5.008	AO	434,875	1,739,500	01/11/2016	04/01/2038
037735-CT-2	APPALACHIAN PWR CO CORPORATE			2	1.G FE	9,361,752	123.8370	11,388,027	9,196,000	9,345,891	0	(4,188)	0	0	4.400	4.283	MN	51,702	404,624	09/20/2017	05/15/2044
037735-CV-7	APPALACHIAN PWR CO CORPORATE			2	1.G FE	463,552	127.0760	598,528	471,000	464,231	0	148	0	0	4.450	4.548	JD	1,747	20,960	01/14/2016	06/01/2045
037833-BS-8	APPLE COMPUTER INC CORPORATE			2	1.B FE	20,178,350	100.1310	20,166,395	20,140,000	20,139,486	0	(8,902)	0	0	2.250	2.206	FA	161,120	453,150	05/23/2016	02/23/2021
037833-CR-9	APPLE COMPUTER INC CORPORATE			2	1.B FE	17,014,114	113.2490	16,937,496	14,956,000	16,901,676	0	(112,439)	0	0	3.200	1.000	MN	66,471	239,296	08/18/2020	05/11/2027
037833-DK-3	APPLE COMPUTER INC CORPORATE			2	1.B FE	738,480	112.8400	846,299	750,000	741,575	0	1,079	0	0	3.000	3.183	MN	3,000	22,500	01/16/2018	11/13/2027
037833-DL-1	APPLE COMPUTER INC CORPORATE				1.B FE	22,996,090	102.5280	23,581,481	23,000,000	22,997,570	0	1,288	0	0	1.700	1.706	MS	119,472	391,000	09/04/2019	09/11/2022
03784Y-A*-2	Apple Hospitality REIT Inc Sr. Unsecured				3.A	1,000,000	94.7810	947,814	1,000,000	1,000,000	0	0	0	0	4.350	3.600	MJSD	121	32,229	03/16/2020	03/31/2030
03820C-A#-2	Applied Industrial Tech, Inc. Senior Not				2.C	32,000,000	101.6910	32,541,048	32,000,000	32,000,000	0	0	0	0	3.190	3.190	JJ	510,400	1,020,800	07/01/2014	07/01/2022
03820C-B*-5	Applied Industrial Tech, Inc. Senior Not				2.C	9,038,643	104.7810	9,168,345	8,750,000	8,975,071	0	(63,572)	0	0	3.210	2.264	AO	47,593	280,875	03/02/2020	10/31/2023
038222-AL-9	APPLIED MATLS INC CORPORATE			2	1.G FE	996,450	113.3540	1,133,540	1,000,000	997,612	0	333	0	0	3.300	3.342	AO	8,250	33,000	03/28/2017	04/01/2027
038336-C#-8	AptarGroup Inc Senior Note				2.B	2,500,000	103.2040	2,580,096	2,500,000	2,500,000	0	0	0	0	3.250	3.250	MS	26,181	81,250	09/05/2012	09/05/2022
03938J-AA-7	ARCH CAPITAL GRP LTD. CORPORATE				2.A FE	18,821,235	135.7950	22,954,740	16,904,000	18,690,496	0	(44,958)	0	0	5.144	4.404	MN	144,924	869,542	09/06/2018	11/01/2043
03939C-AA-1	ARCH CAPITAL GRP LTD. CORPORATE			2	2.A FE	3,942,701	116.0570	4,323,112	3,725,000	3,902,184	0	(28,259)	0	0	4.011	3.089	JD	6,640	149,410	07/09/2019	12/15/2026
03939C-AB-9	ARCH CAPITAL GRP LTD. CORPORATE			2	2.A FE	4,761,134	136.3700	6,150,296	4,510,000	4,749,312	0	(4,835)	0	0	5.031	4.672	JD	10,084	226,898	04/01/2019	12/15/2046
039482-AB-0	ARCHER DANIELS MIDLAND CO CORPORATE			2	1.F FE	43,937,652	115.5810	43,619,078	37,739,000	43,749,391	0	(188,262)	0	0	3.250	1.361	MS	320,257	440,456	12/07/2020	03/27/2030
039483-AN-2	ARCHER DANIELS MIDLAND C CORPORATE				1.F FE	2,131,960	133.3250	2,666,503	2,000,000	2,059,949	0	(6,717)	0	0	6.750	6.212	JD	6,000	135,000	06/22/2004	12/15/2027
039483-AR-3	ARCHER DANIELS MIDLAND C DEBENTURES				1.F FE	7,368,080	134.7150	9,430,065	7,000,000	7,200,212	0	(18,020)	0	0	6.625	6.178	MN	77,292	463,750	07/28/2009	05/01/2029
039483-AS-1	ARCHER DANIELS MIDLAND C DEBENTURES				1.F FE	6,052,337	140.9470	7,470,169	5,300,000	5,740,369	0	(31,327)	0	0	7.000	5.893	FA	154,583	371,000	11/03/2006	02/01/2031
039483-AT-9	ARCHER DANIELS MIDLAND C DEBENTURES				1.F FE	36,532,078	143.2120	53,131,540	37,100,000	36,743,904	0	19,717	0	0	5.935	6.048	AO	550,471	2,201,885	08/26/2004	10/01/2032
039483-AU-6	ARCHER DANIELS MIDLAND C CORPORATE				1.F FE	9,517,134	143.2890	14,707,192	10,264,000	9,742,437	0	21,327	0	0	5.375	5.891	MS	162,442	551,690	04/01/2016	09/15/2035
039483-BC-5	ARCHER DANIELS MIDLAND C CORPORATE				1.F FE	20,224,635	152.6550	29,828,805	19,540,000	20,105,977	0	(16,382)	0	0	5.765	5.517	MS	375,494	1,126,481	01/01/2013	03/01/2041
039483-BE-1	ARCHER DANIELS MIDLAND C CORP				1.F FE	9,846,237	133.8500	13,034,313	9,738,000	9,830,283	0	(2,957)	0	0	4.535	4.461	MS	116,538	441,618	04/27/2015	03/26/2042
039483-BH-4	ARCHER DANIELS MIDLAND C Corporate				1.F FE	12,763,620	126.7000	17,642,949	13,925,000	12,923,714	0	25,297	0	0	4.016	4.529	AO	116,506	559,228	04/27/2015	04/16/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
039483-BL-5	ARCHER DANIELS MIDLAND C CORPORATE			2	1.F FE	26,852,898	109.0730	29,086,615	26,667,000	26,904,689	0	(7,806)	0	0	2.500	2.304	FA	259,262	616,675	08/06/2020	08/11/2026
039688-AJ-1	Arctic Slope Regional Corporat Senior Un				3.B	6,550,000	107.8890	7,066,748	6,550,000	6,550,000	0	0	0	0	3.620	3.620	JD	6,586	237,110	12/21/2016	12/21/2026
040555-CH-5	ARIZONA PUB SVC CO ARIZONA PUBLIC SERVIC				1.G FE	982,341	137.0230	1,233,209	900,000	963,468	0	(2,923)	0	0	5.500	4.823	MS	16,500	49,500	06/26/2013	09/01/2035
040555-CM-4	ARIZONA PUB SVC CO CORPORATE			2	1.G FE	14,180,595	136.7200	16,652,454	12,180,000	13,933,592	0	(56,114)	0	0	5.050	4.000	MS	205,030	615,090	04/22/2016	09/01/2041
040555-CN-2	ARIZONA PUB SVC CO CORPORATE			2	1.G FE	411,742	128.5010	470,312	366,000	405,297	0	(1,234)	0	0	4.500	3.750	AO	4,118	16,470	04/27/2015	04/01/2042
040555-CP-7	ARIZONA PUB SVC CO CORPORATE			2	1.F FE	6,807,142	128.2610	8,689,711	6,775,000	6,802,888	0	(738)	0	0	4.700	4.669	JJ	146,829	318,425	04/27/2015	01/15/2044
040555-CV-4	ARIZONA PUB SVC CO CORPORATE			2	1.F FE	9,412,275	107.2410	10,043,079	9,365,000	9,404,310	0	(6,649)	0	0	2.550	2.467	MS	70,316	238,808	10/18/2019	09/15/2026
040555-CX-0	ARIZONA PUB SVC CO CORPORATE			2	1.G FE	18,394,910	129.1190	19,367,860	15,000,000	18,328,180	0	(66,730)	0	0	4.200	2.999	FA	238,000	315,000	02/27/2020	08/15/2048
040555-CY-8	ARIZONA PUB SVC CO CORPORATE			2	1.F FE	8,015,582	129.4340	8,342,011	6,445,000	7,985,360	0	(30,222)	0	0	4.250	2.976	MS	91,304	273,913	02/25/2020	03/01/2049
040555-CZ-5	ARIZONA PUB SVC CO CORPORATE			2	1.F FE	1,635,344	109.0570	1,744,917	1,600,000	1,632,202	0	(3,142)	0	0	2.600	2.334	FA	15,716	41,138	01/31/2020	08/15/2029
04070*-AQ-0	Arizona Water Company GEN MTG SER M				1.F	35,000,000	158.5840	55,504,554	35,000,000	35,000,000	0	0	0	0	6.670	6.670	MS	778,167	2,334,500	09/24/2008	09/01/2038
040850-A*-0	Arkansas Electric Cooperative First Mtge				1.D	8,089,082	117.0240	8,045,402	6,875,000	7,581,766	0	(65,883)	0	0	4.710	2.829	JD	899	323,813	01/01/2013	12/30/2030
042004-AA-9	Arlington Vly Solar Ene II LLC Senior Se				2.B	43,783,920	136.5310	59,778,448	43,783,920	43,783,920	0	0	0	0	6.400	6.451	MJSD	7,784	2,802,171	09/28/2012	09/30/2038
04317@-AC-2	Arthur J. Gallagher & Co Senior Note				2.B PL	39,500,000	107.9650	42,646,159	39,500,000	39,500,000	0	0	0	0	5.490	5.490	FA	849,349	2,168,550	02/10/2011	02/10/2023
04317@-AE-8	Arthur J. Gallagher & Co Senior Note				2.B PL	25,498,612	103.0290	26,117,759	25,350,000	25,422,970	0	(48,359)	0	0	3.690	3.484	JD	44,172	935,415	06/03/2019	06/14/2022
04317@-AM-0	Arthur J. Gallagher & Co Senior Note				2.B PL	9,000,000	106.1510	9,553,612	9,000,000	9,000,000	0	0	0	0	4.130	4.130	JD	7,228	371,700	06/24/2014	06/26/2023
04317@-AP-3	Arthur J. Gallagher & Co Senior Note				2.B PL	8,000,000	112.2290	8,978,305	8,000,000	8,000,000	0	0	0	0	4.360	4.360	JD	6,782	348,800	06/24/2014	06/24/2026
04317@-AT-5	Arthur J. Gallagher & Co Senior Unsecure				2.B PL	55,840,000	108.1370	60,383,717	55,840,000	55,840,000	0	0	0	0	3.460	3.460	JD	161,005	1,932,064	12/01/2016	12/01/2027
04317@-BB-3	Arthur J. Gallagher & Co Senior Unsecure				2.B PL	13,000,000	112.0140	14,561,833	13,000,000	13,000,000	0	0	0	0	4.140	4.140	FA	219,765	538,200	08/04/2017	08/04/2027
04317@-BP-2	Arthur J. Gallagher & Co Senior Unsecure				2.B PL	60,950,000	118.4680	72,206,546	60,950,000	60,950,000	0	0	0	0	4.480	4.480	JD	144,113	2,730,560	06/12/2019	06/12/2034
044209-AF-1	ASHLAND INC CORPORATE			2	3.A FE	524,998	104.7940	589,990	563,000	554,575	0	4,810	0	0	4.750	5.725	FA	10,103	41,731	09/10/2013	08/15/2022
04472*-AJ-0	Ashley Furniture Industries, I Series D				2.B	11,355,929	108.7660	12,351,436	11,355,929	11,355,929	0	0	0	0	5.030	5.061	MJSD	1,587	571,203	06/30/2010	06/30/2025
04472*-AK-7	Ashley Furniture Industries, I Senior No				2.B	5,778,721	108.9050	6,293,345	5,778,721	5,778,721	0	0	0	0	3.570	3.585	JAJO	42,406	206,300	10/17/2014	10/17/2034
04472*-AL-5	Ashley Furniture Industries, I Senior Un				2.B	15,991,000	112.6140	18,008,093	15,991,000	15,991,000	0	0	0	0	3.990	3.990	MJSD	49,625	638,041	09/03/2015	09/03/2027
04472*-AN-1	Ashley Furniture Industries, I Senior Un				2.B	65,950,000	118.6270	78,234,370	65,950,000	65,950,000	0	0	0	0	4.370	4.370	MJSD	8,006	2,882,015	03/30/2018	03/31/2033
04560*-AL-8	Associated Electric Co., Inc. Sr. Secure				1.D	43,071,089	110.9430	47,784,431	43,071,089	43,071,089	0	0	0	0	3.300	3.313	JAJO	240,839	710,673	04/30/2020	05/02/2050
048303-CH-2	ATLANTIC CITY ELECTRIC COMPANY CORPORATE			2	1.F FE	6,983,150	117.4020	8,206,387	6,990,000	6,984,093	0	598	0	0	4.000	4.012	AO	59,027	279,600	10/09/2018	10/15/2028
049560-AA-3	ATMOS ENERGY CORP DEBENTURES				1.E FE	6,153,059	125.5320	7,793,044	6,208,000	6,182,670	0	2,472	0	0	6.750	6.819	JJ	193,224	419,040	07/22/1998	07/15/2028
049560-AG-0	ATMOS ENERGY CORP BOND				1.E FE	582,917	142.5890	684,425	480,000	563,660	0	(4,381)	0	0	5.950	4.264	AO	6,029	28,560	04/01/2016	10/15/2034
049560-AM-7	ATMOS ENERGY CORP CORPORATE			2	1.E FE	281,960	126.1760	334,366	265,000	279,893	0	(395)	0	0	4.125	3.760	AO	2,308	10,931	04/27/2015	10/15/2044
049560-AT-2	ATMOS ENERGY CORP CORPORATE			2	1.F FE	1,504,140	99.7080	1,495,617	1,500,000	1,504,099	0	(41)	0	0	1.500	1.470	JJ	5,625	0	11/23/2020	01/15/2031
05237*-AG-9	Austin Powder Holdings Co Senior Note				1.G PL	12,000,000	104.3680	12,524,116	12,000,000	12,000,000	0	0	0	0	4.600	4.600	MN	70,533	552,000	05/14/2015	05/15/2024
053015-AE-3	AUTOMATIC DATA PROCESSING INC CORPORATE			2	1.D FE	12,486,375	112.4270	14,053,361	12,500,000	12,492,589	0	1,347	0	0	3.375	3.388	MS	124,219	421,875	09/08/2015	09/15/2025
05332*-BB-3	Automotive Rentals, Inc. Senior Secured				2.A	40,400,000	106.8660	43,174,040	40,400,000	40,400,000	0	0	0	0	3.320	3.320	MON	40,984	1,341,280	01/20/2015	01/20/2025
05332*-BE-7	Automotive Rentals, Inc. Senior Secured				2.A	2,120,000	109.1710	2,314,425	2,120,000	2,120,000	0	0	0	0	3.500	3.500	MON	206	74,200	01/31/2017	01/31/2027
05332*-BG-2	Automotive Rentals, Inc. Senior Secured				2.A	56,150,000	114.1030	64,068,799	56,150,000	56,150,000	0	0	0	0	4.120	4.120	MON	70,687	2,313,380	07/20/2018	07/20/2028
053332-BA-9	AUTOZONE INC CORPORATE			2	2.B FE	563,282	99.0380	559,566	565,000	563,337	0	54	0	0	1.650	1.682	JJ	3,548	0	08/04/2020	01/15/2031
053611-AB-5	AVERY DENNISON CORP BONDS				2.B FE	3,729,338	127.1050	4,766,436	3,750,000	3,737,169	0	701	0	0	6.000	6.040	JJ	103,750	225,000	01/14/2003	01/15/2033
053611-AJ-8	AVERY DENNISON CORP CORPORATE			2	2.B FE	14,296,680	123.8880	14,866,574	12,000,000	14,164,267	0	(132,413)	0	0	4.875	2.300	JD	40,625	292,500	06/23/2020	12/06/2028
05464U-AB-7	Axium US Wind AcquisitionCo Debt in a Pr				3.A PL	8,890,000	130.5100	11,602,338	8,890,000	8,890,000	0	0	0	0	6.500	6.551	MJSD	1,605	577,850	04/16/2015	06/30/2033
05526D-BJ-3	BAT CAPITAL CORP CORPORATE			2	2.B FE	5,364,050	110.1900	5,509,514	5,000,000	5,348,858	0	(15,192)	0	0	3.215	1.877	MS	51,351	0	09/28/2020	09/06/2026
05531F-AV-5	BB&T CORP CORPORATE			2	1.G FE	8,990,640	100.4750	9,042,775	9,000,000	8,999,103	0	1,838	0	0	2.050	2.072	MN	26,138	184,500	05/05/2016	05/10/2021
05531F-BB-8	BB&T CORP CORPORATE			2	1.G FE	9,519,250	108.5130	10,851,338	10,000,000	9,682,219	0	75,944	0	0	2.850	3.750	AO	51,458	285,000	10/18/2018	10/26/2024
05531F-BE-2	BB&T CORP CORPORATE			2	1.G FE	29,696,286	113.1250	33,886,643	29,955,000	29,775,236	0	36,433	0	0	3.700	3.848	JD	80,046	1,108,335	10/15/2018	06/05/2025
05531F-BF-9	BB&T CORP CORPORATE			2	1.G FE	4,992,300	109.8740	5,493,698	5,000,000	4,995,208	0	1,485	0	0	3.750	3.784	JD	13,021	187,500	11/29/2018	12/06/2023
05531F-BG-7	BB&T CORP CORPORATE			2	1.G FE	33,668,571	103.7960	34,199,862	32,949,000	33,351,510	0	(283,141)	0	0	3.050	2.151	JD	30,707	1,004,945	11/15/2019	06/20/2022
05531G-AB-7	BB&T CORP CORPORATE			2	1.G FE	11,278,687	117.3400	12,438,000	10,600,000	11,186,221	0	(62,670)	0	0	3.875	3.098	MS	116,379	410,750	07/10/2019	03/19/2029
05565E-AF-2	BMW US CAP CORP LLC CORPORATE			2	1.F FE	22,192,830	100.3210	22,271,265	22,200,000	22,198,653	0	1,174	0	0	2.000	2.006	AO	98,667	444,000	04/19/2016	04/11/2021
05565E-AL-9	BMW US CAP CORP LLC CORPORATE			2	1.F FE	9,731,700	100.9420	10,094,235	10,000,000	9,865,965	0	134,265	0	0	1.850	3.790	MS	54,472	92,500	04/07/2020	09/15/2021
05565E-AV-7	BMW US CAP CORP LLC CORP FLOATER				1.F FE	22,500,000	100.0870	22,519,595	22,500,000	22,500,000	0	0	0	0	0.631	2.749	JAJO	31,525	400,322	04/05/2018	04/12/2021
05565E-BM-6	BMW US CAP CORP LLC CORPORATE				1.F FE	20,978,370	107.3860	22,551,036	21,000,000	20,982,416	0	4,046	0	0	3.800	3.837	AO	188,417	392,350	04/06/2020	04/06/2023
05598#-AA-1	BGO Div US Pprty Fund Op LP Sr. Unsecure				2.B	7,700,000	106.9530	8,235,349	7,700,000	7,700,000	0	0	0	0	3.220	3.220	AO	46,144	247,940	10/24/2019	10/24/2029
05598#-AB-9	BGO Div US Pprty Fund Op LP Sr. Unsecure				2.B	19,800,000	107.2740	21,240,329	19,800,000	19,800,000	0	0	0	0	3.320	3.320	AO	122,342	657,360	10/24/2019	10/24/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
057224-AZ-0	Baker Hughes Inc CORPORATE				1.G FE	20,357,335	132.3840	26,083,673	19,703,000	20,255,394	0	(16,801)	0	0	5.125	4.899	MS	297,324	1,009,779	12/07/2015	09/15/2040
05825#-AL-2	Baldwin Richardson Foods Senior Secured				3.C	1,849,928	98.6160	1,824,318	1,849,928	1,849,928	0	0	0	0	6.550	6.094	MJSD	337	118,858	12/31/2012	12/31/2021
05825#-AM-0	Baldwin Richardson Foods Senior Secured				3.C	3,500,000	96.0980	3,363,445	3,500,000	3,500,000	0	0	0	0	6.250	5.788	MJSD	3,038	214,375	06/26/2018	06/26/2024
05825#-AN-8	Baldwin Richardson Foods Senior Secured				3.C	6,117,647	96.3990	5,897,344	6,117,647	6,117,647	0	0	0	0	6.550	6.095	FMAN	57,880	394,716	11/09/2018	11/12/2024
058498-AR-7	BALL CORP CORPORATE				3.A FE	6,686,250	104.5880	6,798,211	6,500,000	6,536,957	0	(29,531)	0	0	5.000	4.504	MS	95,694	325,000	05/29/2015	03/15/2022
058498-AS-5	BALL CORP CORPORATE				3.A FE	2,495,000	106.8120	2,664,950	2,495,000	2,495,000	0	0	0	0	4.000	4.000	MN	12,752	99,800	05/09/2013	11/15/2023
058498-AT-3	BALL CORP CORPORATE				3.A FE	3,045,000	114.0280	3,192,777	2,800,000	2,934,346	0	(26,687)	0	0	5.250	4.072	JJ	73,500	147,000	07/19/2016	07/01/2025
059165-EC-0	BALTIMORE GAS & ELEC CO CORPORATE				1.G FE	12,287,537	151.6090	18,837,456	12,425,000	12,332,491	0	1,420	0	0	6.350	6.410	AO	197,247	788,988	04/27/2015	10/01/2036
059165-EH-9	BALTIMORE GAS & ELEC CO CORPORATE			2	1.G FE	5,784,673	116.1800	6,726,806	5,790,000	5,784,973	0	116	0	0	3.500	3.505	FA	76,557	202,650	08/15/2016	08/15/2046
059165-EL-0	BALTIMORE GAS & ELEC CO CORPORATE			2	1.F FE	2,081,562	112.3960	2,360,311	2,100,000	2,081,986	0	378	0	0	3.200	3.246	MS	19,787	67,760	09/09/2019	09/15/2049
059438-AG-6	BANK ONE CORP SUB DEBENTURES				1.G FE	13,403,253	129.7110	15,779,288	12,165,000	12,561,327	0	(72,217)	0	0	7.750	6.900	JJ	434,730	942,788	09/25/2000	07/15/2025
059438-AH-4	BANK ONE CORP SUB DEBENTURES				1.G FE	12,206,050	136.6290	13,662,856	10,000,000	10,857,462	0	(121,416)	0	0	7.625	5.854	AO	160,972	762,500	02/04/2004	10/15/2026
059438-AK-7	BANK ONE CORP SUB DEBENTURES				1.G FE	2,529,990	139.5480	3,138,425	2,249,000	2,369,205	0	(14,726)	0	0	8.000	6.939	AO	30,986	179,920	05/15/2002	04/29/2027
060077-H8-6	Bangor Hydro Elec Co 1st Mortgage Bond,				2.A	3,953,960	110.0040	3,300,129	3,000,000	3,133,096	0	(98,650)	0	0	8.980	5.323	AO	60,615	269,400	06/09/2010	04/10/2022
06050T-JZ-6	BANK OF AMERICA NA CORPORATE				1.G FE	2,887,500	149.6670	3,741,686	2,500,000	2,858,604	0	(15,046)	0	0	6.000	4.702	AO	31,667	150,000	01/10/2019	10/15/2036
06051G-EM-7	BANK OF AMERICA CORP CORPORATE				1.G FE	1,052,481	105.6700	982,735	930,000	951,885	0	(19,885)	0	0	5.700	3.426	JJ	23,118	53,010	07/15/2015	01/24/2022
06051G-EN-5	BANK OF AMERICA CORP CORPORATE				1.G FE	1,638,399	151.6560	2,056,451	1,356,000	1,604,900	0	(6,971)	0	0	5.875	4.515	FA	31,866	79,665	12/07/2015	02/07/2042
06051G-EU-9	BANK OF AMERICA CORP CORPORATE				1.G FE	31,908,098	106.0140	32,713,746	30,858,000	31,544,712	0	(327,805)	0	0	3.300	2.172	JJ	480,871	1,018,314	11/19/2019	01/11/2023
06051G-FC-8	BANK OF AMERICA CORP CORPORATE				1.G FE	25,853,068	140.6500	32,848,862	23,355,000	25,606,858	0	(56,249)	0	0	5.000	4.333	JJ	519,000	1,167,750	11/30/2016	01/21/2044
06051G-FF-1	BANK OF AMERICA CORP CORPORATE				1.G FE	5,953,952	110.9430	6,166,204	5,558,000	5,859,974	0	(88,618)	0	0	4.000	2.256	AO	55,580	222,320	12/05/2019	04/01/2024
06051G-FG-9	BANK OF AMERICA CORP CORPORATE				1.G FE	31,138,534	137.9070	38,162,980	27,673,000	30,869,516	0	(82,173)	0	0	4.875	4.096	AO	337,265	1,349,059	11/27/2017	04/01/2044
06051G-FQ-7	BANK OF AMERICA CORP CORPORATE				2.A FE	1,211,101	136.4480	1,578,698	1,157,000	1,209,052	0	(1,173)	0	0	4.750	4.445	AO	10,686	54,958	04/04/2019	04/21/2045
06051G-GG-8	BANK OF AMERICA CORP CORP FLOATER			2	1.G FE	77,016,447	132.3930	97,693,001	73,790,000	76,885,771	0	(66,762)	0	0	4.443	4.166	JJ	1,466,213	3,167,415	02/28/2020	01/20/2048
06051G-GK-9	BANK OF AMERICA CORP CORP FLOATER			2	1.G FE	2,129,820	103.2270	2,167,772	2,100,000	2,114,768	0	(10,953)	0	0	2.881	2.051	AO	11,260	60,501	08/13/2019	04/24/2023
06051G-GM-5	BANK OF AMERICA CORP CORP FLOATER			2	1.G FE	11,590,244	123.4820	13,879,421	11,240,000	11,549,342	0	(13,622)	0	0	4.244	4.008	AO	88,780	477,026	07/25/2018	04/24/2038
06051G-HA-0	BANK OF AMERICA CORP CORP FLOATER			2	1.G FE	5,000,000	124.3550	6,217,752	5,000,000	5,000,000	0	0	0	0	3.946	3.878	JJ	86,593	197,300	01/18/2018	01/23/2049
06051G-HS-1	BANK OF AMERICA CORP CORP FLOATER			2	1.G FE	130,714,218	130.2260	157,218,513	120,727,000	130,421,794	0	(241,103)	0	0	4.330	3.810	MS	1,539,202	5,227,479	02/28/2020	03/15/2050
06051G-HT-9	BANK OF AMERICA CORP CORP FLOATER			2	1.F FE	44,095,519	112.9440	48,470,892	42,916,000	43,896,354	0	(169,838)	0	0	3.559	2.879	AO	288,505	1,527,380	10/25/2019	04/23/2027
06051G-HU-6	BANK OF AMERICA CORP CORP FLOATER			2	1.F FE	3,027,000	122.9590	3,688,759	3,000,000	3,025,351	0	(430)	0	0	4.078	3.935	AO	23,109	122,340	04/26/2019	04/23/2040
06051G-JA-8	BANK OF AMERICA CORP CORP FLOATER			2	1.G FE	35,043,710	126.4980	34,976,666	27,650,000	35,025,868	0	(17,841)	0	0	4.083	2.748	MS	316,733	0	12/03/2020	03/20/2051
06051G-JF-7	BANK OF AMERICA CORP CORP FLOATER			2	1.G FE	5,000,000	101.1850	5,059,239	5,000,000	5,000,000	0	0	0	0	1.898	1.874	JJ	41,651	0	07/20/2020	07/23/2031
06051G-JM-2	BANK OF AMERICA CORP CORP FLOATER			2	1.F FE	27,715,000	103.9560	28,811,472	27,715,000	27,715,000	0	0	0	0	2.831	2.813	AO	152,563	0	10/16/2020	10/24/2051
06367C-2Y-2	BANK OF MONTREAL (CHICAGO BRAN CERTIFICA				1.D FE	54,000,000	100.0000	54,000,000	54,000,000	54,000,000	0	0	0	0	0.339	0.342	MJSD	24,905	0	11/13/2020	12/13/2021
06406F-AA-1	BANK OF NEW YORK MELLON CORP/T CORPORATE			2	1.F FE	2,953,142	100.4400	2,912,770	2,900,000	2,902,341	0	(11,345)	0	0	2.500	2.101	AO	15,306	72,500	06/03/2016	04/15/2021
06406F-AC-7	BANK OF NEW YORK MELLON CORP/T CORPORATE			2	1.F FE	11,643,645	110.5310	12,674,612	11,467,000	11,617,485	0	(28,426)	0	0	2.800	2.515	MN	50,837	321,076	10/18/2019	05/04/2026
06406F-AD-5	BANK OF NEW YORK MELLON CORP/T CORPORATE			2	1.F FE	7,585,920	104.7180	8,377,450	8,000,000	7,756,021	0	87,323	0	0	2.200	3.424	FA	66,000	176,000	01/04/2019	08/16/2023
06406F-AE-3	BANK OF NEW YORK MELLON CORP/T CORPORATE			2	1.F FE	16,182,859	108.9360	18,869,892	17,322,000	16,463,211	0	133,833	0	0	2.450	3.414	FA	157,967	424,389	10/18/2019	08/17/2026
06406G-AA-9	BANK OF NEW YORK MELLON CORP/T CORPORATE			2	1.F FE	582,162	113.3010	679,806	600,000	584,857	0	1,662	0	0	3.000	3.369	AO	3,050	18,000	05/06/2019	10/30/2028
06406H-BU-2	BANK OF NEW YORK MELLON CORPORATE				1.F FE	7,502,950	100.2840	7,019,857	7,000,000	7,005,158	0	(64,346)	0	0	4.150	3.208	FA	121,042	290,500	04/02/2012	02/01/2021
06406H-BY-4	BANK OF NEW YORK MELLON CORPORATE			2	1.F FE	26,991,778	102.0950	26,575,454	26,030,000	26,119,854	0	(136,813)	0	0	3.550	3.003	MS	251,551	924,065	06/04/2014	09/23/2021
06406H-CS-6	BANK OF NEW YORK MELLON CORPORATE			2	1.F FE	20,753,657	109.7290	22,767,736	20,749,000	20,758,803	0	(3,281)	0	0	3.650	3.632	FA	309,247	757,339	01/17/2019	02/04/2024
06406H-DA-4	BANK OF NEW YORK MELLON CORPORATE			2	1.F FE	1,897,760	110.0120	2,200,235	2,000,000	1,929,689	0	15,311	0	0	3.000	3.926	FA	21,167	60,000	11/09/2018	02/24/2025
06406R-AB-3	BANK OF NEW YORK MELLON CORP/T CORP FLOA			2	1.F FE	3,146,310	114.4740	3,434,206	3,000,000	3,119,864	0	(17,876)	0	0	3.442	2.725	FA	41,304	103,260	07/02/2019	02/07/2028
06406R-AC-1	BANK OF NEW YORK MELLON CORP/T CORP FLOA			2	1.F FE	8,939,160	103.1470	9,283,246	9,000,000	8,963,949	0	16,097	0	0	2.661	2.415	MN	29,936	239,490	04/03/2019	05/16/2023
06406R-AD-9	BANK OF NEW YORK MELLON CORP/T CORPORATE			2	1.F FE	2,974,991	113.1230	2,951,381	2,609,000	2,955,100	0	(19,890)	0	0	3.250	1.011	MN	10,599	42,396	08/18/2020	05/16/2027
06406R-AF-4	BANK OF NEW YORK MELLON CORP/T CORPORATE			2	1.E FE	31,596,480	114.6590	37,149,559	32,400,000	31,749,357	0	78,895	0	0	3.400	3.725	JJ	465,120	1,101,600	01/08/2019	01/29/2028
06406R-AG-2	BANK OF NEW YORK MELLON CORP/T CORPORATE				1.F FE	7,813,201	107.2740	8,366,275	7,799,000	7,805,985	0	(2,946)	0	0	3.500	3.458	AO	47,769	272,965	06/27/2018	04/28/2023
06406R-AH-0	BANK OF NEW YORK MELLON CORP/T CORPORATE				1.E FE	2,158,201	119.7740	2,551,189	2,130,000	2,152,158	0	(2,601)	0	0	3.850	3.686	AO	14,351	82,005	08/06/2018	04/28/2028
06406R-AJ-6	BANK OF NEW YORK MELLON CORP/T CORPORATE				1.E FE	9,910,000	108.0720	10,807,210	10,000,000	9,949,165	0	18,134	0	0	3.450	3.655	FA	134,167	345,000	10/16/2018	08/11/2023
06406R-AK-3	BANK OF NEW YORK MELLON CORP/T CORPORATE				1.E FE	21,593,088	102.8300	22,211,197	21,600,000	21,595,950	0	2,275	0	0	1.950	1.961	FA	149,760	421,200	08/20/2019	08/23/2022
06849R-AG-7	BARRICK NORTH AMERICA FINANCE CORPORATE				2.B FE	27,581,791	144.1120	32,908,049	22,835,000	27,203,773	0	(118,495)	0	0	5.700	4.263	MN	112,082	1,251,150	07/29/2020	05/30/2041
06849R-AK-8	BARRICK NORTH AMERICA FINANCE CORP				2.B FE	24,884,110	145.3900	28,448,548	19,567,000	24,721,395	0	(140,327)	0	0	5.750	3.925	MN	187,517	1,125,103	03/02/2020	05/01/2043
070101-C*-9	Basin Electric Power Coop 1ST MTG OBLIG				1.G	77,250,000	127.3200	98,354,899	77,250,000	77,250,000	0	0	0	0	5.930	5.930	AO	1,145,231	4,580,925	10/16/2008	10/01/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
070101-F#-2	Basin Electric Power Coop 1ST MTG OBLIG				1.F	25,500,000	115.7400	29,513,715	25,500,000	25,500,000	0	0	0	0	4.100	4.100	JD	46,467	1,045,500	07/07/2015	06/15/2034
070101-F@-4	Basin Electric Power Coop 1ST MTG OBLIG				1.G FE	17,500,000	110.0060	19,250,978	17,500,000	17,500,000	0	0	0	0	3.740	3.739	JD	29,089	654,500	07/07/2015	06/15/2027
07132*-AG-1	Baton Rouge Wtr Wks Company Senior Note				1.F	1,224,945	112.4570	1,436,144	1,277,059	1,236,575	0	2,615	0	0	3.360	3.687	FA	17,879	42,909	04/01/2016	02/01/2033
07132*-AH-9	Baton Rouge Wtr Wks Company Senior Note				1.F	6,700,000	114.7350	7,687,240	6,700,000	6,700,000	0	0	0	0	3.710	3.710	FA	103,571	248,570	02/01/2013	02/01/2038
071813-AX-7	BAXTER INTL INC CORPORATE				2.A FE	7,285,110	139.1540	9,879,905	7,100,000	7,241,744	0	(4,967)	0	0	6.250	6.056	JD	36,979	443,750	10/22/2009	12/01/2037
071813-BG-3	BAXTER INTL INC CORPORATE			2	2.A FE	54,648,955	126.0820	70,167,175	55,652,000	54,775,652	0	20,833	0	0	4.500	4.611	JD	111,304	2,504,340	04/27/2015	06/15/2043
07274E-AF-0	BAYER US FINANCE LLC CORPORATE				2.A FE	9,178,230	101.9220	8,918,218	8,750,000	8,813,464	0	(81,222)	0	0	3.000	2.043	AO	60,521	262,500	04/29/2016	10/08/2021
07274N-AY-9	BAYER US FINANCE II LLC CORPORATE				2.A FE	16,188,488	116.4430	19,521,724	16,765,000	16,359,776	0	73,449	0	0	5.500	6.106	FA	348,339	922,075	07/12/2018	08/15/2025
07274N-AZ-6	BAYER US FINANCE II LLC CORPORATE			2	2.A FE	139,409	110.6690	146,082	132,000	138,492	0	(381)	0	0	4.200	3.720	JJ	2,556	5,544	07/12/2018	07/15/2034
07274N-BA-0	BAYER US FINANCE II LLC CORPORATE				2.A FE	13,789,233	125.8910	17,247,045	13,700,000	13,753,662	0	(13,550)	0	0	5.500	5.383	JJ	316,051	753,500	07/13/2018	07/30/2035
07274N-BC-6	BAYER US FINANCE II LLC CORPORATE				2.A FE	6,004,231	124.1420	6,207,077	5,000,000	5,920,190	0	(35,115)	0	0	5.875	4.349	AO	62,014	293,750	07/12/2018	04/15/2038
07274N-BD-4	BAYER US FINANCE II LLC CORPORATE			2	2.A FE	8,510,207	96.3910	9,639,058	10,000,000	8,412,820	0	41,412	0	0	3.600	4.789	JJ	166,000	360,000	07/12/2018	07/15/2042
07274N-BE-2	BAYER US FINANCE II LLC CORPORATE			2	2.A FE	44,490,473	115.2440	51,467,800	44,660,000	44,494,549	0	3,742	0	0	4.650	4.676	MN	265,355	2,076,690	07/12/2018	11/15/2043
07274N-BF-9	BAYER US FINANCE II LLC CORPORATE			2	2.A FE	1,492,584	116.4360	1,641,749	1,410,000	1,487,728	0	(2,017)	0	0	4.400	4.030	JJ	28,607	62,040	07/12/2018	07/15/2044
07274N-BH-5	BAYER US FINANCE II LLC CORPORATE			2	2.A FE	947,748	120.4040	1,071,596	890,000	946,678	0	(442)	0	0	4.700	4.370	JJ	19,288	41,830	07/12/2018	07/15/2064
07330M-AA-5	BRANCH BANKING AND TRUST COMPA CORP			2	1.G FE	16,651,809	115.0150	18,175,895	15,803,000	16,504,945	0	(111,006)	0	0	3.800	2.951	AO	101,754	600,514	10/18/2019	10/30/2026
07330M-AB-3	BRANCH BANKING AND TRUST COMPA CORPORATE			2	1.G FE	27,997,002	112.5730	31,251,483	27,761,000	27,896,169	0	(27,556)	0	0	3.625	3.506	MS	293,515	1,006,336	06/20/2019	09/16/2025
07330N-AJ-4	BB&T CORP CORPORATE			2	1.F FE	12,553,988	100.4060	12,385,134	12,335,000	12,342,197	0	(43,291)	0	0	2.850	2.491	AO	87,887	351,548	04/25/2016	04/01/2021
073730-AB-9	BEAM INC DEBENTURES				2.B FE	24,375,275	112.8780	27,610,044	24,460,000	24,434,352	0	9,581	0	0	7.875	7.926	JJ	888,204	1,926,225	10/09/1996	01/15/2023
075887-AV-1	BECTON DICKINSON & CO CORPORATE				2.C FE	13,120,467	129.4870	14,955,693	11,550,000	12,788,767	0	(39,863)	0	0	6.000	5.092	MN	88,550	693,000	10/29/2010	05/15/2039
075887-BA-6	BECTON DICKINSON & CO CORPORATE				2.C FE	2,083,780	102.2620	2,045,245	2,000,000	2,009,027	0	(10,385)	0	0	3.125	2.584	MN	9,201	62,500	02/21/2013	11/08/2021
075887-BG-3	BECTON DICKINSON & CO CORPORATE			2	2.C FE	9,900,639	129.1290	12,353,816	9,567,000	9,865,112	0	(7,228)	0	0	4.685	4.468	JD	19,921	448,214	11/04/2015	12/15/2044
075887-BM-0	BECTON DICKINSON & CO CORPORATE			2	2.C FE	2,496,185	125.6010	2,966,687	2,362,000	2,485,494	0	(3,042)	0	0	4.875	4.506	MN	14,713	115,148	04/06/2017	05/15/2044
075887-BX-6	BECTON DICKINSON & CO CORPORATE			2	2.C FE	10,140,000	130.9530	13,278,611	10,140,000	10,140,000	0	0	0	0	4.669	4.669	JD	32,878	473,437	05/22/2017	06/06/2047
080555-AE-5	BELO CORP DEBENTURES				3.C FE	10,489,856	116.2400	12,088,941	10,400,000	10,437,904	0	(4,548)	0	0	7.750	7.675	JD	67,167	806,000	06/30/1997	06/01/2027
084423-AT-9	BERKLEY (WR) CORPORATION CORPORATE				2.A FE	15,505,689	131.3310	20,034,499	15,255,000	15,491,950	0	(5,492)	0	0	4.750	4.640	FA	301,922	724,613	03/28/2019	08/01/2044
084423-AU-6	BERKLEY (WR) CORPORATION CORPORATE			2	2.A FE	3,721,640	122.7560	3,897,516	3,175,000	3,718,036	0	(3,604)	0	0	4.000	3.099	MN	17,286	64,558	09/01/2020	05/12/2050
084664-BL-4	BERKSHIRE HATHAWAY FIN CORPORATE				1.C FE	14,982,829	153.4050	18,752,173	12,224,000	14,469,035	0	(74,772)	0	0	5.750	4.324	JJ	324,106	702,880	04/27/2015	01/15/2040
084664-BU-4	BERKSHIRE HATHAWAY FIN CORPORATE				1.C FE	443,234	132.7250	533,555	402,000	437,662	0	(1,068)	0	0	4.400	3.790	MN	2,260	17,688	04/27/2015	05/15/2042
084664-BV-2	BERKSHIRE HATHAWAY FIN CORPORATE				1.C FE	555,090	132.4540	671,541	507,000	548,926	0	(1,180)	0	0	4.300	3.750	MN	2,786	21,801	04/27/2015	05/15/2043
084670-BK-3	BERKSHIRE HATHAWAY FIN CORPORATE				1.C FE	1,500,373	135.7800	2,031,262	1,496,000	1,499,913	0	(104)	0	0	4.500	4.481	FA	26,180	67,320	12/07/2015	02/11/2043
08621@-AA-8	Berwind Consolidated Holdings Senior Uns				2.C	2,480,000	119.2910	2,958,416	2,480,000	2,480,000	0	0	0	0	4.640	4.640	JD	5,114	115,072	12/12/2018	12/15/2028
088888-AA-6	BIF II Safe Harbor Holdings LL Senior Se				2.C PL	12,100,000	111.1190	13,445,393	12,100,000	12,100,000	0	0	0	0	4.610	4.610	MJSD	1,549	557,810	12/16/2016	12/31/2026
09068#-AA-4	Biotrial, USA, Inc. Debt				5.B Gl	8,215,053	100.3050	8,233,515	8,208,474	8,211,346	0	(1,549)	0	0	7.500	7.592	MON	6,840	629,317	06/01/2018	07/25/2022
09143*-AA-7	Bishop Hill II Holdings, LLC Senior Secu				2.C PL	17,495,839	113.5820	19,872,175	17,495,839	17,495,839	0	0	0	0	5.125	5.156	MJSD	2,491	896,662	08/21/2012	03/31/2032
09172#-AE-9	Bissell, Inc Senior Unsecured				2.C	8,968,750	111.1480	9,968,550	8,968,750	8,968,750	0	0	0	0	4.090	4.110	MJSD	30,568	366,822	08/31/2017	09/01/2027
09247X-AH-4	BLACKROCK INC CORPORATE				1.D FE	5,570,000	101.5460	5,077,316	5,000,000	5,047,601	0	(118,638)	0	0	4.250	1.828	MN	21,840	212,500	06/09/2016	05/24/2021
09247X-AJ-0	BLACKROCK INC CORPORATE				1.D FE	44,156,118	104.3620	44,734,647	42,865,000	43,109,615	0	(167,490)	0	0	3.375	2.959	JD	120,558	1,446,694	10/14/2015	06/01/2022
09247X-AL-5	BLACKROCK INC CORPORATE				1.D FE	4,066,320	110.0050	4,400,216	4,000,000	4,036,883	0	(10,770)	0	0	3.500	3.195	MS	40,056	140,000	03/12/2018	03/18/2024
09247X-AN-1	BLACKROCK INC CORPORATE				1.D FE	38,240,786	113.0140	42,480,690	37,589,000	38,273,485	0	(26,493)	0	0	3.200	2.853	MS	354,172	1,060,624	07/07/2020	03/15/2027
09247X-AP-6	BLACKROCK INC CORPORATE			2	1.D FE	7,528,123	115.4020	8,645,919	7,492,000	7,522,984	0	(3,406)	0	0	3.250	3.190	AO	41,258	243,490	05/29/2019	04/30/2029
09247X-AR-2	BLACKROCK INC CORPORATE			2	1.D FE	16,663,964	104.7350	16,497,799	15,752,000	16,630,574	0	(33,390)	0	0	1.900	1.293	JJ	127,197	1,450	09/02/2020	01/28/2031
09534#-AA-0	Blue Cross Blue Shield of FL Senior Unse				1.E	8,450,000	109.2230	9,229,373	8,450,000	8,450,000	0	0	0	0	3.400	3.400	MJSD	798	287,300	03/31/2015	03/31/2025
09534#-AB-8	Blue Cross Blue Shield of FL Senior Unse				1.E	10,618,761	111.3500	11,800,619	10,597,773	10,610,605	0	(1,823)	0	0	3.430	3.410	MJSD	1,010	363,504	04/01/2016	03/31/2027
097023-AD-7	BOEING CO DEBENTURES				2.C FE	3,881,603	104.6900	3,245,398	3,100,000	3,139,202	0	(60,392)	0	0	8.750	6.620	FA	102,472	271,250	02/10/1998	08/15/2021
097023-AE-5	BOEING CO DEBENTURES				2.C FE	1,948,400	149.0710	2,672,837	1,793,000	1,884,804	0	(5,445)	0	0	8.750	8.017	MS	46,195	156,888	03/18/1997	09/15/2031
097023-AK-1	BOEING CO DEBENTURES				2.C FE	15,005,755	151.4770	22,721,573	15,000,000	15,003,293	0	(102)	0	0	7.875	7.871	AO	249,375	1,181,250	05/21/1993	04/15/2043
097023-AQ-8	BOEING CO CORPORATE				2.C FE	4,755,020	146.0840	5,843,342	4,000,000	4,613,230	0	(13,242)	0	0	7.500	6.202	FA	113,333	300,000	07/21/2004	08/15/2042
097023-AS-4	BOEING CO CORPORATE				2.C FE	14,080,985	134.0900	14,823,700	11,055,000	13,427,732	0	(94,630)	0	0	6.625	4.728	FA	276,682	732,394	04/27/2015	02/15/2038
097023-AU-9	BOEING CO CORPORATE				2.C FE	6,425,613	129.8410	6,699,774	5,160,000	6,087,460	0	(58,411)	0	0	6.125	4.203	FA	119,397	316,050	09/10/2014	02/15/2033
097023-AX-3	BOEING CO CORPORATE				2.C FE	13,621,391	136.4230	17,348,894	12,717,000	13,443,836	0	(22,590)	0	0	6.875	6.327	MS	257,431	874,294	04/27/2015	03/15/2039
097023-BA-2	BOEING CO CORPORATE				2.C FE	26,073,405	128.1690	31,991,020	24,960,000	25,893,121	0	(31,154)	0	0	5.875	5.539	FA	553,973	1,466,400	04/01/2016	02/15/2040
097023-BN-4	BOEING CO CORPORATE			2	2.C FE	1,449,390	102.3240	1,534,859	1,500,000	1,474,681	0	13,216	0	0	2.200	3.155	AO	5,592	33,000	01/17/2019	10/30/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
097023-CH-6	BOEING CO CORPORATE			2	2.C FE	1,740,097	106.5010	1,858,446	1,745,000	1,741,120	0	650	0	0	3.100	3.145	MN	9,016	54,095	04/30/2019	05/01/2026
097023-CK-9	BOEING CO CORPORATE			2	2.C FE	28,181,463	103.9260	29,795,602	28,670,000	28,194,802	0	8,888	0	0	3.900	3.998	MN	186,355	1,118,130	04/30/2019	05/01/2049
097023-CR-4	BOEING CO CORPORATE			2	2.C FE	28,568,695	106.7170	30,611,867	28,685,000	28,569,638	0	1,174	0	0	3.950	3.970	FA	472,107	1,136,205	08/02/2019	08/01/2059
097023-CU-7	BOEING CO CORPORATE			2	2.C FE	3,022,782	117.0050	3,463,337	2,960,000	3,017,892	0	(4,889)	0	0	5.040	4.671	MN	24,864	73,349	05/21/2020	05/01/2027
097023-CY-9	BOEING CO CORPORATE			2	2.C FE	4,397,546	121.0390	5,222,832	4,315,000	4,393,243	0	(4,303)	0	0	5.150	4.900	MN	37,037	109,259	05/20/2020	05/01/2030
09778P-AB-1	BON SECOURS HEALTH SYSTEM INC CORPORATE			2	1.E FE	2,330,000	100.8530	2,349,865	2,330,000	2,330,000	0	0	0	0	2.095	2.095	JD	10,305	0	10/07/2020	06/01/2031
100743-AJ-2	BOSTON GAS COMPANY INC CORPORATE				1.G FE	21,153,109	125.6900	25,219,727	20,065,000	21,029,268	0	(29,101)	0	0	4.487	4.139	FA	340,120	900,317	12/06/2016	02/15/2042
100743-AK-9	BOSTON GAS COMPANY INC CORPORATE			2	1.G FE	422,190	110.7660	469,647	424,000	422,695	0	174	0	0	3.150	3.202	FA	5,565	13,356	01/02/2018	08/01/2027
101137-AT-4	BOSTON SCIENTIFIC CORP CORPORATE			2	2.C FE	5,208,600	128.3310	6,416,535	5,000,000	5,196,796	0	(7,378)	0	0	4.550	4.231	MS	75,833	227,500	05/10/2019	03/01/2039
101137-AU-1	BOSTON SCIENTIFIC CORP CORPORATE			2	2.C FE	22,836,813	136.4200	29,302,925	21,480,000	22,799,533	0	(24,660)	0	0	4.700	4.310	MS	336,520	980,185	02/28/2020	03/01/2049
10240*-AA-7	Bowie Acquisitions LLC Sr. Secured				2.C PL	104,650,898	106.4860	111,438,856	104,650,898	104,650,898	0	0	0	0	3.920	3.919	JD	11,395	4,273,245	12/16/2019	09/30/2038
10334#-AM-4	Boyd Watterson GSA REIT Sr. Unsecured				2.C PL	1,350,000	104.0740	1,405,004	1,350,000	1,350,000	0	0	0	0	3.480	3.480	JD	1,175	0	12/22/2020	12/23/2030
10373Q-AB-6	BP CAPITAL MARKETS PLC CORPORATE			2	1.F FE	1,670,000	113.4080	1,893,910	1,670,000	1,670,000	0	0	0	0	3.796	3.796	MS	17,609	63,393	09/18/2018	09/21/2025
10373Q-AC-4	BP CAPITAL MARKETS PLC CORPORATE			2	1.F FE	400,000	117.5770	470,306	400,000	400,000	0	0	0	0	3.937	3.937	MS	4,374	15,748	09/18/2018	09/21/2028
10373Q-AE-0	BP CAPITAL MARKETS PLC CORPORATE			2	1.F FE	9,026,080	119.4100	10,239,380	8,575,000	8,952,778	0	(42,951)	0	0	4.234	3.563	MN	55,468	363,066	04/08/2019	11/06/2028
10373Q-AT-7	BP CAPITAL MARKETS PLC CORPORATE			2	1.F FE	9,039,516	110.6870	9,887,646	8,933,000	9,017,342	0	(15,429)	0	0	3.119	2.915	MN	44,115	278,620	07/26/2019	05/04/2026
10373Q-AV-2	BP CAPITAL MARKETS PLC CORPORATE			2	1.F FE	1,127,439	110.5160	1,281,983	1,160,000	1,134,109	0	3,794	0	0	3.017	3.429	JJ	16,040	34,997	03/20/2019	01/16/2027
10373Q-AW-0	BP CAPITAL MARKETS PLC CORPORATE			2	1.F FE	18,663,170	107.3980	19,868,682	18,500,000	18,603,612	0	(35,683)	0	0	3.216	3.002	MN	54,538	594,960	04/22/2019	11/28/2023
10373Q-AY-6	BP CAPITAL MARKETS PLC CORPORATE			2	1.F FE	19,483,557	108.0870	21,617,494	20,000,000	19,669,450	0	92,609	0	0	3.224	3.762	AO	137,916	644,800	12/14/2018	04/14/2024
10373Q-AZ-3	BP CAPITAL MARKETS PLC CORPORATE			2	1.F FE	20,873,489	113.6670	22,812,968	20,070,000	20,734,654	0	(97,777)	0	0	3.588	2.982	AO	154,024	720,112	01/14/2020	04/14/2027
10373Q-BA-7	BP CAPITAL MARKETS PLC CORPORATE			2	1.F FE	1,780,092	103.5040	1,863,069	1,800,000	1,789,751	0	5,722	0	0	2.520	2.861	MS	12,852	45,360	04/12/2019	09/19/2022
10373Q-BG-4	BP CAPITAL MARKETS PLC CORPORATE			2	1.F FE	22,353,591	102.8860	23,385,958	22,730,000	22,359,662	0	6,071	0	0	3.000	3.085	FA	240,559	340,950	02/19/2020	02/24/2050
10563*-AB-4	WHBraumInc,BraumInc,RetailBld Senior Not				2.C	7,074,286	104.9660	7,425,566	7,074,286	7,074,286	0	0	0	0	4.750	4.777	JAJO	69,073	336,029	01/17/2014	01/17/2024
10563*-AC-2	WHBraumInc,BraumInc,RetailBld Sr. Unsecu				2.C	5,000,000	104.3000	5,214,990	5,000,000	5,000,000	0	0	0	0	2.850	2.860	JAJO	35,229	71,250	04/02/2020	04/02/2030
10575@-AF-9	Bray International, Inc. Senior Secured				3.C	1,000,000	108.3720	1,083,721	1,000,000	1,000,000	0	0	0	0	3.830	3.848	FMAN	6,277	38,300	08/02/2016	08/02/2028
10623*-AA-4	Brazos Sandy Creek Elec Coop Series A Se				1.F	9,919,722	116.4610	11,552,602	9,919,722	9,919,722	0	0	0	0	6.540	6.540	JD	1,802	648,750	11/04/2009	06/30/2024
109641-AG-5	BRINKER INTERNATIONAL CORPORATE				4.C FE	1,040,808	100.0210	1,058,219	1,058,000	1,050,000	0	3,127	0	0	3.875	4.212	MN	5,239	40,998	11/30/2017	05/15/2023
110122-AA-6	BRISTOL MYERS SQUIBB CO CORPORATE				1.F FE	11,621,501	116.2870	11,425,235	9,825,000	11,004,810	0	(463,402)	0	0	7.150	2.106	JD	31,222	702,488	08/28/2019	06/15/2023
110122-AP-3	BRISTOL MYERS SQUIBB CO CORPORATE				1.F FE	17,965,835	140.0460	23,106,243	16,499,000	17,588,160	0	(43,174)	0	0	5.875	5.256	MN	123,857	969,316	10/23/2009	11/15/2036
110122-AQ-1	BRISTOL MYERS SQUIBB CO CORPORATE				1.F FE	14,194,830	144.5080	18,785,981	13,000,000	13,921,903	0	(31,275)	0	0	6.125	5.485	MN	132,708	796,250	08/10/2009	05/01/2038
110122-AT-5	BRISTOL MYERS SQUIBB CO CORPORATE				1.F FE	1,526,399	102.6650	1,693,979	1,650,000	1,626,059	0	14,549	0	0	2.000	2.944	FA	13,750	33,000	06/19/2013	08/01/2022
110122-AU-2	BRISTOL MYERS SQUIBB CO CORPORATE				1.F FE	3,329,187	115.0430	4,307,220	3,744,000	3,392,545	0	9,750	0	0	3.250	3.883	FA	50,700	121,680	12/07/2015	08/01/2042
110122-AW-8	BRISTOL MYERS SQUIBB CO CORPORATE				1.F FE	14,243,472	108.2560	15,588,820	14,400,000	14,349,787	0	16,470	0	0	3.250	3.379	MN	78,000	468,000	10/24/2013	11/01/2023
110122-AX-6	BRISTOL MYERS SQUIBB CO CORPORATE			2	1.F FE	2,009,247	138.6630	2,454,332	1,770,000	1,983,015	0	(5,913)	0	0	4.500	3.710	MS	26,550	79,650	04/01/2016	03/01/2044
110122-CJ-5	BRISTOL MYERS SQUIBB CO CORP FLOATER				1.F FE	9,000,000	100.3270	9,029,434	9,000,000	9,000,000	0	0	0	0	0.601	0.766	FMAN	6,761	32,436	07/17/2020	05/16/2022
110122-CK-2	BRISTOL MYERS SQUIBB CO CORPORATE				1.F FE	31,949,440	100.8280	32,264,962	32,000,000	31,976,394	0	26,954	0	0	2.550	2.743	MN	106,533	408,000	07/17/2020	05/14/2021
110122-CN-6	BRISTOL MYERS SQUIBB CO CORPORATE			2	1.F FE	32,465,291	112.5190	36,613,691	32,540,000	32,470,787	0	5,496	0	0	3.200	3.243	JD	46,279	520,640	07/17/2020	06/15/2026
110122-CP-1	BRISTOL MYERS SQUIBB CO CORPORATE			2	1.F FE	1,795,340	116.2470	2,104,065	1,810,000	1,795,955	0	615	0	0	3.400	3.505	JJ	26,496	30,770	07/17/2020	07/26/2029
110122-CQ-9	BRISTOL MYERS SQUIBB CO CORPORATE			2	1.F FE	5,859,861	128.1980	7,525,216	5,870,000	5,860,102	0	241	0	0	4.125	4.138	JD	10,762	121,069	07/17/2020	06/15/2039
110122-CR-7	BRISTOL MYERS SQUIBB CO CORPORATE			2	1.F FE	19,305,769	134.9050	25,719,638	19,065,000	19,303,747	0	(2,022)	0	0	4.250	4.173	AO	146,297	405,131	07/17/2020	10/26/2049
110122-CX-4	BRISTOL MYERS SQUIBB CO CORPORATE				1.F FE	491,296	105.2110	494,490	470,000	486,674	0	(4,621)	0	0	3.550	1.331	FA	6,303	8,343	07/17/2020	08/15/2022
110122-DH-8	BRISTOL MYERS SQUIBB CO CORPORATE			2	1.F FE	3,831,060	135.6350	4,166,711	3,072,000	3,820,904	0	(10,156)	0	0	4.625	3.125	MN	18,155	71,040	07/17/2020	05/15/2044
110122-DJ-4	BRISTOL MYERS SQUIBB CO CORPORATE			2	1.F FE	31,180,195	144.2830	34,245,498	23,735,000	31,087,639	0	(92,556)	0	0	5.000	3.156	FA	448,328	593,375	07/17/2020	08/15/2045
110122-DL-9	BRISTOL MYERS SQUIBB CO CORPORATE			2	1.F FE	132,793,109	138.7730	143,134,282	103,143,000	132,464,617	0	(328,492)	0	0	4.550	2.992	FA	1,707,733	2,346,503	07/17/2020	02/20/2048
110122-DS-4	BRISTOL MYERS SQUIBB CO CORPORATE			2	1.F FE	4,985,400	102.1920	5,109,579	5,000,000	4,985,364	0	(36)	0	0	2.550	2.564	MN	17,000	0	11/09/2020	11/13/2050
11134#-AA-0	Broadstone Net Lease, LLC Senior Unsecur				2.C FE	13,000,000	114.7190	14,913,452	13,000,000	13,000,000	0	0	0	0	4.840	4.840	AO	127,588	629,200	04/18/2017	04/19/2027
11134L-AH-2	BROADCOM CORPORATION/BROADCOM CORPORATE			2	2.C FE	16,691,100	112.1880	16,828,247	15,000,000	16,634,288	0	(56,812)	0	0	3.875	1.880	JJ	268,021	0	10/09/2020	01/15/2027
11135F-BC-4	BROADCOM INC CORPORATE			2	2.C FE	5,709,100	114.6710	5,733,568	5,000,000	5,678,552	0	(30,548)	0	0	4.700	1.366	AO	49,611	0	10/19/2020	04/15/2025
114474-B*-9	Brookshire Grocery Company Senior Note				3.B	3,742,750	112.0150	4,192,439	3,742,750	3,742,750	0	0	0	0	6.050	5.102	MON	18,870	226,436	11/16/2011	11/01/2026
114474-D#-3	Brookshire Grocery Company Senior Note				2.C IF	613,114	113.4450	695,548	613,114	613,114	0	0	0	0	5.650	4.694	MON	2,887	34,641	11/20/2013	11/01/2028
114474-D*-7	Brookshire Grocery Company Senior Note				2.C IF	3,001,651	110.9320	3,329,778	3,001,651	3,001,651	0	0	0	0	5.250	4.287	MON	13,132	157,587	11/28/2012	11/29/2027
115885-AK-1	BROWNING FERRIS INDS INC DEBENTURES				2.B FE	5,670,575	159.8970	12,415,966	7,765,000	6,103,421	0	47,020	0	0	7.400	10.242	MS	169,191	574,610	01/25/2001	09/15/2035
117043-AE-9	BRUNSWICK CORP DEBENTURES				2.C FE	10,272,535	116.3860	11,332,525	9,737,000	9,916,584	0	(60,149)	0	0	7.375	6.604	MS	239,368	718,104	11/01/2013	09/01/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12015U-A@-0	Bulab Holdings, Inc. Senior Note				2.A	800,000	103.7620	830,095	800,000	800,000	0	0	0	0	3.390	3.390	MS	7,081	27,120	09/27/2012	09/27/2024
12189L-AP-6	BURLINGTN NORTH SANTA FE LLC CORPORATE			2	1.E FE	9,021,121	143.8840	10,503,535	7,300,000	8,842,503	0	(44,072)	0	0	5.150	3.739	MS	125,317	375,950	09/09/2016	09/01/2043
12189L-AS-0	BURLINGTN NORTH SANTA FE LLC CORPORATE			2	1.G FE	17,498,809	141.3400	21,391,828	15,135,000	17,255,788	0	(56,712)	0	0	4.900	3.959	AO	185,404	741,615	06/21/2016	04/01/2044
12189L-AW-1	BURLINGTN NORTH SANTA FE LLC CORPORATE			2	1.G FE	4,853,420	130.2920	6,775,159	5,200,000	4,885,188	0	6,982	0	0	4.150	4.565	AO	53,950	215,800	01/08/2016	04/01/2045
12189L-BB-6	BURLINGTN NORTH SANTA FE LLC CORPORATE			2	1.G FE	6,919,990	131.8280	9,227,960	7,000,000	6,926,443	0	1,495	0	0	4.125	4.191	JD	12,833	288,750	03/06/2017	06/15/2047
12189T-AA-2	BURLINGTON NORTH SANTA F DEBENTURES				1.E FE	32,281,422	129.3890	37,270,402	28,805,000	31,357,126	0	(469,139)	0	0	7.000	4.898	JD	89,616	2,016,350	04/03/2018	12/15/2025
12189T-AF-1	BURLINGTON NORTH SANTA F DEBENTURES				1.E FE	22,108,085	197.1870	43,974,568	22,301,000	22,108,841	0	54	0	0	7.250	7.313	FA	673,676	1,616,823	09/25/2000	08/01/2097
12189T-AG-9	BURLINGTON NORTH SANTA F DEBENTURES				1.E FE	5,522,512	134.7350	6,405,319	4,754,000	5,336,954	0	(72,787)	0	0	6.875	4.722	JD	27,236	326,838	04/03/2018	12/01/2027
12189T-AK-0	BURLINGTON NORTH SANTA F CORPORATE				1.E FE	7,557,546	141.1870	8,986,527	6,365,000	6,955,272	0	(53,861)	0	0	7.082	5.673	MN	60,103	450,769	03/24/2004	05/13/2029
12189T-AN-4	BURLINGTON NORTH SANTA F DEBENTURES				1.E FE	5,072,550	136.7790	6,838,958	5,000,000	5,034,454	0	(3,132)	0	0	6.750	6.638	MS	99,375	337,500	03/23/1999	03/15/2029
12189T-AR-5	BURLINGTON NORTH SANTA F DEBENTURES				1.E FE	7,030,087	151.7660	8,582,348	5,655,000	6,572,092	0	(72,174)	0	0	7.950	5.700	FA	169,838	449,573	04/03/2018	08/15/2030
122014-AH-6	BURLINGTON RESOURCES INC DEBENTURES				1.G FE	5,627,300	123.4250	6,171,226	5,000,000	5,195,565	0	(38,817)	0	0	8.200	7.103	MS	120,722	410,000	03/16/2001	03/15/2025
122014-AL-7	BURLINGTON RESOURCES INC CORPORATE				1.G FE	2,299,980	135.8730	2,717,453	2,000,000	2,149,239	0	(13,700)	0	0	7.375	6.195	MS	49,167	147,500	09/29/2003	03/01/2029
12365*-AB-0	Butler Machinery Company Senior Note				2.C	7,500,000	109.4810	8,211,069	7,500,000	7,500,000	0	0	0	0	4.750	4.750	JD	12,865	356,250	12/18/2013	12/18/2023
12469@-AA-5	C and J Clark America Inc. Senior Secure				4.B	36,029,624	99.3300	35,788,119	36,029,624	36,029,624	0	0	0	0	6.800	5.438	FMAN	224,585	2,129,543	11/28/2020	04/29/2022
12477@-AA-5	CAPC Asst Stabilization Fnd #1 Senior Se				5.C	0	0.0000	0	0	0	0	0	0	0	6.000	0.000	MON	0	1,020	03/01/2020	07/31/2021
124857-AJ-2	CBS CORP CORPORATE			2	2.B FE	13,105,988	122.4570	14,734,069	12,032,000	12,925,405	0	(25,750)	0	0	4.850	4.309	JJ	291,776	583,552	10/31/2012	07/01/2042
124857-AK-9	CBS CORP CORPORATE			2	2.B FE	464,278	124.5430	622,715	500,000	467,351	0	672	0	0	4.900	5.392	FA	9,256	24,500	12/07/2015	08/15/2044
124857-AT-0	CBS CORP CORPORATE			2	2.B FE	311,844	112.3310	336,994	300,000	310,546	0	(1,298)	0	0	3.375	2.809	FA	3,825	10,125	01/16/2020	02/15/2028
12505F-AD-3	OUTFRONT MEDIA CAP LLC/C CORPORATE			2	4.B FE	6,105,000	101.3050	6,078,311	6,000,000	6,031,580	0	(26,576)	0	0	5.625	5.137	MN	43,125	337,500	02/05/2018	02/15/2024
12513G-BA-6	CDW LLC FINANCE CORPORATE			2	3.C FE	7,844,090	111.0300	8,552,603	7,703,000	7,764,129	0	(16,056)	0	0	5.500	5.242	JD	35,305	423,665	06/08/2015	12/01/2024
12520@-AA-2	CCP-PL Lessor, LLC Debt in a Project				3.A	16,983,110	109.7820	18,644,388	16,983,110	16,983,110	0	0	0	0	4.500	4.524	JAJO	169,831	764,240	07/31/2017	12/31/2027
12522#-AA-8	CDC Small Business Fin Corp. Promissory				4.C	13,928,511	100.0640	14,175,757	14,166,667	14,005,689	0	31,444	0	0	4.500	4.863	MJSD	1,771	648,125	01/25/2019	12/21/2024
12527G-AE-3	CF INDUSTRIES INC CORPORATE				3.A FE	466,532	126.6100	633,052	500,000	469,290	0	610	0	0	5.375	5.862	MS	7,913	26,875	12/07/2015	03/15/2044
12527G-AF-0	CF INDUSTRIES INC CORPORATE				3.A FE	1,417,176	122.8620	1,774,131	1,444,000	1,422,111	0	1,092	0	0	5.150	5.309	MS	21,897	74,366	04/01/2016	03/15/2034
12541W-A#-7	CH Robinson Worldwide Inc Senior Note				2.B	8,457,225	113.9260	9,607,258	8,432,881	8,452,258	0	(1,131)	0	0	4.600	4.575	FA	133,614	387,913	04/01/2016	08/29/2033
12541W-A*-1	CH Robinson Worldwide Inc Senior Note				2.B	23,722,618	105.4440	24,252,161	23,000,000	23,556,274	0	(166,344)	0	0	3.970	3.013	FA	314,512	555,800	03/02/2020	08/28/2023
12541W-A@-9	CH Robinson Worldwide Inc Senior Note				2.B	16,543,355	111.3620	16,704,330	15,000,000	15,936,006	0	(106,040)	0	0	4.260	3.328	FA	220,100	639,000	12/03/2014	08/28/2028
12542R-F#-2	CHS Inc. Senior Unsecured				2.C	24,133,031	101.1940	24,671,171	24,380,000	24,338,897	0	86,446	0	0	4.520	4.899	JD	67,343	1,101,976	07/15/2018	06/09/2021
12542R-H@-2	CHS Inc. Senior Note				2.C	15,100,000	107.0200	16,160,063	15,100,000	15,100,000	0	0	0	0	3.800	3.818	JAJO	125,917	573,800	07/12/2013	07/14/2025
12542R-L*-9	CHS Inc. Sr. Unsecured				2.A	9,570,000	103.9310	9,946,152	9,570,000	9,570,000	0	0	0	0	3.240	3.240	MN	50,817	0	11/02/2020	11/02/2027
12542R-L@-7	CHS Inc. Sr. Unsecured				2.A IF	1,520,000	103.6450	1,575,401	1,520,000	1,520,000	0	0	0	0	3.480	3.480	MN	8,669	0	11/02/2020	11/02/2030
12542R-M*-8	CHS Inc. Sr. Unsecured				2.A	32,625,000	99.6640	32,515,246	32,625,000	32,625,000	0	0	0	0	3.730	3.730	MN	199,438	0	11/02/2020	11/02/2035
125523-AH-3	CIGNA CORP NEW CORPORATE			2	2.B FE	18,224,525	120.7350	19,921,277	16,500,000	18,158,146	0	(52,287)	0	0	4.375	2.848	AO	152,396	437,500	12/04/2020	10/15/2028
125523-AK-6	CIGNA CORP NEW CORPORATE			2	2.B FE	39,755,918	137.3650	51,697,463	37,635,000	39,729,759	0	(27,059)	0	0	4.900	4.525	JD	81,961	1,819,615	08/31/2020	12/15/2048
125523-AZ-3	CIGNA CORP NEW CORPORATE			2	2.B FE	14,153,949	111.5510	14,613,152	13,100,000	14,094,544	0	(59,406)	0	0	3.050	1.799	AO	84,349	199,775	07/31/2020	10/15/2027
125523-BD-1	CIGNA CORP NEW CORPORATE				2.B FE	8,529,031	138.8750	9,721,226	7,000,000	8,498,667	0	(30,364)	0	0	6.150	4.277	MN	55,008	215,250	07/14/2020	11/15/2036
125523-BF-6	CIGNA CORP NEW CORPORATE			2	2.B FE	931,469	142.3670	1,067,750	750,000	928,743	0	(2,726)	0	0	5.875	4.100	MS	12,974	22,031	07/14/2020	03/15/2041
125523-BH-2	CIGNA CORP NEW CORPORATE			2	2.B FE	11,864,557	131.2780	13,549,172	10,321,000	11,843,221	0	(21,337)	0	0	5.375	4.290	FA	209,574	277,377	07/14/2020	02/15/2042
125523-BX-7	CIGNA CORP NEW CORPORATE			2	2.B FE	10,389,840	109.2320	10,923,152	10,000,000	10,342,473	0	(47,367)	0	0	3.500	2.384	JD	15,556	175,000	07/14/2020	06/15/2024
125523-CF-5	CIGNA CORP NEW CORPORATE			2	2.B FE	5,244,810	132.2830	5,317,768	4,020,000	5,241,696	0	(3,114)	0	0	4.800	3.054	JJ	88,976	0	12/08/2020	07/15/2046
125523-CJ-7	CIGNA CORP NEW CORPORATE			2	2.B FE	4,199,040	109.9710	4,948,698	4,500,000	4,206,602	0	7,562	0	0	3.200	3.676	MS	42,400	71,600	04/02/2020	03/15/2040
125523-CK-4	CIGNA CORP NEW CORPORATE			2	2.B FE	14,816,879	112.2190	15,059,853	13,420,000	14,803,943	0	(12,936)	0	0	3.400	2.865	MS	134,349	226,873	08/27/2020	03/15/2050
12572Q-AE-5	CME Group Inc CORPORATE				1.D FE	503,308	104.6150	523,073	500,000	500,885	0	(506)	0	0	3.000	2.891	MS	4,417	15,000	12/07/2015	09/15/2022
12610#-AA-1	CBRE U.S. Core Ptrs REIT Sr. Unsecured				2.B	76,400,000	106.2880	81,204,124	76,400,000	76,400,000	0	0	0	0	3.380	3.380	AO	437,560	2,582,320	10/30/2019	10/30/2029
12610#-AB-9	CBRE U.S. Core Ptrs REIT Sr. Unsecured				2.B	4,224,000	106.6590	4,505,288	4,224,000	4,224,000	0	0	0	0	3.480	3.480	AO	24,908	146,995	10/30/2019	10/30/2031
126117-AT-7	CNA FINANCIAL CORP CORPORATE			2	2.B FE	2,210,570	117.2790	2,401,880	2,048,000	2,175,908	0	(23,715)	0	0	4.500	3.120	MS	30,720	92,160	07/09/2019	03/01/2026
126117-AU-4	CNA FINANCIAL CORP CORPORATE			2	2.B FE	6,798,650	113.2010	7,697,664	6,800,000	6,802,078	0	(744)	0	0	3.450	3.435	FA	88,627	234,600	01/13/2020	08/15/2027
126117-AV-2	CNA FINANCIAL CORP CORPORATE			2	2.B FE	1,642,095	118.6950	1,934,722	1,630,000	1,640,340	0	(1,073)	0	0	3.900	3.808	MN	10,595	63,570	05/21/2019	05/01/2029
12626P-AF-0	CRH AMERICA INC BONDS				2.A FE	2,239,470	141.5230	3,184,259	2,250,000	2,242,922	0	334	0	0	6.400	6.435	AO	30,400	144,000	09/22/2003	10/15/2033
126408-BP-7	CSX CORP DEBENTURES				2.A FE	16,715,836	122.2950	20,178,676	16,500,000	16,586,626	0	(10,791)	0	0	7.250	7.143	MN	199,375	1,196,250	09/24/1997	05/01/2027
126408-GS-6	CSX CORP NOTES				2.A FE	3,969,507	151.9170	4,937,313	3,250,000	3,821,350	0	(17,611)	0	0	6.220	4.812	AO	34,253	202,150	07/14/2010	04/30/2040
126408-GU-1	CSX CORP CORPORATE			2	2.A FE	10,591,955	139.9980	12,375,838	8,840,000	10,276,799	0	(45,466)	0	0	5.500	4.274	AO	102,642	486,200	01/01/2013	04/15/2041

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126408-GW-7	CSX CORP CORPORATE			2	2.A FE	16,729,842	131.0120	21,717,931	16,577,000	16,708,906	0	(3,740)	0	0	4.750	4.689	MN	67,805	787,408	11/19/2015	05/30/2042
126408-GX-5	CSX CORP CORPORATE			2	2.A FE	19,459,736	126.6340	25,706,770	20,300,000	19,548,476	0	18,991	0	0	4.400	4.669	MS	297,733	893,200	11/18/2015	03/01/2043
126408-HA-4	CSX CORP CORPORATE			2	2.A FE	24,588,623	132.1950	35,507,544	26,860,000	24,702,422	0	24,456	0	0	4.500	4.996	FA	503,625	1,208,700	12/07/2015	08/01/2054
126408-HC-0	CSX CORP CORPORATE			2	2.A FE	18,008,762	125.7040	25,895,037	20,600,000	18,177,882	0	37,863	0	0	3.950	4.692	MN	135,617	813,700	02/11/2016	05/01/2050
126408-HG-1	CSX CORP CORPORATE			2	2.A FE	6,974,175	132.9370	9,970,295	7,500,000	6,979,679	0	3,269	0	0	4.250	4.615	MN	53,125	318,750	03/27/2019	11/01/2066
126408-HL-0	CSX CORP CORPORATE			2	2.A FE	21,898,792	140.3290	31,413,994	22,386,000	21,905,576	0	4,097	0	0	4.650	4.758	MS	346,983	984,498	11/02/2020	03/01/2068
126408-HS-5	CSX CORP CORPORATE			2	2.A FE	5,157,800	123.2890	6,164,425	5,000,000	5,155,378	0	(2,422)	0	0	3.800	3.625	AO	40,111	102,917	03/27/2020	04/15/2050
126410-LL-1	CSX TRANSPORTATION CORP				2.A FE	4,336,022	168.6980	7,085,315	4,200,000	4,317,003	0	(1,960)	0	0	7.875	7.613	MN	42,263	330,750	08/23/2004	05/15/2043
12641L-BU-6	CSX CORP NOTES				2.A FE	14,682,225	128.6440	19,939,829	15,500,000	15,094,844	0	36,442	0	0	6.800	7.237	JD	87,833	1,054,000	05/14/1999	12/01/2028
126650-BJ-8	CVS HEALTH CORP CORPORATE				2.B FE	20,482,070	128.4590	26,976,372	21,000,000	20,755,819	0	29,562	0	0	6.250	6.473	JD	109,375	1,312,500	10/18/2007	06/01/2027
126650-BX-7	CVS HEALTH CORP CORPORATE			2	2.B FE	13,507,755	137.6500	16,999,795	12,350,000	13,452,391	0	(32,631)	0	0	5.750	5.027	MN	90,738	710,125	06/19/2019	05/15/2041
126650-CD-0	CVS HEALTH CORP CORPORATE			2	2.B FE	10,255,004	135.3830	12,782,825	9,442,000	10,165,890	0	(18,488)	0	0	5.300	4.734	JD	36,142	500,426	11/19/2015	12/05/2043
126650-CN-8	CVS HEALTH CORP CORPORATE			2	2.B FE	39,356,004	134.1630	48,419,320	36,090,000	39,130,819	0	(49,889)	0	0	5.125	4.537	JJ	827,188	1,718,925	12/18/2020	07/20/2045
126650-CZ-1	CVS HEALTH CORP CORPORATE			2	2.B FE	5,064,108	135.2020	5,137,682	3,800,000	5,062,270	0	(1,838)	0	0	5.050	3.193	MS	51,173	0	12/07/2020	03/25/2048
126650-DJ-6	CVS HEALTH CORP CORPORATE			2	2.B FE	4,656,105	116.5880	5,246,469	4,500,000	4,645,844	0	(10,261)	0	0	3.750	3.329	AO	42,188	84,844	04/03/2020	04/01/2030
127097-D#-7	Cabot Oil & Gas Corp Senior Note				2.B	20,000,000	117.9280	23,585,658	20,000,000	20,000,000	0	0	0	0	5.800	5.800	JJ	534,889	1,160,000	12/30/2010	01/15/2026
127097-D*-1	Cabot Oil & Gas Corp Senior Note				2.B	20,000,000	100.1440	20,028,762	20,000,000	20,000,000	0	0	0	0	5.420	5.420	JJ	499,844	1,084,000	12/30/2010	01/15/2021
127097-D@-9	Cabot Oil & Gas Corp SENIOR NOTE				2.B	18,768,251	107.7440	19,932,727	18,500,000	18,692,833	0	(75,418)	0	0	5.590	5.037	JJ	476,858	936,325	03/02/2020	01/15/2023
12729#-AA-9	CPV Three Rivers, LLC Debt in a Project				3.B	32,850,000	105.6700	34,712,588	32,850,000	32,850,000	0	0	0	0	4.750	4.778	MJSD	4,334	559,134	08/21/2020	06/30/2028
12806*-AH-4	Caithness Long Island, LLC Series H Seni				2.B PL	9,738,880	117.6550	11,458,232	9,738,880	9,738,880	0	0	0	0	5.710	5.709	JJ	256,419	556,090	01/15/2009	01/15/2032
13034V-AD-6	CALIFORNIA INST OF TECHNOLOGY CORPORATE			2	1.D FE	13,091,794	112.6420	14,784,260	13,125,000	13,093,084	0	1,640	0	0	3.650	3.659	MS	159,688	367,281	11/20/2019	09/01/2119
130572-AA-8	California Ridge Wind Energy Senior Secu				2.C PL	42,053,589	123.2360	51,825,298	42,053,589	42,053,589	0	0	0	0	6.250	6.298	MJSD	7,301	2,628,349	04/27/2012	06/30/2032
131347-CP-9	CALPINE CORP CORPORATE			2	4.A FE	5,815,425	102.6390	5,711,834	5,565,000	5,806,996	0	(8,429)	0	0	4.625	3.134	FA	100,808	0	11/18/2020	02/01/2029
131347-CQ-7	CALPINE CORP CORPORATE			2	4.A FE	2,082,500	104.3150	2,086,304	2,000,000	2,081,567	0	(933)	0	0	5.000	4.102	FA	39,167	0	12/03/2020	02/01/2031
13342B-AF-2	Cameron International Corp CORPORATE			2	2.A FE	13,457,280	121.8490	12,733,202	10,450,000	12,907,749	0	(77,718)	0	0	5.950	4.196	JD	51,815	621,775	10/31/2012	06/01/2041
14040*-AA-1	Capital Power US Financing LP Senior Not				2.C	1,000,000	101.4970	1,014,971	1,000,000	1,000,000	0	0	0	0	5.210	5.210	JD	2,316	52,100	06/15/2011	06/15/2021
140420-NB-2	CAPITAL ONE BANK USA NA CORPORATE				2.B FE	9,072,330	105.8620	9,527,572	9,000,000	9,149,798	0	(54,006)	0	0	3.375	2.552	FA	114,750	202,500	02/27/2020	02/15/2023
14149#-AG-4	Cardinal Glass Industries Senior Note				2.B	24,448,173	104.4540	25,068,949	24,000,000	24,295,717	0	(152,456)	0	0	3.750	2.943	JAJO	157,500	803,569	03/02/2020	07/28/2022
14149Y-AW-8	CARDINAL HEALTH INC WAS CARDIN CORPORATE				2.B FE	3,295,621	118.8300	3,921,395	3,300,000	3,296,180	0	91	0	0	4.600	4.608	MS	44,697	151,800	03/08/2013	03/15/2043
14149Y-AY-4	CARDINAL HEALTH INC WAS CARDIN CORPORATE				2.B FE	2,248,503	105.8360	2,428,929	2,295,000	2,283,077	0	5,084	0	0	4.200	3.445	MS	21,624	73,440	05/29/2013	03/15/2023
14149Y-BB-3	CARDINAL HEALTH INC WAS CARDIN CORPORATE			2	2.B FE	1,206,332	116.2160	1,332,998	1,147,000	1,199,558	0	(1,306)	0	0	4.500	4.190	MN	6,595	51,615	04/27/2015	11/15/2044
14149Y-BM-9	CARDINAL HEALTH INC WAS CARDIN CORPORATE			2	2.B FE	3,040,000	117.3900	3,568,656	3,040,000	3,040,000	0	0	0	0	4.368	4.368	JD	5,902	132,787	06/01/2017	06/15/2047
141781-AC-8	Cargill Inc NOTES 144A				1.F FE	7,035,165	123.0330	7,812,589	6,350,000	6,581,410	0	(40,586)	0	0	7.375	6.468	AO	117,078	468,313	08/21/2002	10/01/2025
141781-AE-4	Cargill Inc SENIOR NOTES 144A				1.F FE	6,288,114	133.2180	7,307,032	5,485,000	5,792,044	0	(43,936)	0	0	7.500	6.307	MS	137,125	411,375	09/09/2002	09/01/2026
141781-AT-1	Cargill Inc NOTES				1.F FE	9,502,500	142.6490	14,264,908	10,000,000	9,664,854	0	15,422	0	0	6.125	6.504	AO	122,500	612,500	06/09/2004	04/19/2034
141781-AY-0	Cargill Inc CORPORATE				1.F FE	21,479,271	101.4400	19,831,439	19,550,000	19,652,739	0	(275,702)	0	0	4.307	2.854	MN	109,930	842,019	03/14/2016	05/14/2021
141781-BB-9	Cargill Inc CORPORATE			2	1.F FE	4,608,090	102.6320	4,618,445	4,500,000	4,511,896	0	(12,589)	0	0	3.300	3.006	MS	49,500	148,500	06/15/2012	03/01/2022
141781-BC-7	Cargill Inc CORPORATE				1.F FE	30,710,383	119.0860	39,955,567	33,552,000	31,098,275	0	63,649	0	0	4.100	4.635	MN	229,272	1,375,632	04/01/2016	11/01/2042
141781-BF-0	Cargill Inc CORPORATE				1.F FE	13,644,941	135.1810	17,814,122	13,178,000	13,631,978	0	(10,454)	0	0	4.760	4.522	MN	66,212	627,273	01/04/2019	11/23/2045
141781-BJ-2	Cargill Inc CORPORATE			2	1.F FE	25,532,188	124.0260	31,825,196	25,660,000	25,540,897	0	5,738	0	0	3.875	3.898	MN	104,957	974,950	11/16/2020	05/23/2049
141781-BK-9	Cargill Inc CORPORATE			2	1.F FE	10,779,326	113.0420	12,211,960	10,803,000	10,782,501	0	1,935	0	0	3.250	3.275	MN	37,060	351,098	07/10/2019	05/23/2029
141781-BM-5	Cargill Inc CORPORATE			2	1.F FE	42,499,929	105.3050	42,465,292	40,326,000	42,465,719	0	(34,210)	0	0	2.125	1.496	AO	161,864	141,323	12/07/2020	04/23/2030
141781-G*-9	Cargill Inc SRNT				1.F FE	58,338,259	126.7640	63,381,955	50,000,000	52,495,144	0	(534,402)	0	0	8.930	7.479	JD	272,861	4,465,000	07/01/2001	12/09/2024
144141-CU-0	DUKE ENERGY PROGRESS INC 1ST MORTGAGE				1.F FE	3,955,236	138.7400	5,150,045	3,712,000	3,873,160	0	(8,763)	0	0	6.125	5.634	MS	66,945	227,360	04/27/2015	09/15/2033
144141-CY-2	DUKE ENERGY PROGRESS INC CORPORATE				1.F FE	3,843,109	153.4270	5,906,931	3,850,000	3,844,325	0	163	0	0	6.300	6.313	AO	60,638	242,550	03/10/2008	04/01/2038
144141-DD-7	DUKE ENERGY PROGRESS INC CORPORATE			2	1.F FE	6,072,692	124.4600	7,038,211	5,655,000	6,025,196	0	(11,354)	0	0	4.100	3.655	MS	68,268	231,855	10/18/2016	03/15/2043
14448C-AL-8	CARRIER GLOBAL CORP CORPORATE			2	2.C FE	3,892,689	107.4220	3,920,915	3,650,000	3,891,424	0	(1,265)	0	0	2.700	1.960	FA	52,560	0	12/10/2020	02/15/2031
147528-F*-9	Casey's General Stores Inc Senior Note				2.C	6,750,000	109.9940	7,424,579	6,750,000	6,750,000	0	0	0	0	3.750	3.750	JD	9,844	253,125	12/17/2013	12/18/2028
147528-H*-7	Casey's General Stores Inc Sr. Unsecured				2.B PL	60,300,000	105.8270	63,813,939	60,300,000	60,300,000	0	0	0	0	2.960	2.960	FA	713,952	0	08/07/2020	08/06/2032
149123-AZ-4	CATERPILLAR INC DEBENTURES				1.G FE	10,000,000	101.3780	10,137,769	10,000,000	10,000,000	0	0	0	0	9.375	9.375	MS	276,042	937,500	03/15/1991	03/15/2021
149123-BE-0	CATERPILLAR INC DEBENTURES			2	1.G FE	12,011,232	170.8090	20,442,419	11,968,000	11,985,814	0	(2,099)	0	0	7.375	7.345	MS	294,213	882,640	04/21/1998	03/01/2097
149123-BF-7	CATERPILLAR INC NOTES				1.G FE	2,773,440	132.0500	3,763,424	2,850,000	2,812,436	0	3,576	0	0	6.625	6.848	JJ	87,064	188,813	05/16/2002	07/15/2028
149123-BJ-9	CATERPILLAR INC DEBENTURES				1.G FE	9,183,840	148.7080	13,383,744	9,000,000	9,103,900	0	(7,525)	0	0	7.300	7.130	MN	109,500	657,000	12/01/2005	05/01/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
149123-BK-6	CATERPILLAR INC BONDS				1.G FE	16,166,888	156.0990	20,230,403	12,960,000	15,616,715	0	(74,619)	0	0	6.950	5.274	MN	150,120	900,720	06/13/2012	05/01/2042
149123-BL-4	CATERPILLAR INC CORPORATE				1.G FE	225,032	138.0580	258,168	187,000	217,207	0	(1,503)	0	0	5.300	3.851	MS	2,918	9,911	04/27/2015	09/15/2035
149123-BS-9	CATERPILLAR INC CORPORATE				1.G FE	55,044,966	146.1630	70,669,649	48,350,000	53,846,728	0	(172,051)	0	0	5.200	4.340	MN	237,452	2,514,200	12/04/2013	05/27/2041
149123-CB-5	CATERPILLAR INC CORP				1.G FE	10,778,213	126.1490	12,961,810	10,275,000	10,722,366	0	(13,651)	0	0	3.803	3.514	FA	147,620	390,758	08/31/2016	08/15/2042
149123-CC-3	CATERPILLAR INC CORPORATE			2	1.G FE	2,010,260	109.2160	2,184,316	2,000,000	2,006,547	0	(1,955)	0	0	3.400	3.289	MN	8,689	68,000	01/23/2019	05/15/2024
149123-CD-1	CATERPILLAR INC CORPORATE			2	1.G FE	20,910,419	132.8720	27,865,996	20,972,000	20,917,621	0	1,118	0	0	4.300	4.317	MN	115,229	901,796	04/27/2015	05/15/2044
149123-CF-6	CATERPILLAR INC CORPORATE			2	1.F FE	18,114,610	117.2950	20,738,971	17,681,000	18,112,095	0	(2,679)	0	0	3.250	3.113	MS	162,813	520,666	09/14/2020	09/19/2049
149123-CJ-8	CATERPILLAR INC CORPORATE			2	1.F FE	11,287,954	117.4500	12,185,406	10,375,000	11,286,114	0	(1,840)	0	0	3.250	2.789	AO	76,804	87,344	11/25/2020	04/09/2050
14913Q-2N-8	CATERPILLAR FINANCIAL SERVICES CORPORATE				1.F FE	12,570,406	101.9470	12,506,914	12,268,000	12,405,186	0	(165,220)	0	0	3.150	1.497	MS	122,373	386,442	02/27/2020	09/07/2021
14913Q-2S-7	CATERPILLAR FINANCIAL SERVICES CORPORATE				1.F FE	17,991,000	109.7260	19,750,618	18,000,000	17,994,180	0	1,738	0	0	3.650	3.661	JD	43,800	657,000	12/03/2018	12/07/2023
14913Q-3A-5	CATERPILLAR FINANCIAL SERVICES CORPORATE				1.F FE	9,586,656	102.7680	9,865,739	9,600,000	9,592,327	0	4,389	0	0	1.900	1.948	MS	58,267	182,400	09/03/2019	09/06/2022
150191-AJ-3	CEDAR FAIR L.P. CORP PUB			2	5.B FE	1,100,923	100.5570	1,056,856	1,051,000	1,063,873	0	(8,643)	0	0	5.375	4.470	JD	4,708	56,491	05/09/2016	06/01/2024
15135#-BX-9	Centennial Energy Holdings, In Senior Un				2.B	3,000,000	117.7080	3,531,244	3,000,000	3,000,000	0	0	0	0	4.530	4.530	AO	32,843	135,900	04/04/2019	04/04/2029
15135#-BY-7	Centennial Energy Holdings, In Senior Un				2.B	5,000,000	120.5840	6,029,206	5,000,000	5,000,000	0	0	0	0	4.630	4.630	AO	55,946	231,500	04/04/2019	04/04/2031
15137@-AA-0	Centennial Pipeline LLC Senior Note				2.B	1,760,000	110.2330	1,940,092	1,760,000	1,760,000	0	0	0	0	8.070	8.150	MJSD	395	142,032	05/04/2001	03/31/2024
15137@-AC-6	Centennial Pipeline LLC Senior Note				2.B	520,000	110.7140	575,714	520,000	520,000	0	0	0	0	7.990	8.068	MJSD	115	41,548	06/28/2001	03/31/2024
15137@-AD-4	Centennial Pipeline LLC Senior Note				2.B	440,000	111.1950	489,260	440,000	440,000	0	0	0	0	7.870	7.946	MJSD	96	34,628	08/23/2001	03/31/2024
15137@-AE-2	Centennial Pipeline LLC Senior Note				2.B	380,000	111.1240	422,270	380,000	380,000	0	0	0	0	8.090	8.173	MJSD	85	30,742	11/01/2001	03/31/2024
15137@-AF-9	Centennial Pipeline LLC Senior Note				2.B	180,000	108.9560	196,122	180,000	180,000	0	0	0	0	7.920	8.000	MJSD	40	14,256	11/16/2001	03/31/2024
15137@-AG-7	Centennial Pipeline LLC Senior Note				2.B	540,000	111.1570	600,250	540,000	540,000	0	0	0	0	8.060	8.142	MJSD	121	43,524	12/10/2001	03/31/2024
15137@-AH-5	Centennial Pipeline LLC Senior Note				2.B	520,000	110.6300	575,276	520,000	520,000	0	0	0	0	7.940	8.020	MJSD	115	41,288	01/25/2002	03/31/2024
15137@-AJ-1	Centennial Pipeline LLC Senior Note - Se				2.B	740,000	110.6690	818,950	740,000	740,000	0	0	0	0	8.230	8.316	MJSD	169	60,902	03/04/2002	03/31/2024
15160#-AA-8	Center Operating Company, L.P. SRNT				2.B	2,085,635	109.7990	2,290,000	2,085,635	2,085,635	0	0	0	0	8.200	8.275	MJSD	475	171,022	03/30/2001	09/30/2023
15189W-AD-2	CENTERPOINT ENERGY RESOURCES C CORPORATE				2.A FE	2,255,815	143.0770	4,721,526	3,300,000	2,404,809	0	19,989	0	0	6.625	9.983	MN	36,438	218,625	10/28/2008	11/01/2037
15189W-AH-3	CENTERPOINT ENERGY RESOURCES C CORPORATE			2	2.A FE	4,352,978	140.1990	4,850,894	3,460,000	4,282,502	0	(18,777)	0	0	5.850	4.071	JJ	93,334	146,835	06/26/2020	01/15/2041
15189X-AD-0	CENTERPOINT ENERGY CORPORATE				1.F FE	23,490,123	148.6540	33,447,261	22,500,000	23,127,587	0	(33,500)	0	0	6.950	6.609	MS	460,438	1,563,750	02/13/2004	03/15/2033
15189X-AM-0	CENTERPOINT ENERGY CORPORATE			2	1.F FE	18,371,546	117.0180	23,025,624	19,677,000	18,555,151	0	31,238	0	0	3.550	3.938	FA	291,056	698,534	08/29/2018	08/01/2042
15189X-AN-8	CENTERPOINT ENERGY CORPORATE			2	1.F FE	12,277,058	133.1310	16,048,993	12,055,000	12,263,971	0	(5,816)	0	0	4.500	4.374	AO	135,619	542,475	12/20/2018	04/01/2044
15189X-AP-3	CENTERPOINT ENERGY CORPORATE			2	1.F FE	10,025,900	100.5390	10,053,875	10,000,000	10,000,929	0	(5,714)	0	0	1.850	1.792	JD	15,417	185,000	06/21/2016	06/01/2021
15189X-AQ-1	CENTERPOINT ENERGY CORPORATE			2	1.F FE	2,612,198	107.9050	2,827,098	2,620,000	2,613,452	0	1,058	0	0	2.400	2.447	MS	20,960	62,880	10/18/2019	09/01/2026
15189X-AS-7	CENTERPOINT ENERGY CORPORATE			2	1.F FE	7,513,678	126.6270	9,583,167	7,568,000	7,614,792	0	99,964	0	0	3.950	3.912	MS	99,645	298,936	12/20/2018	03/01/2048
15189X-AT-5	CENTERPOINT ENERGY CORPORATE			2	1.F FE	60,771,957	132.0930	79,387,784	60,100,000	60,748,806	0	(12,837)	0	0	4.250	4.183	FA	1,064,271	2,554,250	03/12/2019	02/01/2049
15189X-AU-2	CENTERPOINT ENERGY CORPORATE			2	1.F FE	3,777,392	109.0120	4,126,100	3,785,000	3,777,548	0	156	0	0	2.900	2.910	JJ	62,810	0	06/02/2020	07/01/2050
15189Y-AD-8	CENTERPOINT ENERGY CORPORATE				2.A FE	1,545,555	132.7260	1,692,256	1,275,000	1,493,227	0	(8,903)	0	0	6.250	4.719	FA	33,203	79,688	04/16/2014	02/01/2037
152320-AA-5	Centinela Solar Energy, LLC Senior Note				2.A PL	21,000,000	124.5850	26,162,936	21,000,000	21,000,000	0	0	0	0	5.800	5.841	FMAN	104,883	1,218,000	02/27/2013	05/31/2034
152320-AB-3	Centinela Solar Energy, LLC Senior Note				2.A PL	9,260,000	127.6310	11,818,595	9,260,000	9,260,000	0	0	0	0	5.650	5.689	FMAN	45,052	523,190	09/13/2012	05/31/2034
156686-AJ-6	CENTURY TEL ENTERPRISES INC SENIOR NOTES				4.B FE	9,004,879	111.0110	9,986,560	8,996,000	8,998,126	0	(490)	0	0	7.200	7.192	JD	53,976	647,712	09/25/2000	12/01/2025
15678#-AL-9	Cerner Corporation Sr. Unsecured				1.F	14,000,000	103.5480	14,496,700	14,000,000	14,000,000	0	0	0	0	2.500	2.500	MS	106,944	175,000	03/11/2020	03/11/2030
15723#-AA-8	CGA Lease Backed Pass-Through Senior Not				1.C	19,979,320	118.7170	23,718,844	19,979,320	19,979,320	0	0	0	0	4.470	4.511	MON	52,096	893,076	03/26/2015	03/10/2045
161175-AY-0	CHARTER COMM OPT LLC/CAP CORPORATE			2	2.C FE	2,190,980	116.0980	2,321,951	2,000,000	2,150,010	0	(32,091)	0	0	4.908	3.039	JJ	43,081	98,160	09/17/2019	07/23/2025
161175-BA-1	CHARTER COMM OPT LLC/CAP CORPORATE			2	2.C FE	1,130,663	141.2480	1,412,480	1,000,000	1,121,906	0	(2,330)	0	0	6.484	5.563	AO	12,248	64,840	12/06/2016	10/23/2045
161175-BS-2	CHARTER COMM OPT LLC/CAP CORPORATE			2	2.C FE	22,046,500	121.7630	26,787,899	22,000,000	22,045,110	0	(727)	0	0	5.125	5.111	JJ	563,750	1,099,313	06/26/2019	07/01/2049
161175-BV-5	CHARTER COMM OPT LLC/CAP CORPORATE			2	2.C FE	27,896,223	103.2300	28,016,528	27,140,000	27,895,525	0	(698)	0	0	3.700	3.547	AO	251,045	0	12/18/2020	04/01/2051
161175-BX-1	CHARTER COMM OPT LLC/CAP CORPORATE			2	2.C FE	10,292,926	99.8680	10,301,378	10,315,000	10,292,970	0	44	0	0	2.300	2.322	FA	17,793	0	11/19/2020	02/01/2032
165303-F*-4	Chesapeake Utilities Corp Senior Note				2.B	4,938,029	109.6190	4,932,834	4,500,000	4,705,322	0	(21,546)	0	0	3.880	2.742	MN	22,310	174,600	12/03/2014	05/15/2029
166754-AP-6	CHEVRON PHILLIPS CHEM CORPORATE			2	2.A FE	2,532,168	112.3730	2,696,952	2,400,000	2,509,734	0	(17,791)	0	0	3.400	2.529	JD	6,800	81,600	09/23/2019	12/01/2026
166754-AQ-4	CHEVRON PHILLIPS CHEM CORPORATE			2	2.A FE	14,178,580	105.8950	14,520,256	13,712,000	14,031,829	0	(137,896)	0	0	3.300	2.225	MN	75,416	452,496	12/06/2019	05/01/2023
166764-AH-3	CHEVRON CORP CORPORATE			2	1.C FE	19,166,155	106.4670	20,399,059	19,160,000	19,159,507	0	(839)	0	0	3.191	3.187	JD	11,888	611,396	07/25/2013	06/24/2023
166764-BL-3	CHEVRON CORP CORPORATE			2	1.C FE	5,803,140	111.0080	6,660,510	6,000,000	5,850,650	0	24,846	0	0	2.954	3.465	MN	22,155	177,240	01/17/2019	05/16/2026
166764-BT-6	CHEVRON CORP CORPORATE			2	1.C FE	26,000,000	107.2090	27,874,234	26,000,000	26,000,000	0	0	0	0	2.895	2.895	MS	246,718	752,700	02/28/2017	03/03/2024
167885-A#-9	Chicago Parking Meters, LLC Senior Secur				2.C PL	40,238,129	112.1850	45,141,278	40,238,129	40,238,129	0	0	0	0	5.070	5.102	MJSD	5,667	2,040,073	01/30/2019	12/30/2033
16877P-AA-8	CHILDRENS HOSPITAL OF PHILADEL CORPORATE			2	1.C FE	29,442,570	103.0880	30,385,128	29,475,000	29,442,671	0	101	0	0	2.704	2.709	JJ	172,684	0	10/23/2020	07/01/2050
169905-AE-6	CHOICE HOTELS CORP				2.C FE	12,035,656	106.1410	12,212,618	11,506,000	11,615,957	0	(68,877)	0	0	5.750	5.080	JJ	330,798	661,595	11/21/2014	07/01/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
171232-AQ-4	CHUBB CORPORATION CORPORATE				1.G FE	66,664,715	151.0080	94,016,218	62,259,000	65,749,933	0	(155,617)	0	0	6.000	5.438	MN	518,825	3,735,540	01/25/2016	05/11/2037
171232-AS-0	CHUBB CORPORATION CORPORATE				1.G FE	11,406,966	159.1380	15,396,633	9,675,000	11,039,352	0	(54,047)	0	0	6.500	5.192	MN	80,356	628,875	11/24/2015	05/15/2038
17252M-A*-1	Cintas Corporation Senior Unsecured Note				1.G	5,497,492	104.9790	5,511,420	5,250,000	5,433,266	0	(64,226)	0	0	3.730	2.161	AO	41,341	195,825	03/02/2020	04/17/2023
17252M-A@-9	Cintas Corporation Senior Unsecured Note				1.G	4,608,655	108.6120	4,887,535	4,500,000	4,548,640	0	(10,349)	0	0	3.880	3.605	AO	36,860	174,600	08/19/2014	04/15/2025
17275R-AD-4	CISCO SYSTEMS INC CORPORATE				1.E FE	6,507,255	153.3360	7,666,811	5,000,000	6,198,249	0	(44,221)	0	0	5.900	4.024	FA	111,444	295,000	01/01/2013	02/15/2039
17275R-AF-9	CISCO SYSTEMS INC CORPORATE				1.E FE	18,221,093	149.9610	28,042,756	18,700,000	18,313,088	0	11,051	0	0	5.500	5.679	JJ	474,253	1,028,500	11/09/2009	01/15/2040
17275R-AV-4	CISCO SYSTEMS INC CORPORATE				1.E FE	8,553,818	104.0040	8,944,324	8,600,000	8,589,476	0	6,911	0	0	3.000	3.086	JD	11,467	258,000	06/10/2015	06/15/2022
17275R-BD-3	CISCO SYSTEMS INC CORPORATE				1.E FE	209,597	100.2800	210,587	210,000	209,981	0	81	0	0	2.200	2.241	FA	1,579	4,620	02/22/2016	02/28/2021
17275R-BE-1	CISCO SYSTEMS INC CORPORATE				1.E FE	15,529,490	104.9010	16,317,355	15,555,000	15,546,336	0	3,725	0	0	2.600	2.626	FA	138,180	404,430	02/22/2016	02/28/2023
17275R-BJ-0	CISCO SYSTEMS INC CORPORATE			2	1.E FE	19,477,273	101.0030	19,675,437	19,480,000	19,479,387	0	558	0	0	1.850	1.853	MS	101,107	360,380	09/13/2016	09/20/2021
172967-AS-0	CITIGROUP INC NOTES				2.A FE	3,653,838	166.3460	6,138,166	3,690,000	3,653,643	0	12	0	0	6.875	6.943	FA	95,838	253,688	02/17/1998	02/15/2098
172967-DR-9	CITIGROUP INC CORPORATE				2.B FE	16,566,950	140.0670	22,326,643	15,940,000	16,450,354	0	(21,769)	0	0	6.125	5.797	FA	341,714	976,325	04/27/2015	08/25/2036
172967-EP-2	CITIGROUP INC CORPORATE				2.A FE	105,173	146.9620	113,161	77,000	100,506	0	(906)	0	0	6.875	4.336	MS	1,706	5,294	04/27/2015	03/05/2038
172967-EW-7	CITIGROUP INC CORPORATE				2.A FE	5,290,402	178.9900	6,092,810	3,404,000	5,034,267	0	(56,340)	0	0	8.125	4.338	JJ	127,532	276,575	06/07/2017	07/15/2039
172967-FX-4	CITIGROUP INC CORPORATE				2.A FE	14,863,710	152.4180	18,338,885	12,032,000	14,573,475	0	(72,674)	0	0	5.875	4.335	JJ	296,497	706,880	04/07/2017	01/30/2042
172967-HA-2	CITIGROUP INC CORPORATE				2.B FE	3,792,627	162.2600	4,692,569	2,892,000	3,692,959	0	(19,493)	0	0	6.675	4.680	MS	57,912	193,041	04/27/2015	09/13/2043
172967-JU-6	CITIGROUP INC CORPORATE				2.A FE	4,019,738	134.4700	5,209,377	3,874,000	4,008,147	0	(2,985)	0	0	4.650	4.417	JJ	75,559	180,141	12/05/2016	07/30/2045
172967-KN-0	CITIGROUP INC CORPORATE				2.A FE	33,017,888	112.6100	36,183,693	32,132,000	32,843,322	0	(121,642)	0	0	3.400	2.948	MN	182,081	1,092,488	07/26/2019	05/01/2026
172967-KR-1	CITIGROUP INC CORPORATE				2.B FE	35,041,557	132.7620	43,484,732	32,754,000	34,969,108	0	(49,131)	0	0	4.750	4.304	MN	185,833	1,555,815	08/07/2019	05/18/2046
172967-KY-6	CITIGROUP INC CORPORATE			2	2.A FE	20,935,408	111.7410	23,219,861	20,780,000	20,905,964	0	(20,625)	0	0	3.200	3.080	AO	129,298	664,960	07/30/2019	10/21/2026
172967-LJ-8	CITIGROUP INC CORP FLOATER			2	2.A FE	100,337,049	129.9440	126,195,571	97,115,000	100,141,928	0	(25,784)	0	0	4.281	4.043	AO	773,756	4,157,493	04/19/2018	04/24/2048
172967-LU-3	CITIGROUP INC CORP FLOATER			2	1.G FE	5,752,100	119.7120	6,883,448	5,750,000	5,751,698	0	(105)	0	0	3.878	3.875	JJ	97,246	222,985	01/17/2018	01/24/2039
172967-LZ-2	CITIGROUP INC CORP FLOATER			2	1.G FE	6,142,080	108.6350	6,518,079	6,000,000	6,083,063	0	(27,671)	0	0	4.044	3.054	JD	20,220	242,640	02/22/2019	06/01/2024
172967-MD-0	CITIGROUP INC CORPORATE			2	2.A FE	96,605,678	137.8490	114,088,312	82,763,000	96,358,381	0	(169,809)	0	0	4.650	3.673	JJ	1,689,055	3,150,980	11/30/2020	07/23/2048
174556-AA-0	Citizens Entprs. Capital LLC Debt in a P				2.B	27,544,299	100.0590	27,560,479	27,544,299	27,544,299	0	0	0	0	2.800	2.809	MJSD	2,142	0	12/30/2020	12/31/2034
18055#-AQ-5	Clarion Lion Prop Fd Hldg, L.P Senior No				1.G	18,050,000	101.5750	18,334,276	18,050,000	18,050,000	0	0	0	0	4.150	4.150	JJ	374,538	749,075	07/01/2014	07/01/2021
18055#-BH-4	Clarion Lion Prop Fd Hldg, L.P Senior Un				1.G	2,250,000	113.6590	2,557,328	2,250,000	2,250,000	0	0	0	0	3.750	3.750	JJ	38,906	84,375	07/15/2019	07/15/2029
18055#-BJ-0	Clarion Lion Prop Fd Hldg, L.P Senior Un				1.G	2,800,000	115.3170	3,228,886	2,800,000	2,800,000	0	0	0	0	3.850	3.850	JJ	49,708	107,800	07/15/2019	07/15/2031
185508-AG-3	Cleco Power LLC CORPORATE				2.A FE	10,729,340	134.8900	12,140,099	9,000,000	10,471,488	0	(43,810)	0	0	6.000	4.723	JD	45,000	540,000	04/23/2014	12/01/2040
186108-CE-4	CLEVELAND ELECTRIC ILLUM CO CORPORATE				3.A FE	9,947,200	122.9350	12,293,520	10,000,000	9,960,908	0	1,420	0	0	5.950	5.988	JD	26,444	595,000	12/04/2006	12/15/2036
19104@-AA-1	Coborn's, Inc. Senior Unsecured				3.A	2,480,000	114.5380	2,840,531	2,480,000	2,480,000	0	0	0	0	5.700	5.739	MJSD	6,283	141,360	12/13/2018	12/15/2026
191098-A*-3	Coca-Cola Consolidated, Inc. Senior Unse				2.B	10,676,267	102.2560	10,741,988	10,505,000	10,629,778	0	(46,489)	0	0	3.280	2.708	FA	118,683	172,282	03/02/2020	02/27/2023
191216-AF-7	COCA COLA CO DEBENTURES				1.F FE	5,592,620	194.7070	10,708,867	5,500,000	5,592,258	0	(36)	0	0	7.375	7.252	JJ	171,264	405,625	12/22/2000	07/29/2093
191216-AZ-3	COCA COLA CO CORPORATE				1.F FE	4,083,272	105.0930	4,308,794	4,100,000	4,095,817	0	1,749	0	0	2.500	2.546	AO	25,625	102,500	02/28/2013	04/01/2023
191216-BE-9	COCA COLA CO CORPORATE				1.F FE	18,313,663	108.4300	19,848,097	18,305,000	18,307,663	0	(910)	0	0	3.200	3.194	MN	97,627	585,760	10/30/2013	11/01/2023
191216-BS-8	COCA COLA CO CORPORATE				1.F FE	9,347,947	111.1470	9,336,307	8,400,000	9,266,591	0	(81,356)	0	0	2.875	0.696	AO	42,933	120,750	07/14/2020	10/27/2025
191216-CP-3	COCA COLA CO CORPORATE				1.E FE	6,136,950	130.6340	6,531,695	5,000,000	6,104,657	0	(32,293)	0	0	4.125	2.651	MS	55,000	103,125	04/02/2020	03/25/2040
191216-CQ-1	COCA COLA CO CORPORATE				1.E FE	20,457,671	139.2170	21,933,644	15,755,000	20,390,930	0	(66,741)	0	0	4.200	2.732	MS	176,456	330,855	06/30/2020	03/25/2050
191216-CR-9	COCA COLA CO CORPORATE				1.E FE	5,486,550	114.7010	5,735,032	5,000,000	5,437,405	0	(49,145)	0	0	3.375	1.881	MS	45,000	84,375	04/01/2020	03/25/2027
191216-CU-2	COCA COLA CO CORPORATE				1.E FE	6,195,840	103.2430	6,194,557	6,000,000	6,183,280	0	(12,560)	0	0	1.450	0.958	JD	7,250	50,750	07/15/2020	06/01/2027
191216-CX-6	COCA COLA CO CORPORATE				1.E FE	2,708,000	105.0820	2,627,055	2,500,000	2,706,072	0	(1,928)	0	0	2.600	2.217	JD	5,417	37,917	08/05/2020	06/01/2050
191216-DC-1	COCA COLA CO CORPORATE				1.E FE	52,492,497	103.2360	54,136,781	52,440,000	52,491,183	0	(1,314)	0	0	2.500	2.495	MS	375,092	0	09/30/2020	03/15/2051
191216-DE-7	COCA COLA CO CORPORATE				1.E FE	199,456	99.8260	199,652	200,000	199,468	0	12	0	0	1.375	1.403	MS	787	0	09/21/2020	03/15/2031
191219-AP-9	Coca Cola Enterprises Inc DEBENTURES				1.F FE	16,063,326	108.5780	15,559,266	14,330,000	14,481,444	0	(131,221)	0	0	8.500	7.455	FA	507,521	1,218,050	11/07/2000	02/01/2022
191219-AQ-7	Coca Cola Enterprises Inc DEBENTURES				1.F FE	5,685,130	112.7090	5,635,466	5,000,000	5,095,073	0	(51,344)	0	0	8.000	6.790	MS	117,778	400,000	09/25/2000	09/15/2022
191219-AW-4	Coca Cola Enterprises Inc CORPORATE				1.F FE	1,742,490	131.9420	1,979,126	1,500,000	1,607,324	0	(15,492)	0	0	7.000	5.528	AO	26,250	105,000	08/04/2009	10/01/2026
191219-AX-2	Coca Cola Enterprises Inc DEBENTURES				1.F FE	13,115,124	151.3750	19,848,289	13,112,000	13,112,585	0	(87)	0	0	6.700	6.698	AO	185,462	878,504	04/23/1998	10/15/2036
191219-AY-0	Coca Cola Enterprises Inc DEBENTURES				1.F FE	2,536,796	132.9490	3,044,533	2,290,000	2,400,179	0	(15,495)	0	0	6.950	5.958	MN	20,336	159,155	08/04/2009	11/15/2026
191219-BC-7	Coca Cola Enterprises Inc DEBENTURES				1.F FE	16,733,238	142.0100	24,875,930	17,517,000	16,913,991	0	16,718	0	0	6.750	7.095	JJ	545,217	1,182,398	05/16/2002	01/15/2038
191219-BD-5	Coca Cola Enterprises Inc CORPORATE				1.F FE	144,467	164.3730	164,373	100,000	144,193	0	(53)	0	0	7.000	4.816	MN	894	7,000	04/27/2015	05/15/2098
191219-BE-3	Coca Cola Enterprises Inc DEBENTURES				1.F FE	32,138,081	137.0290	45,699,005	33,350,000	32,744,597	0	55,666	0	0	6.750	7.053	MS	662,831	2,251,125	03/20/2001	09/15/2028
19123#-AA-6	Coca-Cola Sthwest Beverage LLC Senior Un				1.F FE	13,010,000	113.2300	14,731,286	13,010,000	13,010,000	0	0	0	0	3.490	3.490	JD	3,784	454,049	12/28/2017	12/28/2029
194160-EA-4	COLGATE PALMOLIVE CO CORPORATE				1.D FE	3,988,336	103.5560	4,556,456	4,400,000	4,298,974	0	46,222	0	0	1.950	3.096	FA	35,750	85,800	08/02/2013	02/01/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
194162-EC-0	COLGATE PALMOLIVE CO CORPORATE				1.D FE	4,455,900	104.1970	5,209,835	5,000,000	4,852,109	0	59,837	0	0	2.100	3.429	MN	17,500	105,000	08/19/2013	05/01/2023
194162-EJ-5	COLGATE PALMOLIVE CO CORPORATE				1.D FE	31,828,627	135.7670	43,268,821	31,870,000	31,832,268	0	852	0	0	4.000	4.007	FA	481,591	1,274,800	12/16/2015	08/15/2045
195869-AG-7	Colonial Pipeline Co. CORPORATE				1.G FE	12,744,745	145.5920	12,710,169	8,730,000	11,408,184	0	(182,201)	0	0	7.630	4.191	MN	57,359	666,099	06/20/2012	04/15/2032
195869-AN-2	Colonial Pipeline Co. CORPORATE			2	1.G FE	307,591	114.3040	354,342	310,000	307,941	0	54	0	0	4.200	4.246	AO	2,749	13,020	04/03/2013	04/15/2043
195869-AP-7	Colonial Pipeline Co. CORPORATE			2	1.G FE	16,454,790	112.4960	18,561,779	16,500,000	16,475,814	0	4,429	0	0	3.750	3.783	AO	154,688	618,750	09/16/2015	10/01/2025
195869-AQ-5	Colonial Pipeline Co. CORPORATE			2	1.G FE	5,103,876	117.7120	6,003,305	5,100,000	5,103,532	0	(75)	0	0	4.250	4.245	AO	45,758	216,750	03/29/2018	04/15/2048
19612*-AE-0	Colonial Williamsburg Found. Series B Se				2.C	19,510,504	103.1960	18,259,411	17,693,874	18,040,891	0	(400,313)	0	0	5.700	3.316	JD	2,802	1,008,551	11/01/2017	11/03/2021
19612*-AH-3	Colonial Williamsburg Found. Senior Unse				2.C	9,903,394	113.7560	11,265,686	9,903,394	9,903,394	0	0	0	0	4.830	4.828	JD	1,329	478,334	12/06/2018	12/31/2033
196522-AE-6	COLORADO INTST GAS CO CORPORATE				2.B FE	12,735,569	129.3860	17,402,445	13,450,000	12,788,610	0	10,612	0	0	6.850	7.296	JD	40,948	921,325	10/28/2008	06/15/2037
197677-AG-2	COLUMBIA/HCA HEALTHCARE CORP NOTES				3.C FE	1,372,460	120.2140	1,567,585	1,304,000	1,336,859	0	(6,100)	0	0	7.690	7.020	JD	4,457	100,278	11/01/2013	06/15/2025
199575-AT-8	COLUMBUS STHN PWR CO CORPORATE				1.G FE	2,129,828	141.1950	2,400,318	1,700,000	2,037,033	0	(20,470)	0	0	6.600	4.469	MS	37,400	112,200	01/20/2016	03/01/2033
20030N-AC-5	COMCAST CORP COMPANY GUARNT				1.G FE	16,197,846	153.7770	19,483,485	12,670,000	15,280,023	0	(154,499)	0	0	7.050	4.798	MS	263,008	893,235	04/27/2015	03/15/2033
20030N-AF-8	COMCAST CORP BOND				1.G FE	291,586	143.2470	336,631	235,000	279,806	0	(2,269)	0	0	5.650	3.911	JD	590	13,278	04/27/2015	06/15/2035
20030N-AK-7	COMCAST CORP CORPORATE				1.G FE	9,941,797	154.6150	15,229,553	9,850,000	9,924,889	0	(3,889)	0	0	6.500	6.410	MN	81,810	640,250	04/27/2015	11/15/2035
20030N-AM-3	COMCAST CORP CORPORATE				1.G FE	4,825,710	154.0380	6,931,721	4,500,000	4,752,118	0	(9,107)	0	0	6.450	5.907	MS	85,463	290,250	06/30/2010	03/15/2037
20030N-AV-3	COMCAST CORP CORPORATE				1.G FE	13,224,078	160.9680	18,269,869	11,350,000	12,890,285	0	(63,127)	0	0	6.950	5.614	FA	298,001	788,825	04/27/2015	08/15/2037
20030N-AX-9	COMCAST CORP CORPORATE				1.G FE	1,009,589	155.5150	1,169,469	752,000	966,410	0	(8,338)	0	0	6.400	4.091	MN	6,150	48,128	04/27/2015	05/15/2038
20030N-AY-7	COMCAST CORP CORPORATE				1.G FE	1,557,010	157.7260	1,798,071	1,140,000	1,492,574	0	(12,480)	0	0	6.550	4.141	JJ	37,335	74,670	04/27/2015	07/01/2039
20030N-BB-6	COMCAST CORP CORPORATE				1.G FE	1,667,160	157.1320	1,964,144	1,250,000	1,594,896	0	(11,442)	0	0	6.400	4.275	MS	26,667	80,000	04/27/2015	03/01/2040
20030N-BE-0	COMCAST CORP CORPORATE				1.G FE	618,991	134.2350	740,978	552,000	610,205	0	(1,695)	0	0	4.650	3.920	JJ	11,836	25,668	04/27/2015	07/15/2042
20030N-BG-5	COMCAST CORP CORPORATE				1.G FE	109,829	131.9700	131,970	100,000	108,577	0	(242)	0	0	4.500	3.915	JJ	2,075	4,500	04/27/2015	01/15/2043
20030N-BK-6	COMCAST CORP CORPORATE				1.G FE	902,583	136.7420	1,080,260	790,000	889,128	0	(2,590)	0	0	4.750	3.920	MS	12,508	37,525	04/27/2015	03/01/2044
20030N-BQ-3	COMCAST CORP CORPORATE			2	1.G FE	1,551,053	133.9170	2,008,749	1,500,000	1,546,141	0	(1,061)	0	0	4.600	4.392	FA	26,067	69,000	12/07/2015	08/15/2045
20030N-CE-9	COMCAST CORP CORPORATE			2	1.G FE	1,786,503	126.5870	2,262,104	1,787,000	1,786,545	0	7	0	0	3.999	4.000	MN	11,910	71,462	12/15/2017	11/01/2049
20030N-CG-4	COMCAST CORP CORPORATE			2	1.G FE	4,375,681	127.7510	5,479,254	4,289,000	4,371,853	0	(1,326)	0	0	4.049	3.941	MN	28,944	173,662	12/15/2017	11/01/2052
20030N-CZ-2	COMCAST CORP CORPORATE			2	1.G FE	648,447	117.4730	763,575	650,000	648,444	0	14	0	0	3.450	3.463	FA	9,344	16,570	10/29/2019	02/01/2050
200340-AS-6	COMERICA INC CORPORATE			2	2.A FE	17,310,270	108.0110	18,361,944	17,000,000	17,186,404	0	(70,664)	0	0	3.700	3.239	JJ	263,831	629,000	04/03/2019	07/31/2023
200340-AT-4	COMERICA INC CORPORATE			2	2.A FE	13,274,133	119.3770	14,929,263	12,506,000	13,169,867	0	(74,037)	0	0	4.000	3.223	FA	208,433	500,240	08/02/2019	02/01/2029
201615-CY-5	COMMERCIAL CREDIT GROUP NOTES				2.A FE	25,371,338	126.6540	28,712,549	22,670,000	23,462,916	0	(163,475)	0	0	7.875	6.875	FA	743,859	1,785,263	09/25/2000	02/01/2025
202795-HG-8	COMMONWEALTH EDISON SECURED				1.F FE	995,640	136.4400	1,364,401	1,000,000	997,287	0	147	0	0	5.875	5.906	FA	24,479	58,750	01/14/2003	02/01/2033
202795-HK-9	COMMONWEALTH EDISON CORPORATE				1.F FE	10,761,135	144.3330	12,548,271	8,694,000	10,296,431	0	(73,802)	0	0	5.900	4.242	MS	151,034	512,946	12/07/2016	03/15/2036
202795-HT-0	COMMONWEALTH EDISON CORPORATE				1.F FE	6,516,633	153.5530	7,438,088	4,844,000	6,137,555	0	(50,946)	0	0	6.450	4.234	JJ	144,069	312,438	04/13/2012	01/15/2038
202795-JD-3	COMMONWEALTH EDISON CORPORATE			2	1.F FE	13,420,624	133.8420	17,859,884	13,344,000	13,412,035	0	(1,741)	0	0	4.700	4.663	JJ	289,194	627,168	12/19/2016	01/15/2044
202795-JG-6	COMMONWEALTH EDISON CORPORATE			2	1.F FE	7,129,640	129.3440	8,012,873	6,195,000	7,112,088	0	(17,552)	0	0	4.350	3.447	MN	34,434	269,483	04/02/2020	11/15/2045
202795-JJ-0	COMMONWEALTH EDISON CORPORATE			2	1.F FE	1,778,383	119.1190	2,132,236	1,790,000	1,779,389	0	248	0	0	3.650	3.686	JD	2,904	65,335	06/20/2016	06/15/2046
202795-JS-0	COMMONWEALTH EDISON CORPORATE			2	1.F FE	19,972,400	109.5690	21,913,878	20,000,000	19,972,466	0	66	0	0	3.000	3.007	MS	200,000	310,000	02/18/2020	03/01/2050
20364#-AA-2	Community Development Ventures SRNT				4.B	0	56.0000	73,793	131,773	7,221	0	7,258	0	0	5.250	8,888,000	MS	2,306	8,218	08/20/1998	09/30/2021
20373#-AH-6	Community Loan Fund of NJ Senior Note				4.B	4,833,994	98.8430	4,942,161	5,000,000	4,877,900	0	18,242	0	0	4.400	4.924		603	220,603	07/03/2018	07/03/2028
20449E-EE-2	COMPASS BANK CORPORATE				2.B FE	1,651,532	119.9600	1,987,740	1,657,000	1,654,752	0	327	0	0	5.900	5.928	AO	24,441	97,763	03/14/2006	04/01/2026
20451N-AE-1	Compass Minerals International CORPORATE			2	4.A FE	2,017,500	104.1930	2,083,850	2,000,000	2,007,524	0	(2,003)	0	0	4.875	4.753	JJ	44,958	97,500	05/26/2015	07/15/2024
205887-AC-6	CONAGRA FOODS INC SUB NOTES				3.A FE	13,000,000	101.1820	13,153,653	13,000,000	13,000,000	0	0	0	0	9.750	9.750	MS	422,500	1,267,500	03/05/1991	03/01/2021
205887-AF-9	CONAGRA FOODS INC SENIOR NOTES				2.C FE	8,943,750	127.8360	11,505,253	9,000,000	8,977,291	0	2,900	0	0	7.125	7.176	AO	160,313	641,250	09/30/1996	10/01/2026
205887-AX-0	CONAGRA FOODS INC NOTES				2.C FE	15,907,203	150.6410	20,991,872	13,935,000	15,048,373	0	(78,920)	0	0	8.250	7.087	MS	338,504	1,149,638	04/06/2004	09/15/2030
205887-BS-0	CONAGRA FOODS INC CORPORATE			2	2.C FE	888,111	117.8600	1,178,601	1,000,000	898,753	0	2,330	0	0	4.650	5.444	JJ	20,150	46,500	12/07/2015	01/25/2043
20605P-AH-4	CONCHO RESOURCES INC CORPORATE			2	2.C FE	2,025,020	114.3750	2,287,502	2,000,000	2,018,033	0	(2,425)	0	0	3.750	3.593	AO	18,750	75,000	01/03/2018	10/01/2027
20605P-AJ-0	CONCHO RESOURCES INC CORPORATE			2	2.C FE	52,420,880	136.1090	66,836,447	49,105,000	52,265,653	0	(59,495)	0	0	4.875	4.453	AO	598,467	2,323,913	06/26/2020	10/01/2047
20605P-AK-7	CONCHO RESOURCES INC CORPORATE			2	2.C FE	1,096,799	118.4630	1,303,091	1,100,000	1,097,476	0	269	0	0	4.300	4.335	FA	17,869	47,300	06/18/2018	08/15/2028
20605P-AL-5	CONCHO RESOURCES INC CORPORATE			2	2.C FE	14,036,176	135.4180	18,416,895	13,600,000	14,023,303	0	(7,871)	0	0	4.850	4.645	FA	249,182	659,600	06/13/2019	08/15/2048
207597-DV-4	CONNECTICUT LIGHT & PWR CO CORPORATE				1.E FE	10,429,499	146.0270	14,726,860	10,085,000	10,346,730	0	(10,770)	0	0	6.350	6.081	JD	53,366	640,398	04/27/2015	06/01/2036
207597-EG-6	CONNECTICUT LIGHT & PWR CO CORPORATE			2	1.E FE	17,345,610	130.6720	21,560,845	16,500,000	17,298,239	0	(21,238)	0	0	4.300	3.975	AO	149,783	709,500	03/13/2019	04/15/2044
207597-EH-4	CONNECTICUT LIGHT & PWR CO CORPORATE			2	1.E FE	5,165,117	129.7760	6,897,608	5,315,000	5,179,339	0	3,082	0	0	4.150	4.320	JD	18,381	220,573	11/13/2015	06/01/2045
207597-EJ-0	CONNECTICUT LIGHT & PWR CO CORPORATE			2	1.E FE	1,892,574	112.6920	2,028,462	1,800,000	1,877,229	0	(11,915)	0	0	3.200	2.422	MS	16,960	57,600	09/10/2019	03/15/2027
207597-EL-5	CONNECTICUT LIGHT & PWR CO CORPORATE			2	1.E FE	25,384,592	130.0490	30,284,595	23,287,000	25,342,619	0	(37,042)	0	0	4.000	3.483	AO	232,870	691,480	04/03/2020	04/01/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
208251-AE-8	CONOCOPHILLIPS HLDG CO SENIOR NOTES				1.G FE	24,592,212	140.1690	31,538,115	22,500,000	24,056,593	0	(151,282)	0	0	6.950	5.849	AO	330,125	1,563,750	12/04/2018	04/15/2029
20825C-AF-1	Conocophillips COMPANY GUARNT				1.G FE	456,798	136.3010	497,498	365,000	433,412	0	(4,496)	0	0	5.900	3.901	AO	4,546	21,535	04/27/2015	10/15/2032
20825C-AP-9	Conocophillips CORPORATE				1.G FE	10,111,911	143.9980	11,743,016	8,155,000	9,702,766	0	(60,621)	0	0	5.900	4.315	MN	61,480	481,145	04/01/2016	05/15/2038
20825C-AQ-7	Conocophillips CORPORATE				1.G FE	13,126,007	154.3010	17,172,147	11,129,000	12,775,854	0	(56,281)	0	0	6.500	5.206	FA	301,410	723,385	04/01/2016	02/01/2039
20826F-AC-0	CONOCOPHILLIPS CO CORPORATE			2	1.F FE	3,857,807	126.2060	4,564,868	3,617,000	3,844,524	0	(5,893)	0	0	4.300	3.888	MN	19,873	155,531	04/24/2019	11/15/2044
20826F-AR-7	CONOCOPHILLIPS CO CORPORATE			2	1.F FE	21,671,541	153.0240	26,167,082	17,100,000	21,452,313	0	(97,862)	0	0	5.950	4.272	MS	299,583	1,017,450	09/18/2018	03/15/2046
209111-EF-6	CONS EDISON CO OF NY CORPORATE				2.A FE	6,502,345	124.7920	7,768,287	6,225,000	6,420,107	0	(10,951)	0	0	5.700	5.350	FA	147,844	354,825	01/06/2012	02/01/2034
209111-EH-2	CONS EDISON CO OF NY CORPORATE				2.A FE	2,071,360	132.0140	2,640,287	2,000,000	2,052,061	0	(2,475)	0	0	5.300	5.040	MS	35,333	106,000	06/01/2011	03/01/2035
209111-EL-3	CONS EDISON CO OF NY CORPORATE				2.A FE	8,525,845	136.4040	11,594,357	8,500,000	8,517,542	0	(736)	0	0	5.850	5.828	MS	146,413	497,250	03/06/2006	03/15/2036
209111-EM-1	CONS EDISON CO OF NY CORPORATE				2.A FE	3,064,830	143.6450	4,309,354	3,000,000	3,048,893	0	(1,877)	0	0	6.200	6.036	JD	8,267	186,000	07/17/2009	06/15/2036
209111-ES-8	CONS EDISON CO OF NY CORPORATE				2.A FE	754,444	145.3300	946,098	651,000	731,320	0	(2,990)	0	0	6.300	5.183	FA	15,494	41,013	06/15/2011	08/15/2037
209111-EY-5	CONS EDISON CO OF NY CORPORATE				2.A FE	21,823,057	138.3780	29,889,707	21,600,000	21,782,263	0	(5,573)	0	0	5.500	5.427	JD	99,000	1,188,000	04/27/2015	12/01/2039
209111-FA-6	CONS EDISON CO OF NY CORPORATE				2.A FE	18,032,574	139.7210	22,542,635	16,134,000	17,683,410	0	(47,739)	0	0	5.700	4.921	JD	40,873	919,638	04/27/2015	06/15/2040
21017#-AA-1	Consolidated Terminals, LLC Debt in Infr				2.C PL	14,120,000	107.5360	15,184,035	14,120,000	14,120,000	0	0	0	0	4.820	4.820	JD	35,920	680,584	12/12/2013	12/12/2023
21017#-AB-9	Consolidated Terminals, LLC Debt in Infr				2.C PL	4,500,000	110.6280	4,978,256	4,500,000	4,500,000	0	0	0	0	4.930	4.930	JD	11,709	221,850	12/12/2013	12/12/2025
21036P-AL-2	CONSTELLATION BRANDS INC CORPORATE				2.C FE	7,784,375	109.0030	9,265,245	8,500,000	8,291,298	0	81,616	0	0	4.250	5.381	MN	60,208	361,250	09/13/2013	05/01/2023
21036P-BD-9	CONSTELLATION BRANDS INC CORPORATE			2	2.C FE	11,533,050	140.7870	14,078,722	10,000,000	11,491,081	0	(28,110)	0	0	5.250	4.316	MN	67,083	525,000	06/26/2019	11/15/2048
210371-AF-7	CONSTELLATION ENERGY GROUP NOTES				2.B FE	19,357,460	144.6780	24,595,300	17,000,000	18,432,907	0	(85,109)	0	0	7.600	6.524	AO	323,000	1,292,000	05/11/2004	04/01/2032
210518-CP-9	Consumers Energy CORPORATE				1.F FE	548,939	144.5260	794,896	550,000	549,244	0	30	0	0	5.800	5.813	MS	9,393	31,900	08/08/2005	09/15/2035
210518-CU-8	Consumers Energy CORPORATE			2	1.F FE	29,974,185	124.7020	37,525,202	30,092,000	29,991,722	0	1,952	0	0	3.950	3.970	MN	151,881	1,188,634	10/17/2016	05/15/2043
210518-CX-2	Consumers Energy CORPORATE			2	1.E FE	9,832,299	136.2670	12,761,403	9,365,000	9,815,878	0	(3,912)	0	0	4.350	4.108	FA	136,924	407,378	06/22/2016	08/31/2064
210518-CY-0	Consumers Energy CORPORATE			2	1.F FE	15,112,807	122.7380	17,400,608	14,177,000	15,049,527	0	(20,660)	0	0	4.100	3.700	MN	74,272	581,257	04/16/2020	11/15/2045
210518-CZ-7	Consumers Energy CORPORATE			2	1.E FE	2,914,602	114.6610	3,870,972	3,376,000	2,950,193	0	9,335	0	0	3.250	4.045	FA	41,450	109,720	12/12/2016	08/15/2046
210518-DA-1	Consumers Energy CORPORATE			2	1.F FE	2,142,079	128.0750	2,689,584	2,100,000	2,139,080	0	(865)	0	0	3.950	3.836	JJ	38,249	82,950	07/06/2017	07/15/2047
210518-DB-9	Consumers Energy CORPORATE			2	1.E FE	13,827,832	130.4410	14,805,069	11,350,000	13,812,564	0	(15,268)	0	0	4.050	2.865	MN	58,736	216,675	11/25/2020	05/15/2048
210518-DD-5	Consumers Energy CORPORATE			2	1.E FE	13,752,236	136.5100	14,614,805	10,706,000	13,690,710	0	(61,526)	0	0	4.350	2.884	AO	98,317	465,711	02/10/2020	04/15/2049
210518-DE-3	Consumers Energy CORPORATE			2	1.E FE	11,410,560	126.0540	12,049,482	9,559,000	11,384,070	0	(26,490)	0	0	3.750	2.777	FA	135,419	238,650	09/15/2020	02/15/2050
210518-DF-0	Consumers Energy CORPORATE			2	1.E FE	16,437,760	114.9400	17,815,636	15,500,000	16,419,154	0	(17,556)	0	0	3.100	2.800	FA	181,522	316,975	02/28/2020	08/15/2050
210518-DH-6	Consumers Energy CORPORATE			2	1.F FE	20,069,277	122.4540	22,286,696	18,200,000	20,039,674	0	(29,603)	0	0	3.500	2.970	FA	265,417	221,181	04/15/2020	08/01/2051
21246#-AM-8	Convenience Store Investments Series J S				2.C PL	13,039,276	102.8580	13,411,972	13,039,276	13,039,276	0	0	0	0	5.800	5.841	FMAN	77,729	756,278	11/06/2009	08/24/2021
21246#-AN-6	Convenience Store Investments Series K S				2.C PL	9,890,863	104.6390	10,349,662	9,890,863	9,890,863	0	0	0	0	5.550	5.588	FMAN	56,419	548,943	02/24/2010	02/24/2022
21246#-AP-1	Convenience Store Investments Series L S				2.C PL	4,465,049	104.5290	4,667,277	4,465,049	4,465,049	0	0	0	0	4.260	4.282	FMAN	19,549	190,211	09/14/2010	08/24/2022
21246#-AQ-9	Convenience Store Investments Senior Sec				2.C PL	661,240	106.1280	701,758	661,240	661,240	0	0	0	0	3.750	3.767	FMAN	2,549	24,796	01/31/2012	11/24/2023
21246#-AR-7	Convenience Store Investments Senior Sec				2.C PL	2,122,791	109.1210	2,316,420	2,122,791	2,122,791	0	0	0	0	3.690	3.706	FMAN	8,051	78,331	04/22/2013	05/24/2033
21246#-AT-3	Convenience Store Investments Senior Not				2.C PL	9,994,739	113.4680	11,202,647	9,872,990	9,964,898	0	(6,341)	0	0	4.360	4.225	FMAN	44,242	430,462	03/15/2016	02/24/2034
217020-B#-2	Coorstek, Inc Series F Senior Secured No				2.C PL	1,716,667	102.4880	1,759,386	1,716,667	1,716,667	0	0	0	0	6.000	5.998	FA	34,619	103,000	08/31/2010	08/31/2021
217020-C#-1	Coorstek, Inc Senior Secured Note				2.C PL	50,000,000	109.9340	54,967,219	50,000,000	50,000,000	0	0	0	0	4.900	4.900	JD	61,250	2,450,000	12/22/2014	12/22/2026
217020-C*-5	Coorstek, Inc Senior Secured Note				2.C PL	61,140,000	106.7320	65,255,706	61,140,000	61,140,000	0	0	0	0	5.150	5.149	JJ	1,574,355	3,148,710	07/01/2011	07/01/2024
217020-C@-3	Coorstek, Inc Senior Secured Note				2.C PL	7,811,754	100.8380	7,882,153	7,816,667	7,814,524	0	2,155	0	0	3.700	3.748	JJ	130,148	289,217	05/01/2019	07/19/2021
217020-D#-0	Coorstek, Inc Senior Secured Note				2.C PL	6,300,000	106.3140	6,697,772	6,300,000	6,300,000	0	0	0	0	4.210	4.210	JD	19,156	265,230	06/05/2018	06/05/2028
217020-E@-1	Coorstek, Inc Sr. Secured				2.C PL	20,000,000	104.6900	20,937,954	20,000,000	20,000,000	0	0	0	0	3.750	3.750	FA	252,083	0	08/31/2020	08/31/2025
217204-A*-7	Copart, Inc Senior Secured Note				2.A	6,000,000	109.9330	6,595,974	6,000,000	6,000,000	0	0	0	0	4.070	4.070	MJSD	18,993	244,200	12/03/2014	12/03/2024
217204-A@-5	Copart, Inc Senior Secured Note				2.A	500,000	113.1240	565,620	500,000	500,000	0	0	0	0	4.190	4.190	MJSD	1,629	20,950	12/03/2014	12/03/2026
21871@-AA-8	CoreSite, L.P Sr. Unsecured Note				2.B PL	17,000,000	106.0410	18,026,972	17,000,000	17,000,000	0	0	0	0	4.190	4.190	JD	31,658	712,300	06/15/2016	06/15/2023
21871@-AD-2	CoreSite, L.P Senior Unsecured Note				2.B PL	19,000,000	114.4450	21,744,617	19,000,000	19,000,000	0	0	0	0	4.310	4.307	FA	309,362	1,087,317	04/17/2019	04/17/2029
21887*-AB-0	Corix Regulated Utilities Sr. Secured				2.B	26,100,000	108.3010	28,266,649	26,100,000	26,100,000	0	0	0	0	3.350	3.350	MN	85,006	437,175	05/26/2020	05/26/2035
219350-AC-9	Corning Inc DEBENTURES				2.A FE	12,054,680	104.7580	23,046,743	22,000,000	20,992,996	0	1,409,736	0	0	8.875	16.665	FA	737,611	1,952,500	06/13/2000	08/15/2021
22053*-AJ-9	Cortez Capital Corp. Senior Secured Note				2.B	6,295,576	104.2690	6,434,104	6,170,700	6,259,184	0	(36,392)	0	0	3.250	2.491	JD	10,584	200,548	03/02/2020	12/12/2022
22056*-AA-5	Cortez Expansion Capital Corp. Senior Un				2.B	6,620,000	114.4610	7,577,305	6,620,000	6,620,000	0	0	0	0	4.570	4.570	MJSD	840	302,534	09/30/2015	09/30/2025
22160K-AM-7	COSTCO WHOLESALE CORP CORPORATE			2	1.D FE	11,363,013	112.2600	13,422,883	11,957,000	11,491,936	0	63,491	0	0	3.000	3.689	MN	42,846	358,710	12/06/2018	05/18/2027
22211#-AA-3	Coughlan Companies, Inc. Senior Secured				4.C	1,124,632	104.3470	1,173,518	1,124,632	1,124,632	0	0	0	0	6.850	6.908	MJSD	214	77,037	07/31/2019	07/31/2026
224044-AN-7	COX COMMUNICATIONS INC CORPORATE				2.B FE	2,009,488	129.0320	2,451,610	1,900,000	1,952,389	0	(5,252)	0	0	6.800	6.335	FA	53,833	129,200	10/07/2003	08/01/2028
224044-BT-3	COX COMMUNICATIONS INC CORPORATE				2.B FE	6,982,570	146.6470	10,265,305	7,000,000	6,985,424	0	403	0	0	6.950	6.970	JD	40,542	486,500	05/29/2008	06/01/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
224044-BY-2	COX COMMUNICATIONS INC CORPORATE				2.B FE	7,223,477	129.3810	10,997,360	8,500,000	7,331,333	0	23,531	0	0	4.700	5.744	JD	17,756	399,500	04/02/2013	12/15/2042
224044-CA-3	COX COMMUNICATIONS INC CORPORATE			2	2.B FE	7,814,727	105.2710	9,311,222	8,845,000	8,460,374	0	141,643	0	0	2.950	4.399	JD	725	260,928	06/20/2013	06/30/2023
224044-CC-9	COX COMMUNICATIONS INC CORPORATE			2	2.B FE	12,040,802	124.7020	18,455,877	14,800,000	12,279,146	0	49,406	0	0	4.500	5.801	JD	1,850	666,000	06/06/2013	06/30/2043
224044-CM-7	COX COMMUNICATIONS INC CORPORATE			2	2.B FE	20,852,734	101.9390	21,463,252	21,055,000	20,853,343	0	609	0	0	2.950	2.999	AO	179,435	0	09/29/2020	10/01/2050
22704*-AB-9	Croda, Inc. Senior Unsecured Note				2.C	1,000,000	111.1080	1,111,076	1,000,000	1,000,000	0	0	0	0	3.700	3.700	JD	2,569	37,000	06/06/2019	06/06/2029
22802P-AA-6	Crowley Alaska Tankers, LLC Senior Secur				2.C PL	27,489,000	110.1770	30,286,659	27,489,000	27,489,000	0	0	0	0	4.770	4.769	AO	291,383	1,311,225	04/11/2018	04/11/2033
22802P-AB-4	Crowley Alaska Tankers, LLC Senior Secur				2.C PL	30,900,000	107.6030	33,249,463	30,900,000	30,900,000	0	0	0	0	4.540	4.538	AO	311,747	1,402,860	04/11/2018	04/11/2028
22802P-AC-2	Crowley Alaska Tankers, LLC Senior Secur				2.C PL	248,000	100.5860	249,452	248,000	248,000	0	0	0	0	3.980	3.976	AO	2,193	9,870	04/11/2018	04/12/2021
22802P-AD-0	Crowley Alaska Tankers, LLC Subordinated				3.C PL	2,713,200	110.9240	3,009,597	2,713,200	2,713,200	0	0	0	0	6.560	6.560	AO	39,552	177,986	04/11/2018	04/11/2033
22802P-AE-8	Crowley Alaska Tankers, LLC Subordinated				3.C PL	3,800,000	110.5350	4,200,339	3,800,000	3,800,000	0	0	0	0	6.560	6.560	AO	55,396	249,280	04/11/2018	04/11/2028
22802P-AF-5	Crowley Alaska Tankers, LLC Subordinated				3.C PL	565,440	100.8880	570,461	565,440	565,440	0	0	0	0	6.560	6.559	AO	8,243	37,093	04/11/2018	04/12/2021
22861#-AA-6	Crown Two, Inc. Promissory Note				6. *	4	0.0000	1	209,549	1	(3)	0	57,317	0	4.000	50.616	MON	0	0	07/31/2014	07/01/2024
23157#-AE-9	Curtiss-Wright Corp. Senior Note				2.C	9,550,000	114.5170	10,936,420	9,550,000	9,550,000	0	0	0	0	4.240	4.240	JD	33,743	404,920	12/08/2011	12/01/2026
23157#-AF-6	Curtiss-Wright Corp. Senior Note				2.C	5,850,000	105.3850	6,165,018	5,850,000	5,850,000	0	0	0	0	3.700	3.700	FA	75,156	216,450	02/26/2013	02/26/2023
23157#-AL-3	Curtiss-Wright Corp. Sr. Unsecured				2.C	23,420,000	109.6390	25,677,352	23,420,000	23,420,000	0	0	0	0	3.200	3.200	FA	287,285	0	08/13/2020	08/13/2032
23274*-AA-9	Cypress Creek Fund 5, LLC Debt in a Proj				3.C	14,549,566	115.0970	16,746,147	14,549,566	14,549,566	0	0	0	0	5.000	5.031	JAJO	161,662	727,478	02/24/2017	12/09/2036
23302@-AA-3	DATC Holdings Path 15 LLC Senior Note				2.A FE	1,261,350	112.5130	1,419,186	1,261,350	1,261,350	0	0	0	0	8.960	8.962	JD	5,023	113,017	09/12/2003	12/15/2023
23311@-AA-2	DATC Path 15 Transmission LLC Senior Sec				2.C	23,929,766	122.2010	29,242,306	23,929,766	23,929,766	0	0	0	0	7.900	7.901	JD	84,020	1,890,452	09/04/2007	06/15/2027
23311R-AA-4	DCP MIDSTREAM LP CORPORATE				3.A FE	10,274,700	108.1250	10,812,468	10,000,000	10,211,199	0	(6,863)	0	0	6.750	6.539	MS	198,750	675,000	10/18/2007	09/15/2037
23311R-AE-6	DCP MIDSTREAM LP CORPORATE			2	3.A FE	8,795,688	101.3430	8,918,151	8,800,000	8,799,005	0	490	0	0	4.750	4.756	MS	105,661	418,000	09/14/2011	09/30/2021
23312*-AA-3	DATC Path 15 LLC Senior note				1.F FE	3,843,388	125.2200	4,812,705	3,843,388	3,843,388	0	0	0	0	8.000	7.999	JD	13,665	307,471	06/10/2004	12/15/2028
23331A-BE-8	D.R. HORTON INC CORPORATE			2	2.B FE	2,002,500	105.4770	2,109,547	2,000,000	2,000,559	0	(361)	0	0	4.375	4.355	MS	25,764	87,500	02/03/2015	09/15/2022
23331A-BG-3	D.R. HORTON INC CORPORATE			2	2.B FE	1,987,500	107.6490	2,152,982	2,000,000	1,996,209	0	1,611	0	0	4.750	4.842	FA	35,889	95,000	12/04/2014	02/15/2023
23331A-BH-1	D.R. HORTON INC CORPORATE			2	2.B FE	4,175,000	112.0080	4,676,332	4,175,000	4,175,000	0	0	0	0	5.750	5.750	FA	90,690	240,063	07/31/2013	08/15/2023
23338V-AA-4	DTE ELECTRIC CO CORPORATE			2	1.F FE	18,316,417	124.0420	22,991,122	18,535,000	18,343,289	0	5,044	0	0	4.000	4.070	AO	185,350	741,400	06/10/2015	04/01/2043
23338V-AC-0	DTE ELECTRIC CO CORPORATE			2	1.E FE	5,551,155	110.5720	5,528,602	5,000,000	5,500,825	0	(50,330)	0	0	3.375	0.773	MS	56,250	84,375	08/06/2020	03/01/2025
23338V-AD-8	DTE ELECTRIC CO CORPORATE			2	1.E FE	2,036,060	129.5790	2,591,584	2,000,000	2,032,277	0	(822)	0	0	4.300	4.190	JJ	43,000	86,000	12/15/2015	07/01/2044
23338V-AE-6	DTE ELECTRIC CO CORPORATE			2	1.E FE	23,153,813	120.7070	29,868,860	24,745,000	23,323,394	0	32,946	0	0	3.700	4.071	MS	269,583	915,565	06/13/2019	03/15/2045
23338V-AF-3	DTE ELECTRIC CO CORPORATE			2	1.E FE	29,103,941	121.3120	33,180,005	27,351,000	29,072,575	0	(33,404)	0	0	3.700	3.319	JD	84,332	986,864	09/30/2020	06/01/2046
23338V-AG-1	DTE ELECTRIC CO CORPORATE			2	1.E FE	32,138,443	125.2690	38,394,951	30,650,000	32,105,164	0	(31,418)	0	0	3.750	3.464	FA	434,208	1,111,875	04/16/2020	08/15/2047
23338V-AH-9	DTE ELECTRIC CO CORPORATE			2	1.E FE	28,370,443	131.2050	34,767,897	26,499,000	28,350,126	0	(21,776)	0	0	4.050	3.623	MN	137,132	972,041	12/01/2020	05/15/2048
23338V-AJ-5	DTE ELECTRIC CO CORPORATE			2	1.E FE	54,594,555	129.0100	64,490,559	49,989,000	54,501,796	0	(92,420)	0	0	3.950	3.428	MS	658,189	1,947,409	04/08/2020	03/01/2049
23338V-AK-2	DTE ELECTRIC CO CORPORATE			2	1.E FE	5,537,121	107.3530	5,474,990	5,100,000	5,517,847	0	(19,274)	0	0	2.250	1.274	MS	38,250	58,969	07/22/2020	03/01/2030
23338V-AL-0	DTE ELECTRIC CO CORPORATE			2	1.E FE	22,644,435	111.2830	23,658,698	21,260,000	22,627,947	0	(16,488)	0	0	2.950	2.628	MS	209,057	261,657	10/13/2020	03/01/2050
23355L-AF-3	DXC Technology Company CORPORATE				2.C FE	5,627,677	128.7150	7,092,196	5,510,000	5,606,636	0	(7,735)	0	0	7.450	7.175	AO	86,660	410,495	02/07/2018	10/15/2029
233835-AQ-0	DAIMLER FINANCE NA LLC COMPANY GUARNT				2.A FE	10,483,469	157.9850	16,627,942	10,525,000	10,498,730	0	1,541	0	0	8.500	8.536	JJ	405,066	894,625	04/20/2001	01/18/2031
233851-DZ-4	DAIMLER FINANCE NORTH AMERICA CORPORATE				2.A FE	15,876,030	104.9150	16,261,862	15,500,000	15,841,122	0	(34,908)	0	0	2.125	1.580	MS	101,557	164,688	07/17/2020	03/10/2025
23386#-AH-5	Dairy Farmers of America Senior Note				2.B	13,000,000	108.7860	14,142,240	13,000,000	13,000,000	0	0	0	0	3.760	3.760	JD	19,009	488,800	12/17/2012	12/17/2024
23386#-AL-6	Dairy Farmers of America Senior Note				2.B	6,370,000	110.9060	7,064,685	6,370,000	6,370,000	0	0	0	0	3.790	3.790	JJ	117,358	241,423	01/06/2015	01/06/2027
23404@-AB-8	Daisy Brand, LLC Senior Note				2.C	19,400,000	110.8870	21,512,114	19,400,000	19,400,000	0	0	0	0	4.410	4.434	MJSD	4,753	855,540	09/29/2014	09/30/2024
23404@-AC-6	Daisy Brand, LLC Senior Note				2.C	5,251,879	114.6450	5,930,390	5,172,817	5,219,926	0	(7,210)	0	0	4.480	4.303	MJSD	1,287	231,742	04/01/2016	09/29/2026
235825-AE-6	Dana Holding Corp CORPORATE			2	4.B FE	2,000,000	102.4330	2,048,660	2,000,000	2,000,000	0	0	0	0	5.500	5.500	JD	4,889	110,000	12/04/2014	12/15/2024
235851-AQ-5	DANAHER CORP CORPORATE			2	2.A FE	2,711,118	111.5980	3,029,883	2,715,000	2,712,920	0	384	0	0	3.350	3.367	MS	26,780	90,953	09/10/2015	09/15/2025
235851-AR-3	DANAHER CORP CORPORATE			2	2.A FE	20,778,111	133.2000	27,425,780	20,590,000	20,765,294	0	(4,616)	0	0	4.375	4.315	MS	265,239	900,813	11/16/2017	09/15/2045
23852P-A#-2	The Davey Tree Expert Company Senior Uns				2.C	1,000,000	111.4530	1,114,528	1,000,000	1,000,000	0	0	0	0	4.000	3.999	MS	11,111	40,000	02/05/2019	09/21/2028
239753-BG-0	DAYTON HUDSON CORP DEBENTURES				1.G FE	15,102,450	103.7320	15,559,792	15,000,000	15,001,992	0	(10,969)	0	0	9.700	9.628	JD	64,667	1,455,000	07/17/1991	06/15/2021
239753-DJ-2	DAYTON HUDSON CORP DEBENTURES				1.G FE	12,207,800	131.5090	14,465,947	11,000,000	11,525,405	0	(59,065)	0	0	6.750	5.907	JJ	371,250	742,500	09/23/2002	01/01/2028
239753-DL-7	DAYTON HUDSON CORP TARGET CORPORATION				1.G FE	4,026,583	131.3680	5,057,652	3,850,000	3,935,136	0	(8,562)	0	0	6.650	6.278	FA	106,677	256,025	05/24/2004	08/01/2028
24001#-AA-3	Dayton Power & Light Co Sr. Secured				2.A	86,265,000	94.0800	81,158,460	86,265,000	86,265,000	0	0	0	0	3.200	3.200	JJ	1,157,868	0	07/31/2020	07/31/2040
240019-BV-0	Dayton Power & Light Co CORPORATE			2	2.A FE	26,571,444	116.5770	30,228,377	25,930,000	26,563,058	0	(8,386)	0	0	3.950	3.807	JD	45,522	1,024,235	04/15/2020	06/15/2049
244199-AZ-8	DEERE & CO DEBENTURES				1.F FE	2,080,596	152.2490	2,588,228	1,700,000	1,907,780	0	(15,824)	0	0	8.100	6.348	MN	17,595	137,700	08/20/2003	05/15/2030
244199-BA-2	DEERE & CO NOTES				1.F FE	18,307,420	148.0950	26,657,053	18,000,000	18,182,183	0	(13,334)	0	0	7.125	6.976	MS	420,375	1,282,500	05/17/2006	03/03/2031
244199-BE-4	DEERE & CO CORPORATE			2	1.F FE	19,852,291	102.7360	20,449,577	19,905,000	19,896,368	0	5,695	0	0	2.600	2.630	JD	33,064	517,530	06/06/2012	06/08/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
244199-BF-1	DEERE & CO CORPORATE			2	1.F FE	41,067,537	125.8590	53,789,803	42,738,000	41,287,532	0	39,450	0	0	3.900	4.136	JD	101,859	1,666,782	12/07/2015	06/09/2042
244199-BG-9	DEERE & CO CORPORATE			2	1.F FE	6,486,033	111.2270	6,975,034	6,271,000	6,482,667	0	(3,365)	0	0	2.875	2.703	MS	57,092	90,146	04/27/2020	09/07/2049
244199-BK-0	DEERE & CO CORPORATE			2	1.F FE	23,954,217	129.5730	26,335,651	20,325,000	23,912,777	0	(41,440)	0	0	3.750	2.840	AO	160,906	412,852	08/18/2020	04/15/2050
24422E-SP-5	JOHN DEERE CAPITAL CORP CORPORATE				1.F FE	4,100,697	109.6250	4,494,612	4,100,000	4,100,475	0	(143)	0	0	3.350	3.346	JD	7,249	137,350	01/23/2019	06/12/2024
24422E-TF-6	JOHN DEERE CAPITAL CORP CORPORATE				1.F FE	7,023,520	100.0190	7,001,334	7,000,000	7,000,057	0	(4,966)	0	0	2.550	2.478	JJ	85,779	178,500	01/06/2016	01/08/2021
24422E-TG-4	JOHN DEERE CAPITAL CORP CORPORATE				1.F FE	4,999,700	105.6380	5,281,892	5,000,000	4,999,769	0	52	0	0	2.800	2.801	MS	44,722	140,000	04/18/2019	03/06/2023
24422E-TV-1	JOHN DEERE CAPITAL CORP CORPORATE				1.F FE	14,335,800	103.1940	15,479,172	15,000,000	14,686,761	0	177,274	0	0	2.150	3.434	MS	101,229	322,500	12/21/2018	09/08/2022
24422E-TW-9	JOHN DEERE CAPITAL CORP CORPORATE				1.F FE	6,020,400	111.2420	6,635,579	5,965,000	6,015,251	0	(7,020)	0	0	2.800	2.658	MS	52,426	167,020	10/30/2019	09/08/2027
24422E-UB-3	JOHN DEERE CAPITAL CORP CORPORATE				1.F FE	5,451,264	112.1200	5,629,533	5,021,000	5,421,827	0	(29,437)	0	0	3.050	1.824	JJ	74,443	76,570	06/30/2020	01/06/2028
24422E-UH-0	JOHN DEERE CAPITAL CORP CORPORATE				1.F FE	10,165,200	107.5120	10,751,237	10,000,000	10,095,785	0	(37,430)	0	0	3.450	3.038	JD	23,000	345,000	02/11/2019	06/07/2023
24422E-UJ-6	JOHN DEERE CAPITAL CORP CORP FLOATER				1.F FE	34,000,000	100.1450	34,049,157	34,000,000	34,000,000	0	0	0	0	0.490	1.636	MJSD	10,181	378,561	09/05/2018	09/10/2021
24422E-UR-8	JOHN DEERE CAPITAL CORP CORPORATE				1.F FE	14,283,714	109.0160	15,572,879	14,285,000	14,284,096	0	248	0	0	3.450	3.452	JJ	234,095	492,833	01/04/2019	01/10/2024
24422E-UX-5	JOHN DEERE CAPITAL CORP CORPORATE				1.F FE	3,523,964	106.9370	3,774,872	3,530,000	3,525,751	0	1,242	0	0	2.600	2.639	MS	29,064	91,780	06/04/2019	03/07/2024
24422E-UY-3	JOHN DEERE CAPITAL CORP CORPORATE				1.F FE	6,295,086	111.7900	7,042,741	6,300,000	6,295,665	0	438	0	0	2.800	2.809	JJ	79,870	176,400	07/15/2019	07/18/2029
24422E-UZ-0	JOHN DEERE CAPITAL CORP CORP FLOATER				1.F FE	12,000,000	100.5850	12,070,168	12,000,000	12,000,000	0	0	0	0	0.710	1.111	MJSD	4,257	158,462	09/09/2019	06/13/2022
24422E-VB-2	JOHN DEERE CAPITAL CORP CORPORATE				1.F FE	5,985,300	108.1150	6,486,919	6,000,000	5,987,770	0	1,974	0	0	2.250	2.288	MS	40,125	135,750	09/09/2019	09/14/2026
24422E-VD-8	JOHN DEERE CAPITAL CORP CORPORATE				1.F FE	7,995,760	109.3790	8,750,347	8,000,000	7,996,105	0	345	0	0	2.450	2.456	JJ	93,644	98,000	01/06/2020	01/09/2030
24422E-VE-6	JOHN DEERE CAPITAL CORP CORPORATE				1.F FE	7,493,201	102.0690	7,650,084	7,495,000	7,493,653	0	451	0	0	1.200	1.208	AO	21,236	51,716	03/04/2020	04/06/2023
24422E-VF-3	JOHN DEERE CAPITAL CORP CORPORATE				1.F FE	9,255,250	105.1700	9,651,418	9,177,000	9,247,719	0	(7,530)	0	0	1.750	1.618	MS	49,964	80,299	04/17/2020	03/09/2027
24618#-AG-5	Delaware North Companies, Inc. Senior No				3.A	6,000,000	108.0240	6,481,422	6,000,000	6,000,000	0	0	0	0	5.680	3.930	JJ	142,947	244,550	07/31/2013	07/31/2023
24618#-AM-2	Delaware North Companies, Inc. Senior Un				3.A	2,600,000	115.8280	3,011,523	2,600,000	2,600,000	0	0	0	0	6.390	4.640	MS	47,535	130,498	03/18/2019	03/18/2029
24618#-AP-5	Delaware North Companies, Inc. Senior Un				3.A	9,226,335	109.0210	9,615,677	8,820,000	9,153,780	0	(72,555)	0	0	5.380	2.495	JD	6,591	395,626	03/02/2020	06/26/2024
246688-AF-2	DELHAIZE AMERICA INC NT COMPANY GUARNT				2.A FE	54,411,690	161.4390	76,488,058	47,379,000	52,499,616	0	(351,324)	0	0	9.000	7.422	AO	900,201	4,264,110	04/03/2018	04/15/2031
247109-BR-1	DELMARVA PWR & LIGHT CO CORPORATE			2	1.F FE	19,151,554	119.2930	22,087,054	18,515,000	19,040,331	0	(16,405)	0	0	4.000	3.801	JD	61,717	740,600	07/11/2016	06/01/2042
247109-BT-7	DELMARVA PWR & LIGHT CO CORPORATE			2	1.F FE	9,023,614	124.8740	10,721,712	8,586,000	8,980,496	0	(10,277)	0	0	4.150	3.850	MN	45,530	356,319	12/05/2016	05/15/2045
247158-AA-2	Deloitte LLP Guaranteed Series A Senior				1.F	13,636,364	107.2870	14,630,040	13,636,364	13,636,364	0	0	0	0	6.730	6.729	FA	333,951	917,727	08/20/2008	08/20/2023
247158-AQ-7	Deloitte LLP Senior Note				1.G	1,000,000	108.7850	1,087,852	1,000,000	1,000,000	0	0	0	0	4.400	4.400	AO	8,311	44,000	10/23/2013	10/23/2023
249030-C#-2	Dentsply IntL, Inc. Senior Unsecured				2.B	3,159,000	105.3640	3,823,982	3,629,291	3,629,291	0	0	0	299,734	2.050	2.050	JD	4,133	71,413	12/11/2015	12/11/2025
24906P-A#-6	Dentsply Sirona Inc. Senior Unsecured				2.B	5,000,000	106.7980	6,134,884	5,744,366	5,744,366	0	0	0	474,413	2.250	2.250	FA	48,827	119,760	08/15/2016	08/15/2026
24906P-C@-6	Dentsply Sirona Inc. Senior Unsecured				2.B	3,362,100	101.7290	3,734,099	3,670,650	3,670,650	0	0	0	303,150	1.310	1.310	AO	8,549	44,553	10/27/2016	10/27/2027
24906P-D#-3	Dentsply Sirona Inc. Senior Unsecured				2.B	3,132,770	103.1420	3,527,728	3,420,274	3,420,274	0	0	0	282,472	1.580	1.580	AO	9,607	50,071	10/27/2016	10/27/2030
24906P-D*-7	Dentsply Sirona Inc. Senior Unsecured				2.B	2,241,400	102.7020	2,513,223	2,447,100	2,447,100	0	0	0	202,100	1.500	1.500	AO	6,526	34,010	10/27/2016	10/27/2029
24906P-E@-4	Dentsply Sirona Inc. Senior Unsecured				2.B	7,844,900	103.1830	8,837,506	8,564,850	8,564,850	0	0	0	707,350	1.650	1.650	AO	25,124	130,939	10/27/2016	10/27/2031
250847-DU-1	DTE Electric Company CORPORATE				1.F FE	2,824,374	140.4430	4,023,699	2,865,000	2,838,462	0	1,445	0	0	6.350	6.462	AO	38,407	181,928	07/24/2006	10/15/2032
250847-EA-4	DTE Electric Company CORPORATE				1.F FE	941,689	139.5980	1,196,358	857,000	921,813	0	(2,423)	0	0	5.700	5.026	AO	12,212	48,849	10/26/2010	10/01/2037
250847-EB-2	DTE Electric Company CORPORATE				1.F FE	10,620,330	146.5870	15,391,620	10,500,000	10,588,179	0	(3,299)	0	0	6.625	6.537	JD	57,969	695,625	07/25/2006	06/01/2036
250847-EH-9	DTE Electric Company CORPORATE			2	1.F FE	11,122,856	123.0070	13,786,591	11,208,000	11,139,634	0	1,825	0	0	4.500	4.544	MS	168,120	504,360	04/01/2016	09/01/2041
250847-EJ-5	DTE Electric Company CORPORATE			2	1.F FE	1,497,660	102.7100	1,540,654	1,500,000	1,499,608	0	254	0	0	2.650	2.668	JD	1,767	39,750	06/19/2012	06/15/2022
250847-EK-2	DTE Electric Company CORPORATE			2	1.F FE	19,741,843	119.4440	23,917,453	20,024,000	19,782,003	0	5,947	0	0	3.950	4.029	JD	35,153	790,948	05/23/2017	06/15/2042
251799-AA-0	DEVON ENERGY CORP NT DEBENTURES				2.C FE	20,288,990	141.0950	23,986,210	17,000,000	19,044,577	0	(120,695)	0	0	7.950	6.431	AO	285,317	1,351,500	02/15/2007	04/15/2032
25179S-AD-2	DEVON FINANCING CORP ULC COMPANY GUARNT				2.C FE	28,271,065	139.4660	32,774,462	23,500,000	26,362,794	0	(182,205)	0	0	7.875	6.295	MS	467,797	1,850,625	08/24/2006	09/30/2031
25239*-AA-8	DeZurik, Inc. Senior Note				4.C	6,303,000	102.6260	6,468,503	6,303,000	6,303,000	0	0	0	0	6.500	6.553	MJSD	1,138	409,695	05/30/2014	01/03/2023
25239*-AB-6	DeZurik, Inc. Senior Secured Note				4.C	4,453,230	107.7800	4,735,786	4,393,941	4,418,177	0	(8,283)	0	0	7.500	7.331	MJSD	915	329,546	04/01/2016	01/02/2024
25239*-AD-2	DeZurik, Inc. Senior Secured				4.B	1,000,000	107.4230	1,074,227	1,000,000	1,000,000	0	0	0	0	6.650	6.704	MJSD	185	38,976	05/29/2020	12/31/2026
25239*-AE-0	DeZurik, Inc. Sr. Secured				3.C	18,820,000	101.0290	19,013,584	18,820,000	18,820,000	0	0	0	0	5.450	5.486	MJSD	2,849	0	12/31/2020	12/31/2028
25466A-AF-8	DISCOVER BANK/GREENWOOD DE MONEY MARKET			2	2.B FE	16,945,071	101.4660	17,173,075	16,925,000	16,926,944	0	(3,820)	0	0	3.200	3.176	FA	213,631	541,600	12/11/2015	08/09/2021
254687-AH-9	WALT DISNEY COMPANY DEBENTURES			2	2.A FE	1,997,070	116.9180	2,258,863	1,932,000	1,984,145	0	(1,097)	0	0	7.550	7.293	JJ	67,260	145,866	12/05/1996	07/15/2093
254687-CP-9	WALT DISNEY COMPANY CORPORATE				1.G FE	12,131,000	118.3150	11,831,478	10,000,000	11,464,732	0	(607,701)	0	0	8.875	2.347	AO	160,243	887,500	11/26/2019	04/26/2023
254687-CV-6	WALT DISNEY COMPANY CORPORATE				1.G FE	6,635,858	119.7800	6,647,799	5,550,000	6,362,850	0	(249,270)	0	0	7.750	2.761	FA	179,219	430,125	11/26/2019	02/01/2024
254687-CX-2	WALT DISNEY COMPANY CORPORATE				1.G FE	2,589,100	128.9290	2,578,586	2,000,000	2,456,266	0	(121,294)	0	0	9.500	2.697	JJ	87,611	190,000	11/26/2019	07/15/2024
254687-DF-0	WALT DISNEY COMPANY CORPORATE				1.G FE	4,996,040	131.1720	5,246,897	4,000,000	4,824,846	0	(156,148)	0	0	7.700	3.072	AO	52,189	308,000	11/26/2019	10/30/2025
254687-DH-6	WALT DISNEY COMPANY CORPORATE				2.A FE	6,403,305	134.6780	6,868,573	5,100,000	6,213,149	0	(173,523)	0	0	7.430	3.238	AO	94,733	378,930	11/26/2019	10/01/2026
254687-DM-5	WALT DISNEY COMPANY CORPORATE				2.A FE	1,452,036	134.6330	1,545,589	1,148,000	1,416,920	0	(32,040)	0	0	7.125	3.453	AO	18,858	81,795	11/26/2019	04/08/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
254687-DP-8	WALT DISNEY COMPANY CORPORATE				2.A FE	4,300,200	138.9660	4,672,053	3,362,000	4,192,711	0	(98,030)	0	0	7.300	3.455	AO	41,586	245,426	11/26/2019	04/30/2028
254687-DT-0	WALT DISNEY COMPANY CORPORATE				1.G FE	6,575,100	140.6770	7,033,868	5,000,000	6,408,487	0	(151,923)	0	0	7.625	3.516	MN	32,830	381,250	11/26/2019	11/30/2028
254687-DZ-6	WALT DISNEY COMPANY CORPORATE				1.G FE	8,102,949	150.6890	9,338,199	6,197,000	7,995,500	0	(98,117)	0	0	6.200	3.545	JD	17,076	384,214	11/26/2019	12/15/2034
254687-EB-8	WALT DISNEY COMPANY CORPORATE				1.G FE	8,221,556	154.9150	9,496,288	6,130,000	8,113,440	0	(98,727)	0	0	6.400	3.586	JD	17,436	392,320	11/26/2019	12/15/2035
254687-ED-4	WALT DISNEY COMPANY CORPORATE				1.G FE	7,616,756	172.3940	8,447,322	4,900,000	7,486,628	0	(118,687)	0	0	8.150	3.704	AO	82,089	399,350	11/26/2019	10/17/2036
254687-EH-5	WALT DISNEY COMPANY CORPORATE				2.A FE	15,330,889	157.3840	17,414,594	11,065,000	15,142,563	0	(171,535)	0	0	6.650	3.695	MN	94,022	735,823	11/26/2019	11/15/2037
254687-EP-7	WALT DISNEY COMPANY CORPORATE				1.G FE	1,421,970	154.3700	1,543,698	1,000,000	1,405,874	0	(14,715)	0	0	6.900	3.831	FA	26,067	69,000	11/26/2019	08/15/2039
254687-ER-3	WALT DISNEY COMPANY CORPORATE				1.G FE	11,980,530	154.4200	13,897,782	9,000,000	11,878,476	0	(93,330)	0	0	6.150	3.851	FA	209,100	553,500	11/26/2019	02/15/2041
254687-ET-9	WALT DISNEY COMPANY CORPORATE				2.A FE	2,789,996	146.0320	3,303,247	2,262,000	2,774,831	0	(13,826)	0	0	5.400	3.889	AO	30,537	122,148	11/26/2019	10/01/2043
254687-EZ-5	WALT DISNEY COMPANY CORPORATE				1.G FE	21,180,146	178.1920	23,211,230	13,026,000	20,975,675	0	(186,205)	0	0	7.750	3.899	JD	84,126	1,009,515	11/26/2019	12/01/2045
254687-FD-3	WALT DISNEY COMPANY CORPORATE				1.G FE	64,218,548	238.5470	78,892,152	33,072,000	64,144,134	0	(66,644)	0	0	7.900	3.966	JD	217,724	2,612,688	11/26/2019	12/01/2095
254687-FG-6	WALT DISNEY COMPANY CORP FLOATER				1.G FE	12,000,000	100.1080	12,012,909	12,000,000	12,000,000	0	0	0	0	0.475	2.382	MJSD	4,912	154,392	09/03/2019	09/01/2021
254687-FH-4	WALT DISNEY COMPANY CORP FLOATER				1.G FE	36,000,000	100.3990	36,143,638	36,000,000	36,000,000	0	0	0	0	0.615	2.522	MJSD	19,077	514,277	09/03/2019	09/01/2022
254687-FR-2	WALT DISNEY COMPANY CORPORATE			2	1.G FE	7,796,791	133.6070	10,441,386	7,815,000	7,796,713	0	(78)	0	0	4.625	4.643	MS	98,393	180,722	03/19/2020	03/23/2040
254687-FS-0	WALT DISNEY COMPANY CORPORATE			2	1.G FE	11,818,604	141.6850	16,860,517	11,900,000	11,818,765	0	161	0	0	4.700	4.743	MS	152,254	279,650	03/19/2020	03/23/2050
25468P-BW-5	WALT DISNEY CO SENIOR NOTES				2.A FE	18,187,804	149.5220	25,224,370	16,870,000	17,677,485	0	(49,747)	0	0	7.000	6.385	MS	393,633	1,180,900	10/28/2010	03/01/2032
25468P-CP-9	WALT DISNEY CO CORPORATE				2.A FE	20,981,955	127.7710	26,665,791	20,870,000	20,960,046	0	(3,757)	0	0	4.375	4.338	FA	342,398	913,063	04/01/2016	08/16/2041
25468P-CR-5	WALT DISNEY CO CORPORATE				2.A FE	423,317	125.1240	519,264	415,000	422,292	0	(220)	0	0	4.125	4.000	JD	1,427	17,119	12/17/2015	12/01/2041
25468P-CX-2	WALT DISNEY CO CORPORATE				2.A FE	20,769,838	118.9550	26,644,688	22,399,000	21,011,774	0	37,374	0	0	3.700	4.128	JD	69,064	828,763	11/19/2013	12/01/2042
25468P-DB-9	WALT DISNEY CO CORPORATE				2.A FE	10,548,358	127.2350	12,801,155	10,061,000	10,497,437	0	(11,456)	0	0	4.125	3.841	JD	34,585	415,016	03/23/2016	06/01/2044
25470D-AD-1	DISCOVERY COMMUNICATIONS LLC CORPORATE				2.C FE	12,133,873	143.3830	14,123,200	9,850,000	12,055,250	0	(40,210)	0	0	6.350	4.559	JD	52,123	434,975	06/26/2020	06/01/2040
25470D-AJ-8	DISCOVERY COMMUNICATIONS LLC CORPORATE				2.C FE	9,825,863	123.2850	12,205,221	9,900,000	9,845,774	0	562	0	0	4.875	4.906	AO	120,656	482,625	01/15/2020	04/01/2043
25470D-BF-5	DISCOVERY COMMUNICATIONS LLC CORPORATE			2	2.C FE	108,549	116.7040	116,704	100,000	107,764	0	(785)	0	0	4.125	3.039	MN	527	4,125	01/16/2020	05/15/2029
25470X-AE-5	DISH DBS CORP CORPORATE				4.C FE	5,597,257	102.0000	5,449,849	5,343,000	5,403,876	0	(143,170)	0	0	6.750	3.948	JD	30,054	360,653	08/20/2019	06/01/2021
25470X-AJ-4	DISH DBS CORP CORPORATE				4.C FE	64,500	104.4410	62,665	60,000	60,872	0	(534)	0	0	5.875	4.882	JJ	1,625	3,525	01/01/2013	07/15/2022
25557#-AA-8	Dixie Valley Geothermal 2010-1 Series A				2.C	20,478,765	126.4460	25,894,533	20,478,765	20,478,765	0	0	0	0	7.000	6.999	MS	362,360	1,433,514	09/15/2010	03/30/2033
25557*-AA-2	Dixie Valley Geothermal 2010-2 Series A				2.C	20,478,765	126.4460	25,894,533	20,478,765	20,478,765	0	0	0	0	7.000	6.999	MS	362,360	1,433,514	09/15/2010	03/30/2033
25557@-AA-0	Dixie Valley Geothermal 2010-3 Series A				2.C	19,274,131	126.4460	24,371,325	19,274,131	19,274,131	0	0	0	0	7.000	6.999	MS	341,045	1,349,189	09/15/2010	03/30/2033
256677-AF-2	DOLLAR GENERAL CORP CORPORATE			2	2.B FE	5,308,335	118.2980	5,323,408	4,500,000	5,260,347	0	(47,988)	0	0	4.125	1.593	MN	30,938	92,813	07/08/2020	05/01/2028
257375-AF-2	DOMINION GAS HOLDINGS LLC CORPORATE			2	2.A FE	24,201,143	129.0800	29,137,155	22,573,000	23,989,890	0	(37,038)	0	0	4.800	4.357	MN	180,584	1,083,504	04/01/2016	11/01/2043
257375-AJ-4	DOMINION GAS HOLDINGS LLC CORPORATE			2	2.A FE	477,475	126.0790	630,394	500,000	479,507	0	443	0	0	4.600	4.892	JD	1,022	23,000	12/07/2015	12/15/2044
25746U-AV-1	DOMINION ENERGY INC CORPORATE				2.B FE	5,733,630	139.6240	8,377,456	6,000,000	5,809,540	0	7,800	0	0	5.950	6.286	JD	15,867	357,000	09/11/2006	06/15/2035
25746U-BM-0	DOMINION ENERGY INC CORPORATE			2	2.B FE	1,629,695	130.9880	2,167,848	1,655,000	1,634,021	0	571	0	0	4.900	4.999	FA	33,790	81,095	08/02/2011	08/01/2041
25746U-CC-1	DOMINION ENERGY INC CORPORATE			2	2.B FE	1,172,891	130.6440	1,391,357	1,065,000	1,160,506	0	(2,395)	0	0	4.700	4.100	JD	4,171	50,055	04/27/2015	12/01/2044
260003-AK-4	DOVER CORP CORPORATE			2	2.A FE	54,388,512	127.3940	60,226,622	47,276,000	53,028,475	0	(190,742)	0	0	5.375	4.421	MS	847,028	2,541,085	11/12/2013	03/01/2041
260543-BE-2	DOW CHEMICAL CO/THE DEBENTURES				2.C FE	1,656,980	112.0790	1,849,307	1,650,000	1,650,991	0	(508)	0	0	7.375	7.337	MS	40,563	121,688	12/06/1996	03/01/2023
260543-BJ-1	DOW CHEMICAL CO/THE DEBENTURES				2.C FE	24,915,700	142.5780	32,792,849	23,000,000	24,033,342	0	(84,022)	0	0	7.375	6.690	MN	282,708	1,696,250	07/20/2006	11/01/2029
260543-CG-6	DOW CHEMICAL CO/THE CORPORATE			2	2.C FE	22,755,676	122.8340	28,795,968	23,443,000	22,853,752	0	14,884	0	0	4.375	4.555	MN	131,053	1,025,631	04/27/2015	11/15/2042
260543-CR-2	DOW CHEMICAL CO/THE CORPORATE			2	2.C FE	1,259,375	143.8900	1,518,040	1,055,000	1,255,234	0	(3,739)	0	0	5.550	4.357	MN	5,042	58,553	11/25/2019	11/30/2048
260543-CV-3	DOW CHEMICAL CO/THE CORPORATE			2	2.B FE	12,266,689	137.6420	16,365,586	11,890,000	12,259,174	0	(6,441)	0	0	4.800	4.601	MN	72,925	570,720	11/25/2019	05/15/2049
260543-CX-9	DOW CHEMICAL CO/THE CORPORATE			2	2.B FE	3,309,544	112.7600	3,585,774	3,180,000	3,288,494	0	(19,110)	0	0	3.625	2.912	MN	14,730	115,275	11/25/2019	05/15/2026
260543-CY-7	DOW CHEMICAL CO/THE CORPORATE			2	2.C FE	9,631,710	123.0540	11,074,853	9,000,000	9,563,364	0	(62,074)	0	0	4.800	3.849	MN	37,200	432,000	11/25/2019	11/30/2028
260543-DB-6	DOW CHEMICAL CO/THE CORPORATE			2	2.C FE	8,975,951	111.1200	11,420,714	10,277,820	10,151,728	0	3,833	0	1,171,944	1.875	1.943	MAR	164,171	0	02/18/2020	03/15/2040
26138E-AT-6	KEURIG DR PEPPER INC CORPORATE			2	2.B FE	972,914	128.0150	1,216,138	950,000	970,810	0	(474)	0	0	4.500	4.353	MN	5,463	42,750	02/16/2016	11/15/2045
26138E-AU-3	KEURIG DR PEPPER INC CORPORATE			2	2.B FE	10,549,110	109.2160	12,013,738	11,000,000	10,635,145	0	57,392	0	0	2.550	3.190	MS	82,592	280,500	06/25/2019	09/15/2026
263901-AA-8	DUKE ENERGY INDIANA INC CORPORATE				1.F FE	6,336,743	153.4990	7,076,302	4,610,000	6,080,296	0	(57,832)	0	0	6.350	3.836	FA	110,589	292,735	08/31/2016	08/15/2038
263901-AB-6	DUKE ENERGY INDIANA INC CORPORATE				1.F FE	4,063,394	155.5290	5,166,671	3,322,000	3,910,801	0	(19,906)	0	0	6.450	4.951	AO	53,567	214,269	04/27/2015	04/01/2039
26439X-AC-7	DCP MIDSTREAM LP NOTES				3.A FE	16,811,751	128.2720	19,204,821	14,972,000	16,539,326	0	(118,982)	0	0	8.125	6.604	FA	456,178	1,216,475	07/26/2018	08/16/2030
26442C-AA-2	DUKE ENERGY CAROLINAS LLC CORPORATE				1.G FE	187,960	147.8440	209,938	142,000	179,597	0	(1,609)	0	0	6.100	3.901	JD	722	8,662	04/27/2015	06/01/2037
26442C-AB-0	DUKE ENERGY CAROLINAS LLC CORPORATE				1.F FE	17,960,924	149.4200	23,630,725	15,815,000	17,491,117	0	(61,457)	0	0	6.000	5.060	JJ	437,548	948,900	11/30/2015	01/15/2038
26442C-AE-4	DUKE ENERGY CAROLINAS LLC CORPORATE				1.F FE	27,902,912	149.7790	39,844,115	26,602,000	27,658,090	0	(38,543)	0	0	6.050	5.674	AO	339,767	1,609,421	12/07/2015	04/15/2038
26442C-AM-6	DUKE ENERGY CAROLINAS LLC CORPORATE			2	1.F FE	6,517,420	126.7090	8,236,100	6,500,000	6,514,891	0	(454)	0	0	4.250	4.233	JD	12,278	276,250	04/22/2014	12/15/2041
26442C-AN-4	DUKE ENERGY CAROLINAS LLC CORPORATE			2	1.F FE	937,401	122.9860	1,088,429	885,000	931,684	0	(1,437)	0	0	4.000	3.641	MS	8,948	35,400	10/18/2016	09/30/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26442C-AP-9	DUKE ENERGY CAROLINAS LLC CORPORATE			2	1.F FE	1,912,100	119.9110	2,398,213	2,000,000	1,921,261	0	1,873	0	0	3.750	4.004	JD	6,250	75,000	10/01/2015	06/01/2045
26442C-AX-2	DUKE ENERGY CAROLINAS LLC CORPORATE			2	1.F FE	5,113,550	119.1070	5,955,359	5,000,000	5,093,360	0	(10,434)	0	0	3.950	3.667	MN	25,236	197,500	01/08/2019	11/15/2028
26442E-AD-2	DUKE ENERGY OHIO INC CORPORATE			2	1.F FE	11,126,170	107.9880	11,068,771	10,250,000	10,569,927	0	(126,923)	0	0	3.800	2.462	MS	129,833	389,500	05/25/2016	09/01/2023
26442E-AE-0	DUKE ENERGY OHIO INC CORPORATE			2	1.F FE	1,568,956	118.6380	1,874,474	1,580,000	1,569,913	0	233	0	0	3.700	3.739	JD	2,598	58,460	06/20/2016	06/15/2046
26442R-AB-7	DUKE ENERGY PROGRESS INC CORPORATE			2	1.F FE	8,296,430	129.1960	10,658,637	8,250,000	8,291,562	0	(1,085)	0	0	4.375	4.339	MS	91,237	360,938	12/19/2016	03/30/2044
26442R-AD-3	DUKE ENERGY PROGRESS INC CORPORATE			2	1.F FE	1,098,240	127.4880	1,223,884	960,000	1,083,755	0	(3,436)	0	0	4.150	3.351	JD	3,320	39,840	07/11/2016	12/01/2044
26442U-AB-0	DUKE ENERGY PROGRESS INC CORPORATE			2	1.F FE	9,949,300	128.2210	12,822,116	10,000,000	9,954,018	0	1,036	0	0	4.200	4.230	FA	158,667	420,000	08/10/2015	08/15/2045
26442U-AC-8	DUKE ENERGY PROGRESS INC CORPORATE			2	1.F FE	349,108	121.0980	423,843	350,000	349,178	0	18	0	0	3.700	3.714	AO	2,734	12,950	09/13/2016	10/15/2046
26443T-AA-4	DUKE ENERGY INDIANA LLC CORPORATE			2	1.F FE	1,190,198	119.2610	1,431,129	1,200,000	1,190,895	0	209	0	0	3.750	3.797	MN	5,750	45,000	01/22/2018	05/15/2046
26444H-AA-9	DUKE ENERGY CORP CORPORATE			2	1.F FE	2,344,748	114.7360	2,705,484	2,358,000	2,345,881	0	287	0	0	3.400	3.430	AO	20,043	80,172	09/06/2016	10/01/2046
26444H-AC-5	DUKE ENERGY CORP CORPORATE			2	1.F FE	699,580	111.8550	782,986	700,000	699,728	0	39	0	0	3.200	3.207	JJ	10,329	22,400	01/03/2017	01/15/2027
26837@-AA-0	ECP Uptown Campus LLC Debt In A Project				3.B	13,861,790	125.9730	17,462,126	13,861,790	13,861,790	0	0	0	0	4.620	4.620	MN	106,736	640,415	05/01/2019	05/01/2059
26860#-AA-8	EIF Pio Pico, LLC Senior Secured				2.B PL	11,087,648	113.4600	12,580,033	11,087,648	11,087,648	0	0	0	0	4.170	4.169	JD	1,284	462,355	02/11/2015	12/31/2041
26867L-AL-4	EMD FINANCE LLC CORPORATE			2	2.A FE	2,955,780	109.4930	3,284,785	3,000,000	2,975,959	0	5,188	0	0	3.250	3.455	MS	27,625	97,500	11/21/2016	03/19/2025
26875P-AP-6	EOG RESOURCES INC CORPORATE			2	1.G FE	5,400,550	116.1980	5,809,879	5,000,000	5,309,847	0	(59,714)	0	0	4.150	2.760	JJ	95,681	207,500	06/18/2019	01/15/2026
26882P-AR-3	ERAC USA FINANCE COMPANY 144A				2.A FE	21,983,687	147.0020	32,340,494	22,000,000	21,987,510	0	484	0	0	6.700	6.706	JD	122,833	1,474,000	12/15/2010	06/01/2034
26884T-AS-1	ERAC USA FINANCE LLC CORPORATE			2	2.A FE	11,528,186	123.8280	12,847,173	10,375,000	11,528,358	0	(4,606)	0	0	4.200	3.515	MN	72,625	270,375	10/16/2020	11/01/2046
26884U-A*-0	EPR Properties Senior Unsecured Note				3.A FE	10,500,000	98.9650	10,391,343	10,500,000	10,500,000	0	0	0	0	5.600	4.350	FA	199,325	466,798	08/22/2024	08/22/2024
27004@-AA-5	Eagles Stadium Operator LLC Debt in Infr				2.B PL	3,783,243	116.1040	4,392,490	3,783,243	3,783,243	0	0	0	0	4.580	4.580	JJ	79,898	173,273	10/01/2013	01/15/2039
27409L-AE-3	THE EAST OHIO GAS COMPANY CORPORATE			2	1.F FE	8,916,199	107.6580	9,737,656	9,045,000	8,917,544	0	1,345	0	0	3.000	3.073	JD	12,060	134,921	06/02/2020	06/15/2050
27731#-AD-7	EastGroup Properties Senior Note				2.B	1,427,000	107.6330	1,535,927	1,427,000	1,427,000	0	0	0	0	3.480	3.480	JD	2,207	49,660	12/15/2016	12/16/2024
27731#-AJ-4	EastGroup Properties Senior Unsecured No				2.B	67,802,500	110.7100	75,064,320	67,802,500	67,802,500	0	0	0	0	3.470	3.470	FA	862,674	2,352,747	08/19/2019	08/19/2029
277432-AB-6	EASTMAN CHEMICAL CO DEBENTURES				2.C FE	37,157,272	116.3340	39,477,849	33,935,000	34,906,989	0	(285,789)	0	0	7.250	6.194	JJ	1,134,466	2,460,288	12/18/2013	01/15/2024
277432-AD-2	EASTMAN CHEMICAL CO DEBENTURES				2.C FE	4,785,164	131.5840	5,658,096	4,300,000	4,501,797	0	(26,215)	0	0	7.600	6.647	FA	136,167	326,800	06/02/2004	02/01/2027
277432-AN-0	EASTMAN CHEMICAL CO CORPORATE			2	2.C FE	2,964,270	104.1560	3,124,670	3,000,000	2,992,608	0	4,285	0	0	3.600	3.756	FA	40,800	108,000	07/17/2013	08/15/2022
277432-AP-5	EASTMAN CHEMICAL CO CORPORATE			2	2.C FE	1,127,955	126.4570	1,353,094	1,070,000	1,121,406	0	(1,262)	0	0	4.650	4.320	AO	10,504	49,755	04/27/2015	10/15/2044
277432-AW-0	EASTMAN CHEMICAL CO CORPORATE			2	2.C FE	1,090,386	120.8700	1,329,565	1,100,000	1,092,085	0	808	0	0	4.500	4.609	JD	4,125	49,500	10/30/2018	12/01/2028
278058-AW-2	Eaton Corporation DEBENTURES				2.A FE	5,982,650	141.4850	7,074,239	5,000,000	5,506,448	0	(41,877)	0	0	7.650	6.150	MN	48,875	382,500	10/09/2002	11/15/2029
278062-AD-6	EATON CORPORATION CORPORATE				2.A FE	1,516,555	121.9800	1,774,811	1,455,000	1,500,652	0	(3,035)	0	0	4.000	3.670	MN	9,538	58,200	04/27/2015	11/02/2032
278062-AF-1	EATON CORPORATION CORPORATE			2	2.A FE	3,958,840	122.7300	4,909,205	4,000,000	3,961,178	0	801	0	0	3.915	3.974	MS	46,110	156,600	12/19/2017	09/15/2047
27865-AM-2	Ecolab Inc CORPORATE				2.A FE	4,392,331	144.0320	5,301,832	3,681,000	4,271,455	0	(17,475)	0	0	5.500	4.318	JD	12,935	202,455	04/16/2014	12/08/2041
278865-BA-7	Ecolab Inc CORPORATE			2	1.G FE	35,059,793	128.3650	44,733,918	34,849,000	35,048,887	0	(4,306)	0	0	3.950	3.915	JD	114,711	1,376,536	04/18/2018	12/01/2047
27965#-AQ-5	Edens Limited Partnership Sr. Unsecured				2.B PL	7,900,000	106.0820	8,380,502	7,900,000	7,900,000	0	0	0	0	3.590	3.590	JJ	136,290	283,610	07/08/2016	07/08/2026
27965#-AR-3	Edens Limited Partnership Senior Unsecur				2.B PL	13,300,000	107.4030	14,284,641	13,300,000	13,300,000	0	0	0	0	3.770	3.770	JJ	240,955	501,410	07/08/2016	07/08/2028
28103*-AN-7	Edison Properties Senior Note				2.B	241,504	100.5100	242,735	241,504	241,504	0	0	0	0	6.130	6.206	MON	164	14,804	09/11/2014	02/27/2021
28103*-AW-7	Edison Properties Senior Unsecured Note				2.B	6,368,391	105.2770	6,704,477	6,368,391	6,368,391	0	0	0	0	3.600	3.626	MON	7,642	229,262	09/19/2016	09/19/2026
28103*-AX-5	Edison Properties Senior Unsecured Note				2.B	6,161,254	109.9120	6,771,929	6,161,254	6,161,254	0	0	0	0	4.050	4.084	MON	4,852	249,531	10/24/2016	10/24/2031
28103*-AY-3	Edison Properties Senior Unsecured Note				2.B	5,561,165	113.8090	6,329,129	5,561,165	5,561,165	0	0	0	0	4.300	4.337	MON	1,993	239,130	05/28/2019	05/28/2029
28254#-AA-8	Hotel Indigo Redevelopment Area Bonds				5.B GI	2,762,127	100.0220	3,600,005	3,599,196	2,986,887	0	34,810	0	0	5.000	8.423	FMAN	29,993	179,960	11/07/2014	11/01/2033
283677-AX-0	El Paso Electric Company CORPORATE				2.B FE	3,866,694	144.5750	5,638,407	3,900,000	3,871,826	0	760	0	0	7.500	7.574	MS	86,125	292,500	05/29/2008	03/15/2038
283677-AZ-5	El Paso Electric Company CORPORATE			2	2.B FE	19,914,660	118.8920	21,400,543	18,000,000	19,735,076	0	(42,093)	0	0	5.000	4.340	JD	75,000	900,000	05/25/2016	12/01/2044
285512-AC-3	ELECTRONIC ARTS INC CORPORATE			2	2.A FE	10,537,510	100.2460	10,515,810	10,490,000	10,490,373	0	(10,431)	0	0	3.700	3.599	MS	129,377	388,130	02/22/2016	03/01/2021
28932M-AA-3	ELM ROAD GENERATING STATION SU CORP SINK				1.F FE	3,543,621	115.6180	3,585,101	3,100,824	3,342,340	0	(25,186)	0	0	5.209	3.455	FA	62,814	161,522	01/01/2013	02/11/2030
291011-AQ-7	EMERSON ELEC CO NOTES				1.F FE	8,826,350	139.3250	12,539,250	9,000,000	8,894,399	0	6,030	0	0	6.000	6.142	FA	204,000	540,000	08/23/2002	08/15/2032
291011-BB-9	EMERSON ELEC CO CORPORATE				1.F FE	7,824,924	144.5140	9,306,683	6,440,000	7,565,551	0	(38,612)	0	0	6.125	4.685	AO	83,273	394,450	04/16/2014	04/15/2039
291011-BD-5	EMERSON ELEC CO CORPORATE				1.F FE	3,965,987	137.3330	4,737,981	3,450,000	3,866,967	0	(14,800)	0	0	5.250	4.290	MN	23,144	181,125	07/08/2016	11/15/2039
291011-BL-7	EMERSON ELEC CO CORPORATE			2	1.F FE	790,058	105.5820	791,864	750,000	787,562	0	(2,495)	0	0	1.800	1.016	AO	2,850	6,225	07/15/2020	10/15/2027
291011-BM-5	EMERSON ELEC CO CORPORATE			2	1.F FE	19,122,057	106.1930	20,277,499	19,095,000	19,121,363	0	(694)	0	0	2.750	2.743	AO	110,857	242,135	07/02/2020	10/15/2050
29137*-AK-1	Emkay, Inc. Senior Secured Note				2.C	5,000,000	110.5210	5,526,051	5,000,000	5,000,000	0	0	0	0	3.490	3.515	MON	10,664	174,500	02/09/2018	02/09/2028
29137*-AM-7	Emkay, Inc. Senior Secured Note				2.C	5,000,000	113.2940	5,664,694	5,000,000	5,000,000	0	0	0	0	3.900	3.932	MON	6,500	195,000	06/20/2018	06/21/2027
29137*-AN-5	Emkay, Inc. Senior Secured Note				2.C	7,500,000	109.6490	8,223,660	7,500,000	7,500,000	0	0	0	0	3.800	3.829	MON	23,750	285,000	10/03/2018	10/01/2028
29206#-AB-3	Empire Southwest LLC Senior Note				2.C	6,250,000	103.4970	6,468,545	6,250,000	6,250,000	0	0	0	0	3.910	3.910	JJ	105,896	244,375	07/25/2012	07/25/2022
29206#-AC-1	Empire Southwest LLC Senior Note				2.C	5,000,000	103.1020	5,155,097	5,000,000	5,000,000	0	0	0	0	3.650	3.650	JJ	79,083	182,500	07/25/2012	07/25/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
292102-A#-7	Empire State Realty OP, L.P. Sr. Unsecur				2.C	16,000,000	114.0190	18,243,057	16,000,000	16,000,000	0	0	0	0	4.180	4.180	MJSD	7,431	668,800	03/27/2015	03/27/2030
292102-A*-1	Empire State Realty OP, L.P. Sr. Unsecur				2.C	16,000,000	109.5040	17,520,575	16,000,000	16,000,000	0	0	0	0	3.930	3.930	MJSD	6,987	628,800	03/27/2015	03/27/2025
292102-A@-9	Empire State Realty OP, L.P. Sr. Unsecur				2.C	23,360,000	112.1470	26,197,648	23,360,000	23,360,000	0	0	0	0	4.090	4.111	MJSD	10,616	955,424	03/27/2015	03/29/2027
292102-B*-0	Empire State Realty OP, L.P. Sr Unsecure				2.C	7,725,000	112.3960	8,682,584	7,725,000	7,725,000	0	0	0	0	4.080	4.099	MJSD	7,880	315,180	12/22/2017	01/22/2028
292102-B@-8	Empire State Realty OP, L.P. Sr Unsecure				2.C	40,000,000	114.6420	45,856,818	40,000,000	40,000,000	0	0	0	0	4.260	4.260	MJSD	42,600	1,704,000	03/22/2018	03/22/2030
292102-C@-7	Empire State Realty OP, L.P. Sr. Unsecur				2.C	28,000,000	109.3510	30,618,409	28,000,000	28,000,000	0	0	0	0	3.730	3.730	MJSD	40,616	783,300	03/17/2020	03/17/2035
29248H-AA-1	EMPOWER FINANCE 2020 LP CORPORATE			2	1.F FE	23,751,858	101.0140	24,041,327	23,800,000	23,753,260	0	1,402	0	0	1.357	1.387	MS	93,301	0	10/05/2020	09/17/2027
29248H-AB-9	EMPOWER FINANCE 2020 LP CORPORATE			2	1.F FE	36,080,391	102.2870	36,864,374	36,040,000	36,079,128	0	(1,263)	0	0	1.776	1.764	MS	184,909	0	09/24/2020	03/17/2031
29248H-AC-7	EMPOWER FINANCE 2020 LP CORPORATE			2	1.F FE	71,570,555	110.7110	77,397,934	69,910,000	71,560,169	0	(10,385)	0	0	3.075	2.956	MS	621,034	0	10/01/2020	09/17/2051
29250R-AP-1	ENBRIDGE ENERGY PARTNERS CORPORATE				2.A FE	11,078,280	143.0720	12,876,508	9,000,000	10,666,044	0	(54,970)	0	0	7.500	5.790	AO	142,500	675,000	07/25/2011	04/15/2038
29250R-AU-0	ENBRIDGE ENERGY PARTNERS CORPORATE			2	2.A FE	4,266,365	101.6590	4,345,917	4,275,000	4,274,038	0	1,005	0	0	4.200	4.225	MS	52,868	179,550	09/06/2011	09/15/2021
29250R-AX-4	ENBRIDGE ENERGY PARTNERS CORPORATE			2	2.A FE	5,123,016	153.6410	5,776,918	3,760,000	5,084,023	0	(19,597)	0	0	7.375	4.882	AO	58,541	197,650	06/26/2020	10/15/2045
29252B-AA-7	Enbridge Pipelines LLC Senior Note				1.G PL	15,860,822	108.7410	17,387,764	15,990,107	15,869,510	0	5,173	0	0	3.980	4.094	JD	1,768	636,406	02/28/2019	07/02/2040
292554-A#-9	Encore Capital Group Inc. Senior Secured				3.B PL	18,630,000	104.1230	19,398,147	18,630,000	18,630,000	0	0	0	0	5.625	5.664	FMAN	142,636	1,047,938	08/11/2017	08/12/2024
29273R-AJ-8	ENERGY TRANSFER PARTNERS LP CORPORATE				2.C FE	6,535,888	131.5940	7,908,803	6,010,000	6,451,107	0	(14,009)	0	0	7.500	6.760	JJ	225,375	450,750	04/27/2015	07/01/2038
29273R-AZ-2	ENERGY TRANSFER PARTNERS LP CORPORATE			2	2.C FE	1,141,458	113.5180	1,160,157	1,022,000	1,128,669	0	(2,519)	0	0	5.950	5.155	AO	15,202	60,809	04/27/2015	10/01/2043
29273R-BB-4	ENERGY TRANSFER PARTNERS LP			2	2.C FE	11,878,045	114.8430	11,484,250	10,000,000	10,638,839	0	(204,021)	0	0	7.600	5.149	FA	316,667	760,000	12/16/2013	02/01/2024
29273R-BC-2	ENERGY TRANSFER PARTNERS LP			2	2.C FE	24,904,747	134.8680	29,488,896	21,865,000	23,902,416	0	(171,184)	0	0	8.250	6.794	MN	230,494	1,803,863	12/16/2013	11/15/2029
29278*-AB-0	Energy Center Minneapolis Senior Secured				2.A	25,895,000	125.5940	32,522,637	25,895,000	25,895,000	0	0	0	0	4.800	4.828	MJSD	27,621	1,242,960	06/19/2018	06/15/2033
29278*-AD-6	Energy Center Minneapolis Senior Secured				2.A	25,310,513	140.7470	35,623,884	25,310,513	25,310,513	0	0	0	0	5.900	5.943	MJSD	33,185	1,493,320	06/19/2018	06/15/2035
29278*-AE-4	Energy Center Minneapolis Senior Secured				2.A	1,000,000	129.0870	1,290,872	1,000,000	1,000,000	0	0	0	0	4.830	4.859	MJSD	1,073	48,300	06/19/2018	06/15/2037
29336U-AB-3	ENLINK MIDSTREAM PARTNERS LP CORPORATE			2	3.A FE	5,196,050	98.6150	4,930,757	5,000,000	5,100,936	0	(31,442)	0	0	4.400	3.679	AO	55,000	220,000	11/08/2017	04/01/2024
29364D-AS-9	ENTERGY ARKANSAS INC CORPORATE			2	1.F FE	10,256,028	109.7050	10,984,786	10,013,000	10,136,472	0	(36,469)	0	0	3.700	3.287	JD	30,873	370,481	06/27/2018	06/01/2024
29364N-AT-5	ENTERGY MISSISSIPPI INC CORPORATE			2	1.F FE	3,191,481	110.2020	3,416,269	3,100,000	3,179,633	0	(10,042)	0	0	2.850	2.457	JD	7,363	88,350	10/23/2019	06/01/2028
29364W-AS-7	ENTERGY LOUISIANA LLC CORPORATE			2	1.F FE	6,499,723	108.5800	7,079,391	6,520,000	6,513,500	0	2,159	0	0	4.050	4.088	MS	88,020	264,060	08/19/2013	09/01/2023
29364W-AV-0	ENTERGY LOUISIANA LLC CORPORATE			2	1.F FE	154,884	109.3420	164,013	150,000	152,297	0	(508)	0	0	4.950	4.530	JJ	3,424	7,425	04/27/2015	01/15/2045
29364W-AW-8	ENTERGY LOUISIANA LLC CORPORATE			2	1.F FE	3,630,177	112.4070	3,653,236	3,250,000	3,613,892	0	(16,285)	0	0	3.250	1.554	AO	26,406	21,938	10/02/2020	04/01/2028
29364W-AY-4	ENTERGY LOUISIANA LLC CORPORATE			2	1.F FE	13,912,112	108.1450	15,384,701	14,226,000	14,025,930	0	31,068	0	0	2.400	2.661	AO	85,356	341,424	11/07/2019	10/01/2026
29364W-BB-3	ENTERGY LOUISIANA LLC CORPORATE			2	1.F FE	41,566,649	129.8070	49,590,042	38,203,000	41,493,004	0	(66,778)	0	0	4.200	3.678	MS	534,842	1,499,106	03/26/2020	09/01/2048
29364W-BD-9	ENTERGY LOUISIANA LLC CORPORATE			2	1.F FE	4,703,448	106.6780	5,029,849	4,715,000	4,703,544	0	96	0	0	2.900	2.912	MS	40,261	71,786	03/03/2020	03/15/2051
29366M-AB-4	ENTERGY ARKANSAS LLC CORPORATE			2	1.F FE	9,397,732	102.1750	9,640,213	9,435,000	9,397,701	0	(31)	0	0	2.650	2.669	JD	11,112	65,285	09/08/2020	06/15/2051
29366W-AA-4	ENTERGY MISSISSIPPI LLC CORPORATE			2	1.F FE	3,676,687	121.2600	4,516,952	3,725,000	3,677,955	0	887	0	0	3.850	3.924	JD	11,951	143,413	05/30/2019	06/01/2049
29366W-AB-2	ENTERGY MISSISSIPPI LLC CORPORATE			2	1.F FE	31,053,330	112.7790	35,525,490	31,500,000	31,057,763	0	4,433	0	0	3.500	3.576	JD	91,875	578,813	05/19/2020	06/01/2051
293791-AF-6	ENTERPRISE PRODUCTS OPER CORPORATE				2.A FE	19,728,080	140.0950	26,618,077	19,000,000	19,474,258	0	(25,327)	0	0	6.875	6.570	MS	435,417	1,306,250	05/18/2006	03/01/2033
293791-AP-4	ENTERPRISE PRODUCTS OPER CORPORATE				2.A FE	5,826,660	140.2740	8,416,454	6,000,000	5,873,806	0	5,137	0	0	6.650	6.884	AO	84,233	399,000	07/11/2006	10/15/2034
293791-AT-6	ENTERPRISE PRODUCTS OPER CORPORATE				2.A FE	4,840,150	123.8950	6,194,749	5,000,000	4,889,750	0	4,816	0	0	5.750	5.982	MS	95,833	287,500	08/25/2005	03/01/2035
29379V-AG-8	ENTERPRISE PROD OPER L.P. CORPORATE				2.A FE	580,640	139.0430	639,600	460,000	575,071	0	(3,965)	0	0	6.125	4.188	AO	5,948	28,175	07/29/2019	10/15/2039
29379V-AT-0	ENTERPRISE PROD OPER L.P. CORPORATE				2.A FE	2,692,860	136.6310	3,031,850	2,219,000	2,623,244	0	(12,135)	0	0	5.950	4.555	FA	55,013	132,031	07/29/2019	02/01/2041
29379V-AV-5	ENTERPRISE PROD OPER L.P. CORPORATE				2.A FE	6,603,688	137.2980	7,481,358	5,449,000	6,443,825	0	(25,353)	0	0	5.700	4.367	FA	117,335	282,093	06/26/2020	02/15/2042
29379V-AW-3	ENTERPRISE PROD OPER L.P. CORPORATE			2	2.A FE	5,350,350	124.2030	6,210,128	5,000,000	5,320,723	0	(9,089)	0	0	4.850	4.381	FA	91,611	242,500	07/28/2017	08/15/2042
29379V-AY-9	ENTERPRISE PROD OPER L.P. CORPORATE			2	2.A FE	5,889,723	120.1230	6,968,323	5,801,000	5,882,214	0	(2,314)	0	0	4.450	4.348	FA	97,521	258,145	03/05/2019	02/15/2043
29379V-BA-0	ENTERPRISE PROD OPER L.P. CORPORATE			2	2.A FE	27,052,319	123.5680	31,727,212	25,676,000	26,946,876	0	(32,403)	0	0	4.850	4.497	MS	366,668	1,245,286	03/01/2019	03/15/2044
29379V-BC-6	ENTERPRISE PROD OPER L.P. CORPORATE			2	2.A FE	3,121,001	128.9330	3,750,670	2,909,000	3,101,149	0	(4,517)	0	0	5.100	4.633	FA	56,047	148,359	03/01/2019	02/15/2045
29379V-BF-9	ENTERPRISE PROD OPER L.P. CORPORATE			2	2.A FE	2,660,452	126.3750	3,190,957	2,525,000	2,654,674	0	(1,614)	0	0	4.950	4.645	AO	26,386	124,988	04/09/2019	10/15/2054
29379V-BQ-5	ENTERPRISE PROD OPER L.P. CORPORATE			2	2.A FE	21,601,068	117.2700	26,836,167	22,884,000	21,648,995	0	22,526	0	0	4.250	4.600	FA	367,415	972,570	03/28/2019	02/15/2048
29379V-BU-6	ENTERPRISE PROD OPER L.P. CORPORATE			2	2.A FE	21,636,062	126.3590	26,390,130	20,885,000	21,613,685	0	(13,368)	0	0	4.800	4.574	FA	417,700	1,002,480	05/01/2019	02/01/2049
29379V-BV-4	ENTERPRISE PROD OPER L.P. CORPORATE			2	2.A FE	824,629	111.0750	916,365	825,000	824,675	0	35	0	0	3.125	3.130	JJ	10,814	27,428	06/24/2019	07/31/2029
29379V-BW-2	ENTERPRISE PROD OPER L.P. CORPORATE			2	2.A FE	6,355,447	117.0300	7,425,569	6,345,000	6,355,174	0	(135)	0	0	4.200	4.190	JJ	111,778	283,516	06/26/2019	01/31/2050
29379V-BY-8	ENTERPRISE PROD OPER L.P. CORPORATE			2	2.A FE	6,343,344	110.1550	7,049,904	6,400,000	6,344,248	0	904	0	0	3.700	3.748	JJ	99,324	128,924	01/08/2020	01/31/2051
294429-AR-6	EQUIFAX INC CORPORATE			2	2.B FE	875,008	108.0930	880,961	815,000	870,199	0	(4,810)	0	0	2.600	1.165	JD	942	13,420	07/21/2020	12/15/2025
29444G-AJ-6	EQUITABLE COMPANIES INC DEBENTURES				2.A FE	13,994,702	129.9420	18,147,693	13,966,000	13,977,049	0	(1,371)	0	0	7.000	6.983	AO	244,405	977,620	05/21/1998	04/01/2028
29481#-AE-3	Ergon Inc Senior Unsecured Note				2.C PL	19,185,000	106.1180	20,358,727	19,185,000	19,185,000	0	0	0	0	4.530	4.554	FMAN	79,666	869,081	08/29/2018	08/28/2023
29481#-AF-0	Ergon Inc Senior Unsecured Note				2.C PL	32,960,000	107.1670	35,322,370	32,960,000	32,960,000	0	0	0	0	4.550	4.575	JAJO	337,428	1,499,680	01/10/2019	01/10/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29717P-B*-7	Essex Portfolio LP Senior Note				2.A	14,735,579	100.0000	14,680,887	14,680,887	14,691,281	0	(31,516)	0	0	4.270	4.048	AO	106,220	626,874	08/01/2019	04/30/2021
29736R-AF-7	ESTEE LAUDER COMPANIES INC. CORPORATE				1.E FE	153,991	113.1900	181,105	160,000	154,777	0	151	0	0	3.700	3.925	FA	2,236	5,920	04/27/2015	08/15/2042
29736R-AG-5	ESTEE LAUDER COMPANIES INC. CORPORATE			2	1.E FE	8,575,263	132.6480	9,298,622	7,010,000	8,537,389	0	(37,874)	0	0	4.375	3.082	JD	13,631	306,688	02/06/2020	06/15/2045
29736R-AH-3	ESTEE LAUDER COMPANIES INC. CORPORATE			2	1.E FE	9,642,685	100.3770	9,681,409	9,645,000	9,644,686	0	405	0	0	1.700	1.705	MN	23,228	163,965	05/05/2016	05/10/2021
29736R-AJ-9	ESTEE LAUDER COMPANIES INC. CORPORATE			2	1.E FE	15,290,548	112.1530	16,262,250	14,500,000	15,202,378	0	(54,397)	0	0	3.150	2.252	MS	134,488	385,875	08/06/2020	03/15/2027
29736R-AK-6	ESTEE LAUDER COMPANIES INC. CORPORATE			2	1.E FE	22,272,377	131.8050	28,422,435	21,564,000	22,237,647	0	(14,922)	0	0	4.150	3.955	MS	263,500	894,906	08/24/2018	03/15/2047
29736R-AM-2	ESTEE LAUDER COMPANIES INC. CORPORATE			2	1.E FE	101,939	115.4150	115,415	100,000	101,896	0	(41)	0	0	3.125	3.025	JD	260	3,212	12/11/2019	12/01/2049
29736R-AP-5	ESTEE LAUDER COMPANIES INC. CORPORATE			2	1.E FE	19,528,253	108.2110	19,473,610	17,996,000	19,462,937	0	(65,428)	0	0	2.375	1.369	JD	35,617	231,251	08/04/2020	12/01/2029
29736R-AQ-3	ESTEE LAUDER COMPANIES INC. CORPORATE			2	1.E FE	3,516,982	110.1840	3,474,114	3,153,000	3,502,345	0	(14,637)	0	0	2.600	1.297	AO	17,306	41,444	08/04/2020	04/15/2030
299808-AH-8	EVEREST RE GROUP LTD CORPORATE			2	1.G FE	6,763,068	113.4480	7,334,396	6,465,000	6,762,115	0	(952)	0	0	3.500	3.252	AO	52,798	0	11/12/2020	10/15/2050
30036F-AA-9	EVERGY KANSAS CENTRAL INC CORPORATE			2	1.F FE	7,768,098	117.9370	9,199,082	7,800,000	7,768,302	0	204	0	0	3.450	3.472	AO	56,810	139,035	04/02/2020	04/15/2050
30040W-AH-1	EVERSOURCE ENERGY CORPORATE			2	2.A FE	1,354,388	114.6600	1,433,250	1,250,000	1,352,555	0	(1,832)	0	0	3.450	3.019	JJ	19,885	22,161	02/28/2020	01/15/2050
30161N-AS-0	EXELON CORPORATION CORPORATE			2	2.B FE	1,106,103	135.4140	1,354,141	1,000,000	1,096,600	0	(2,228)	0	0	5.100	4.441	JD	2,267	51,000	05/19/2016	06/15/2045
30224P-AE-1	EXTENDED STAY AMERICA INC SR SUB NOTES				6. *	28,619	1.0000	36,850	3,685,000	28,619	0	0	0	0	9.875	657.386	JD	0	0	10/27/2005	06/28/2013
30225V-A#-4	Extra Space Storage LP Senior Unsecured				2.B FE	12,700,000	109.3580	13,888,469	12,700,000	12,700,000	0	0	0	0	3.470	3.470	AO	100,379	440,690	10/09/2019	10/09/2029
30225V-A*-8	Extra Space Storage LP Senior Unsecured				2.B	35,140,000	111.4810	39,174,544	35,140,000	35,140,000	0	0	0	0	3.950	3.950	MS	462,677	1,388,030	08/24/2017	08/24/2027
30225V-B*-7	Extra Space Storage LP Sr. Unsecured				2.B IF	46,600,000	109.5640	51,056,747	46,600,000	46,600,000	0	0	0	0	3.480	3.480	FA	567,588	0	08/25/2020	08/25/2030
30225V-B@-5	Extra Space Storage LP Sr. Unsecured				2.B	10,000,000	109.7290	10,972,863	10,000,000	10,000,000	0	0	0	0	3.500	3.500	AO	87,500	0	10/01/2020	10/01/2030
30231G-AN-2	EXXON MOBIL CORPORATION CORPORATE			2	1.C FE	8,965,519	115.2930	11,206,465	9,720,000	9,044,098	0	16,272	0	0	3.567	4.019	MS	110,755	346,712	12/07/2015	03/06/2045
30231G-AT-9	EXXON MOBIL CORPORATION CORPORATE			2	1.C FE	11,045,747	110.8450	12,176,280	10,985,000	11,031,459	0	(8,651)	0	0	3.043	2.950	MS	111,425	334,274	04/26/2019	03/01/2026
30231G-AW-2	EXXON MOBIL CORPORATION CORPORATE			2	1.C FE	7,324,200	123.2360	8,873,015	7,200,000	7,314,017	0	(2,676)	0	0	4.114	4.012	MS	98,736	296,208	12/07/2016	03/01/2046
30231G-BA-9	EXXON MOBIL CORPORATION CORP FLOATER				1.C FE	43,000,000	100.3730	43,160,438	43,000,000	43,000,000	0	0	0	0	0.551	2.498	FMAN	30,274	606,947	08/13/2019	08/16/2022
30231G-BB-7	EXXON MOBIL CORPORATION CORPORATE				1.C FE	20,000,000	102.6410	20,528,210	20,000,000	20,000,000	0	0	0	0	1.902	1.902	FA	142,650	380,400	08/13/2019	08/16/2022
302445-AE-1	FLIR SYS INC CORPORATE			2	2.B FE	11,872,629	105.2670	12,310,978	11,695,000	11,865,781	0	(6,848)	0	0	2.500	2.325	FA	120,199	0	07/20/2020	08/01/2030
302508-AQ-9	FMR LLC BONDS 144A				1.E FE	14,087,125	147.4200	19,901,675	13,500,000	13,805,939	0	(25,605)	0	0	7.570	7.206	JD	45,420	1,021,950	04/11/2001	06/15/2029
30251B-AC-2	FMR LLC CORPORATE				1.E FE	858,141	155.4530	990,233	637,000	827,430	0	(5,960)	0	0	6.500	4.261	JD	1,955	41,405	04/27/2015	12/14/2040
30278@-AR-1	FMT Heavy Oil Transportation Senior Secu				4.B	32,563,594	106.6510	34,729,386	32,563,594	32,563,594	0	0	0	0	5.680	5.746	MON	154,134	1,849,612	12/28/2018	12/28/2028
311900-A#-1	FASTENAL COMPANY Senior Unsecured Note				1.G	1,400,000	107.1570	1,500,201	1,400,000	1,400,000	0	0	0	0	3.220	3.233	JAJO	8,891	45,080	03/01/2017	03/01/2024
31428X-AU-0	FedEx Corporation CORPORATE				2.B FE	9,339,800	118.3690	11,836,914	10,000,000	9,434,875	0	14,479	0	0	4.100	4.504	AO	86,556	410,000	06/04/2013	04/15/2043
31428X-AW-6	FedEx Corporation CORPORATE				2.B FE	3,052,427	135.0020	3,701,768	2,742,000	3,019,294	0	(6,909)	0	0	5.100	4.395	JJ	64,483	139,842	04/01/2016	01/15/2044
31428X-BB-1	FedEx Corporation CORPORATE				2.B FE	9,784,811	118.5550	12,912,981	10,892,000	9,886,576	0	21,813	0	0	4.100	4.745	FA	186,072	446,572	11/17/2015	02/01/2045
31428X-BE-5	FedEx Corporation CORPORATE			2	2.B FE	45,302,200	130.4380	59,653,006	45,733,000	45,340,347	0	7,885	0	0	4.750	4.809	MN	277,574	2,172,318	02/08/2016	11/15/2045
31428X-BG-0	FedEx Corporation CORPORATE			2	2.B FE	6,594,138	127.6850	7,892,200	6,181,000	6,556,908	0	(8,580)	0	0	4.550	4.154	AO	70,309	281,236	04/27/2016	04/01/2046
31428X-BQ-8	FedEx Corporation CORPORATE			2	2.B FE	2,180,890	120.3200	2,635,000	2,190,000	2,181,327	0	171	0	0	4.050	4.074	FA	33,507	88,695	01/29/2018	02/15/2048
31428X-BS-4	FedEx Corporation CORPORATE			2	2.B FE	15,451,842	135.8250	21,141,205	15,565,000	15,454,525	0	1,789	0	0	4.950	4.997	AO	158,374	770,468	10/15/2018	10/17/2048
316773-CH-1	FIFTH THIRD BANCORP CORPORATE				2.B FE	1,759,058	169.9130	1,992,232	1,172,500	1,665,036	0	(18,394)	0	0	8.250	4.666	MS	32,244	96,731	04/27/2015	03/01/2038
316773-CV-0	FIFTH THIRD BANCORP CORPORATE			2	2.A FE	9,603,155	118.1560	10,043,241	8,500,000	9,570,762	0	(31,140)	0	0	3.950	2.015	MS	99,792	79,000	10/13/2020	03/14/2028
31677A-AB-0	5TH 3RD BK MONEY MARKET			2	2.A FE	33,845,832	113.4420	36,080,357	31,805,000	33,485,595	0	(302,624)	0	0	3.850	2.734	MS	360,545	1,224,493	10/18/2019	03/15/2026
31677Q-BC-2	FIFTH THIRD BK CINCINNATI Corporate Publ			2	1.G FE	10,452,800	101.7180	10,171,816	10,000,000	10,063,552	0	(93,942)	0	0	2.875	1.910	AO	71,875	287,500	09/20/2016	10/01/2021
31677Q-BG-3	FIFTH THIRD BK CINCINNATI CORPORATE			2	1.G FE	5,079,100	100.7160	5,035,778	5,000,000	5,006,536	0	(17,424)	0	0	2.250	1.894	JD	5,313	112,500	09/09/2016	06/14/2021
31677Q-BM-0	FIFTH THIRD BK CINCINNATI BANK NOTE			2	1.G FE	5,042,600	114.2870	5,714,374	5,000,000	5,028,926	0	(6,020)	0	0	3.950	3.804	JJ	83,938	197,500	08/28/2018	07/28/2025
31677Q-BS-7	FIFTH THIRD BK CINCINNATI CORPORATE			2	1.G FE	37,968,080	102.8560	39,085,469	38,000,000	37,977,468	0	9,388	0	0	1.800	1.829	JJ	286,900	342,000	01/28/2020	01/30/2023
337358-BA-2	FIRST UNION CORP SUB DEBENTURES				2.B FE	11,126,678	148.1260	15,257,022	10,300,000	10,850,495	0	(22,124)	0	0	7.500	6.904	AO	163,083	772,500	11/21/1995	04/15/2035
337358-BD-6	FIRST UNION CORP SUB DEBENTURES				2.B FE	4,061,381	139.2890	5,383,538	3,865,000	3,998,910	0	(5,432)	0	0	6.550	6.188	AO	53,444	253,158	05/17/2002	10/15/2035
337738-AL-2	FISERV INC CORPORATE				2.B FE	18,586,777	101.9390	19,011,569	18,650,000	18,645,580	0	7,160	0	0	4.750	4.793	JD	39,372	885,875	06/06/2011	06/15/2021
337738-AR-9	FISERV INC CORPORATE			2	2.B FE	4,711,056	119.2860	5,009,995	4,200,000	4,674,826	0	(36,230)	0	0	4.200	2.533	AO	44,100	88,200	05/11/2020	10/01/2028
337738-BB-3	FISERV INC CORPORATE			2	2.B FE	5,281,750	106.7860	5,339,302	5,000,000	5,262,721	0	(19,029)	0	0	2.250	1.370	JD	9,375	61,875	07/08/2020	06/01/2027
337932-AC-1	FIRSTENERGY CORP NOTES				3.B FE	22,915,643	142.4550	30,271,590	21,250,000	22,270,043	0	(63,952)	0	0	7.375	6.736	MN	200,252	1,567,188	05/18/2006	11/15/2031
000000-00-0	540 Commercial NMTC Investment Leveraged				5.B GI	9,376,234	99.9260	9,744,909	9,752,141	9,454,817	0	31,735	0	0	5.000	5.550	MON	1,354	487,607	06/01/2018	10/11/2027
338915-AH-4	FLEETBOSTON FINL CORP SUB DEBENTURES				2.A FE	5,550,209	132.4090	6,493,337	4,904,000	5,191,906	0	(32,250)	0	0	6.875	5.845	JJ	155,464	337,150	02/04/2004	01/15/2028
338915-AM-3	FLEETBOSTON FINL CORP SUB DEBENTURES				2.A FE	27,482,099	132.5510	36,451,548	27,500,000	27,491,664	0	718	0	0	6.700	6.705	JJ	849,597	1,842,500	09/25/2000	07/15/2028
340711-AW-0	Florida Gas Transmission CORPORATE			2	2.B FE	1,227,233	113.6330	1,397,681	1,230,000	1,228,574	0	274	0	0	4.350	4.378	JJ	24,672	53,505	07/07/2015	07/15/2025
341081-EP-8	FLORIDA POWER & LIGHT 1ST MORTGAGE				1.E FE	8,264,423	140.0690	10,638,221	7,595,000	8,038,344	0	(25,847)	0	0	5.850	5.193	FA	185,128	444,308	10/06/2009	02/01/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
341081-EQ-6	FLORIDA POWER & LIGHT 1ST MORTGAGE				1.E FE	6,508,810	144.1920	10,093,420	7,000,000	6,666,435	0	15,880	0	0	5.625	6.155	AO	98,438	393,750	07/11/2006	04/01/2034
341081-ER-4	FLORIDA POWER & LIGHT CORPORATE				1.E FE	11,551,923	144.6590	16,404,363	11,340,000	11,494,081	0	(8,931)	0	0	5.950	5.789	AO	168,683	674,730	04/27/2015	10/01/2033
341081-ES-2	FLORIDA POWER & LIGHT CORPORATE				1.E FE	4,986,200	137.9240	6,896,225	5,000,000	4,990,605	0	414	0	0	5.650	5.669	FA	117,708	282,500	01/26/2004	02/01/2035
341081-ET-0	FLORIDA POWER & LIGHT CORPORATE				1.E FE	339,769	138.2010	396,638	287,000	328,510	0	(2,155)	0	0	4.950	3.651	JD	1,184	14,207	04/27/2015	06/01/2035
341081-EU-7	FLORIDA POWER & LIGHT CORP				1.E FE	7,562,499	139.7390	10,734,770	7,682,000	7,612,655	0	1,524	0	0	5.400	5.471	MS	138,276	414,828	04/27/2015	09/01/2035
341081-EV-5	FLORIDA POWER & LIGHT CORPORATE				1.E FE	607,220	141.1280	705,639	500,000	592,031	0	(3,984)	0	0	5.650	4.078	FA	11,771	28,250	12/07/2016	02/01/2037
341081-FA-0	FLORIDA POWER & LIGHT CORPORATE				1.E FE	29,140,868	149.1920	41,791,786	28,012,000	28,870,702	0	(34,659)	0	0	5.950	5.649	FA	694,464	1,666,714	04/27/2015	02/01/2038
341081-FB-8	FLORIDA POWER & LIGHT CORPORATE				1.E FE	14,270,660	151.5500	17,749,562	11,712,000	13,824,403	0	(73,507)	0	0	5.960	4.499	AO	174,509	698,035	04/27/2015	04/01/2039
341081-FC-6	FLORIDA POWER & LIGHT CORPORATE				1.E FE	22,754,395	148.6810	30,710,018	20,655,000	22,343,124	0	(54,894)	0	0	5.690	5.006	MS	391,756	1,175,270	04/27/2015	03/01/2040
341081-FD-4	FLORIDA POWER & LIGHT CORPORATE			2	1.E FE	16,548,084	142.3100	23,099,788	16,232,000	16,502,080	0	(9,012)	0	0	5.250	5.108	FA	355,075	852,180	12/07/2016	02/01/2041
341081-FE-2	FLORIDA POWER & LIGHT CORPORATE			2	1.E FE	16,845,687	137.1030	20,779,336	15,156,000	16,533,768	0	(44,900)	0	0	5.125	4.418	JD	64,729	776,745	02/11/2013	06/01/2041
341081-FF-9	FLORIDA POWER & LIGHT CORPORATE			2	1.E FE	14,165,038	127.2160	17,843,294	14,026,000	14,132,991	0	(3,689)	0	0	4.125	4.067	FA	241,072	578,573	10/05/2015	02/01/2042
341081-FG-7	FLORIDA POWER & LIGHT CORPORATE			2	1.E FE	26,991,594	126.9890	34,199,281	26,931,000	26,995,417	0	(3,419)	0	0	4.050	4.027	JD	90,892	1,090,706	10/17/2016	06/01/2042
341081-FH-5	FLORIDA POWER & LIGHT CORPORATE			2	1.E FE	9,753,500	123.3080	12,330,837	10,000,000	9,793,945	0	5,813	0	0	3.800	3.941	JD	16,889	380,000	02/05/2013	12/15/2042
341081-FL-6	FLORIDA POWER & LIGHT CORPORATE			2	1.D FE	3,017,373	128.4040	3,852,125	3,000,000	3,016,998	0	(452)	0	0	4.050	4.012	AO	30,375	121,500	01/03/2019	10/01/2044
341081-FP-7	FLORIDA POWER & LIGHT CORPORATE			2	1.D FE	6,497,832	124.5930	8,419,977	6,758,000	6,509,711	0	5,124	0	0	3.700	3.922	JD	20,837	250,046	08/22/2018	12/01/2047
341081-FQ-5	FLORIDA POWER & LIGHT CORPORATE			2	1.D FE	14,665,293	129.8930	18,961,834	14,598,000	14,661,748	0	(1,367)	0	0	3.950	3.923	MS	192,207	576,621	08/23/2018	03/01/2048
341081-FR-3	FLORIDA POWER & LIGHT CORPORATE			2	1.D FE	885,000	132.8530	996,396	750,000	881,435	0	(3,064)	0	0	4.125	3.154	JD	2,578	30,938	10/30/2019	06/01/2048
341081-FU-6	FLORIDA POWER & LIGHT CORPORATE			2	1.D FE	11,926,800	130.2990	13,029,909	10,000,000	11,887,512	0	(39,288)	0	0	3.990	2.983	MS	133,000	399,000	02/05/2020	03/01/2049
341081-FX-0	FLORIDA POWER & LIGHT CORPORATE			2	1.D FE	3,303,820	115.5590	3,842,320	3,325,000	3,304,321	0	474	0	0	3.150	3.183	AO	26,184	109,974	09/10/2019	10/01/2049
341099-CB-3	DUKE ENERGY FLORIDA LLC 1ST MORTGAGE				1.F FE	24,106,290	134.5790	32,298,957	24,000,000	24,063,217	0	(3,637)	0	0	5.900	5.868	MS	472,000	1,416,000	02/27/2003	03/01/2033
341099-CH-0	DUKE ENERGY FLORIDA LLC CORPORATE				1.F FE	5,907,484	152.7500	8,790,745	5,755,000	5,871,564	0	(4,040)	0	0	6.350	6.151	MS	107,603	365,443	03/06/2009	09/15/2037
341099-CL-1	DUKE ENERGY FLORIDA LLC CORPORATE				1.F FE	20,044,134	155.3550	28,276,205	18,201,000	19,618,393	0	(48,561)	0	0	6.400	5.680	JD	51,772	1,164,864	09/10/2009	06/15/2038
34489@-AD-9	Football Club Term Notes 2019 Senior Sec				1.F FE	1,125,000	104.9960	1,181,206	1,125,000	1,125,000	0	0	0	0	3.480	3.480	OCT	9,570	39,476	10/08/2019	10/05/2034
345370-BR-0	FORD MOTOR CO CORPORATE				3.B FE	1,758,704	121.2670	1,455,203	1,200,000	1,706,949	0	(10,089)	0	0	7.400	4.590	MN	14,800	88,800	04/27/2015	11/01/2046
345370-CA-6	FORD MOTOR CO NOTES				3.B FE	1,184,750	128.1860	6,074,715	4,739,000	1,369,744	0	45,712	0	0	7.450	29.829	JJ	161,817	353,056	12/21/2005	07/16/2031
345370-CQ-1	FORD MOTOR CO CORPORATE				3.B FE	2,141,114	101.3500	1,996,592	1,970,000	2,120,186	0	(4,071)	0	0	4.750	4.215	JJ	43,148	93,575	04/27/2015	01/15/2043
345397-VU-4	FORD MOTOR CREDIT CO LLC CORPORATE				3.B FE	7,148,887	102.1740	6,512,545	6,374,000	6,461,659	0	(145,914)	0	0	5.875	3.478	FA	154,990	374,473	12/10/2015	08/02/2021
34959J-AH-1	FORTIVE CORP CORPORATE			2	2.B FE	78,353	123.0740	92,306	75,000	78,112	0	(71)	0	0	4.300	4.035	JD	143	3,225	06/20/2017	06/15/2046
35671D-BC-8	FREEPORT-MCMORAN INC CORPORATE			2	3.B FE	3,701,959	124.5250	5,721,932	4,595,000	3,762,877	0	11,677	0	0	5.450	6.983	MS	73,737	250,428	12/07/2015	03/15/2043
35851*-AA-4	Frnds of Marion P Thms Chtr Sc Senior De				3.B	8,303,847	100.6050	8,280,655	8,230,855	8,234,381	0	(10,580)	0	0	7.000	6.678		147,241	585,763	06/01/2018	02/28/2021
36389*-AQ-8	E J Gallo Winery SRNT				1.G	4,005,000	109.8340	4,398,860	4,005,000	4,005,000	0	0	0	0	7.560	7.631	FMAN	41,211	302,778	08/11/1995	08/11/2023
36389*-AR-6	E J Gallo Winery SRNT				1.G	41,700,000	118.3490	49,351,497	41,700,000	41,700,000	0	0	0	0	6.860	6.917	JAJO	715,155	2,860,620	03/31/1998	04/01/2026
36389*-AS-4	E J Gallo Winery SRNT				1.G	50,000,000	116.9750	58,487,588	50,000,000	50,000,000	0	0	0	0	6.800	6.858	JAJO	850,000	3,400,000	06/10/1998	04/01/2024
36389*-AT-2	E J Gallo Winery Senior Note				1.G	100,000,000	124.1510	124,150,897	100,000,000	100,000,000	0	0	0	0	6.750	6.806	JAJO	1,162,500	6,750,000	01/29/1999	01/29/2027
36714#-AA-5	The Gas Company, LLC Senior Secured Note				2.B	18,000,000	103.4560	18,622,159	18,000,000	18,000,000	0	0	0	0	4.220	4.220	FA	301,730	759,600	08/08/2012	08/08/2022
367208-AA-9	Gas Transmission Northwest LLC Sr. Unsec				1.G	6,060,000	107.6330	6,522,568	6,060,000	6,060,000	0	0	0	0	3.120	3.120	JD	15,756	94,536	06/01/2020	06/01/2030
36734*-AA-5	Gate Technologies LLC Senior Term Loan				6. Z	1	0.0000	2	1,725,000	1	0	0	0	0	10.000	2,619.843	JAJO	0	0	04/10/2012	04/09/2022
36871Q-AC-3	GENENTECH INC CORPORATE				1.C FE	2,364,490	139.2930	3,482,330	2,500,000	2,406,947	0	4,045	0	0	5.250	5.628	JJ	60,521	131,250	12/15/2005	07/15/2035
369550-AZ-1	GENERAL DYNAMICS CORP CORPORATE			2	1.F FE	14,505,356	109.6920	14,741,568	13,439,000	14,456,395	0	(56,048)	0	0	2.625	1.411	MN	45,077	189,512	08/27/2020	11/15/2027
369550-BC-1	GENERAL DYNAMICS CORP CORPORATE			2	1.F FE	23,057,247	117.0710	26,844,325	22,930,000	23,032,924	0	(12,634)	0	0	3.750	3.677	MN	109,873	859,875	01/07/2019	05/15/2028
369550-BF-4	GENERAL DYNAMICS CORP CORP FLOATER				1.F FE	25,000,000	100.1150	25,028,653	25,000,000	25,000,000	0	0	0	0	0.594	2.736	FMAN	20,612	369,778	05/08/2018	05/11/2021
369550-BG-2	GENERAL DYNAMICS CORP CORPORATE			2	1.F FE	28,533,296	111.9480	31,866,028	28,465,000	28,512,020	0	(11,119)	0	0	3.500	3.454	MN	127,302	996,275	01/11/2019	05/15/2025
369550-BH-0	GENERAL DYNAMICS CORP CORPORATE			2	1.F FE	5,469,290	130.1410	5,973,492	4,590,000	5,444,298	0	(24,992)	0	0	4.250	2.950	AO	48,769	100,789	04/03/2020	04/01/2040
369550-BJ-6	GENERAL DYNAMICS CORP CORPORATE			2	1.F FE	81,048,798	136.3750	85,004,152	62,331,000	80,822,522	0	(226,276)	0	0	4.250	2.749	AO	662,267	1,019,811	10/20/2020	04/01/2050
369550-BL-1	GENERAL DYNAMICS CORP CORPORATE			2	1.F FE	4,806,648	115.0880	4,833,690	4,200,000	4,776,446	0	(30,202)	0	0	3.500	1.157	AO	36,750	75,950	08/31/2020	04/01/2027
369550-BM-9	GENERAL DYNAMICS CORP CORPORATE			2	1.F FE	4,117,237	118.7670	4,102,197	3,454,000	4,087,307	0	(29,930)	0	0	3.625	1.445	AO	31,302	64,691	07/15/2020	04/01/2030
369604-BH-5	GENERAL ELECTRIC CO CORPORATE				2.B FE	28,178,281	122.2190	34,526,844	28,250,000	28,189,450	0	1,197	0	0	4.500	4.514	MS	388,438	1,271,250	01/04/2016	03/11/2044
36962G-3A-0	GENERAL ELEC CAP CORP CORPORATE				2.B FE	579,407	137.0830	685,414	500,000	577,864	0	(1,543)	0	0	6.150	4.780	FA	12,300	15,375	06/26/2020	08/07/2037
36962G-4B-7	GENERAL ELEC CAP CORP CORPORATE				2.B FE	305,803	147.2390	368,098	250,000	304,863	0	(940)	0	0	6.875	5.012	JJ	8,164	8,594	06/26/2020	01/10/2039
36962G-XZ-2	GENERAL ELEC CAP CORP NOTES				2.B FE	31,632,018	140.1520	42,683,174	30,455,000	31,172,851	0	(45,441)	0	0	6.750	6.442	MS	605,293	2,055,713	11/20/2006	03/15/2032
370334-BJ-2	GENERAL MILLS INC CORPORATE				2.B FE	11,509,080	142.1650	15,638,114	11,000,000	11,409,376	0	(12,098)	0	0	5.400	5.096	JD	26,400	594,000	07/28/2010	06/15/2040
370334-BP-8	GENERAL MILLS INC CORPORATE			2	2.B FE	2,317,871	125.7940	2,893,262	2,300,000	2,314,986	0	(427)	0	0	4.150	4.104	FA	36,059	95,450	03/01/2013	02/15/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
370334-CJ-1	GENERAL MILLS INC CORPORATE			2	2.B FE	46,979,513	140.1510	60,448,572	43,131,000	46,896,078	0	(67,461)	0	0	4.700	4.144	AO	416,693	1,895,745	05/13/2020	04/17/2048
37045X-AL-0	GENERAL MOTORS FINANCIAL CO IN				2.C FE	990,940	107.8820	1,078,819	1,000,000	996,724	0	1,266	0	0	4.250	4.395	MN	5,431	42,500	01/08/2016	05/15/2023
37045X-AQ-9	GENERAL MOTORS FINANCIAL CO IN CORPORATE				2.C FE	16,702,676	102.6680	16,807,699	16,371,000	16,416,640	0	(61,306)	0	0	4.375	3.978	MS	190,995	716,231	12/10/2015	09/25/2021
37045X-AW-6	GENERAL MOTORS FINANCIAL CO IN CORPORATE			2	2.C FE	671,279	102.9510	720,654	700,000	693,551	0	4,801	0	0	3.450	4.196	AO	5,434	24,150	12/15/2015	04/10/2022
37045X-DA-1	GENERAL MOTORS FINANCIAL CO IN CORPORATE			2	2.C FE	3,428,068	105.7290	3,436,181	3,250,000	3,426,432	0	(1,635)	0	0	2.700	1.806	FA	31,931	0	12/04/2020	08/20/2027
372460-B#-1	Genuine Parts Company Senior Note				2.B	141,067,934	104.9880	145,285,546	138,382,577	140,495,625	0	(573,055)	0	0	3.240	2.603	JD	361,179	4,483,596	03/02/2020	12/04/2023
373298-BU-1	GEORGIA PACIFIC LLC NOTES				1.G FE	10,838,122	161.6630	17,887,959	11,065,000	10,919,862	0	5,763	0	0	8.875	9.052	MN	125,480	982,019	04/01/2016	05/15/2031
37331N-AD-3	GEORGIA-PACIFIC LLC CORPORATE			2	1.G FE	4,999,850	107.4610	5,373,058	5,000,000	4,999,932	0	2	0	0	3.734	3.734	JJ	86,089	186,700	06/18/2013	07/15/2023
37331N-AL-5	GEORGIA-PACIFIC LLC CORPORATE			2	1.G FE	10,476,500	105.6990	10,569,891	10,000,000	10,443,599	0	(32,901)	0	0	2.100	1.347	AO	35,583	105,000	07/07/2020	04/30/2027
373334-GC-9	GEORGIA POWER COMPANY CORPORATE				2.A FE	4,913,400	133.6200	6,681,014	5,000,000	4,935,992	0	2,330	0	0	5.650	5.772	MS	94,167	282,500	04/30/2007	03/01/2037
373334-JN-2	GEORGIA POWER COMPANY CORPORATE				2.A FE	13,449,780	135.6590	18,313,970	13,500,000	13,459,257	0	1,201	0	0	5.950	5.977	FA	334,688	803,250	02/04/2009	02/01/2039
373334-JR-3	GEORGIA POWER COMPANY CORPORATE				2.A FE	2,541,354	130.4800	3,261,995	2,500,000	2,536,952	0	(1,117)	0	0	5.400	5.275	JD	11,250	135,000	12/07/2015	06/01/2040
373334-KA-8	GEORGIA POWER COMPANY CORPORATE				2.A FE	8,403,153	126.4530	11,153,128	8,820,000	8,451,604	0	9,146	0	0	4.300	4.599	MS	111,671	379,260	12/07/2015	03/15/2043
373628-AA-0	Georgia Trans First Mortgage Oblig Serie				1.D	5,607,985	117.0970	5,655,771	4,830,000	5,252,671	0	(35,268)	0	0	5.590	3.401	MJSD	750	269,997	09/02/2014	06/30/2030
374297-A*-0	Getty Realty Corp New Senior Unsecured				2.C FE	20,649,521	107.3330	22,167,570	20,652,988	20,651,663	0	496	0	0	5.350	5.388	FMAN	110,493	1,104,935	04/01/2016	06/02/2023
374297-A@-8	Getty Realty Corp New Senior Unsecured N				2.C FE	20,500,000	109.1320	22,372,155	20,500,000	20,500,000	0	0	0	0	4.750	4.750	FMAN	97,375	973,750	02/21/2017	02/25/2025
374297-B@-7	Getty Realty Corp New Sr. Unsecured				2.C FE	11,300,000	104.2980	11,785,730	11,300,000	11,300,000	0	0	0	0	3.520	3.535	FMAN	39,776	397,760	09/12/2019	09/12/2029
374297-C@-6	Getty Realty Corp New Sr. Unsecured				2.C	11,645,000	103.3350	12,033,356	11,645,000	11,645,000	0	0	0	0	3.430	3.430	FMAN	31,066	0	12/04/2020	11/25/2030
375558-AS-2	GILEAD SCIENCES INC CORPORATE			2	2.A FE	8,665,400	144.6160	10,701,600	7,400,000	8,479,007	0	(31,552)	0	0	5.650	4.546	JD	34,842	418,100	04/16/2014	12/01/2041
375558-AX-1	GILEAD SCIENCES INC CORPORATE			2	2.A FE	219,027	131.9710	263,941	200,000	217,077	0	(441)	0	0	4.800	4.212	AO	2,400	9,600	04/01/2016	04/01/2044
375558-BD-4	GILEAD SCIENCES INC CORPORATE			2	2.A FE	1,525,902	132.6630	1,989,945	1,500,000	1,523,552	0	(505)	0	0	4.750	4.642	MS	23,750	71,250	12/07/2015	03/01/2046
375558-BG-7	GILEAD SCIENCES INC CORPORATE			2	2.A FE	1,691,726	128.9490	2,140,554	1,660,000	1,685,742	0	(1,285)	0	0	4.600	4.451	MS	25,453	76,360	12/07/2015	09/01/2035
375558-BV-4	GILEAD SCIENCES INC CORP FLOATER			2	2.A FE	21,000,000	100.2140	21,044,984	21,000,000	21,000,000	0	0	0	0	0.771	0.755	MJSD	1,349	38,870	09/23/2020	09/29/2023
375558-BW-2	GILEAD SCIENCES INC CORPORATE			2	2.A FE	20,992,650	100.2630	21,055,171	21,000,000	20,993,226	0	576	0	0	0.750	0.762	MS	39,813	0	09/23/2020	09/29/2023
377372-AB-3	GLAXOSMITHKLINE CAP INC CORPORATE				1.F FE	5,094,665	142.0790	7,302,851	5,140,000	5,108,714	0	1,549	0	0	5.375	5.439	AO	58,325	276,275	01/13/2009	04/15/2034
377372-AE-7	GLAXOSMITHKLINE CAP INC CORP FOREIGN				1.F FE	88,369,257	158.0110	126,431,247	80,014,000	86,738,327	0	(278,294)	0	0	6.375	5.551	MN	651,781	5,100,893	12/07/2016	05/15/2038
377372-AJ-6	GLAXOSMITHKLINE CAP INC CORPORATE				1.F FE	4,381,486	129.0860	4,524,470	3,505,000	4,362,206	0	(17,984)	0	0	4.200	2.721	MS	42,118	77,910	05/08/2020	03/18/2043
377372-AN-7	GLAXOSMITHKLINE CAP INC CORPORATE				1.F FE	7,302,625	119.0010	7,816,013	6,568,000	7,240,473	0	(62,152)	0	0	3.875	2.354	MN	32,521	254,510	03/30/2020	05/15/2028
37940X-AA-0	GLOBAL PAYMENTS INC CORPORATE			2	2.C FE	4,090,159	107.1620	4,377,576	4,085,000	4,088,887	0	(895)	0	0	2.650	2.625	FA	40,895	108,553	08/19/2019	02/15/2025
379463-A@-1	Global Water Resources, Inc. Senior Secu				2.A PL	5,000,000	113.1940	5,659,718	5,000,000	5,000,000	0	0	0	0	4.580	4.580	JD	10,178	229,000	06/24/2016	06/16/2036
38119#-AC-8	Golden Spread Elec Coop Inc. Senior Secu				1.D	25,087,964	112.5120	26,838,718	23,854,177	24,588,405	0	(66,127)	0	0	4.350	3.729	FA	409,377	1,040,500	09/02/2014	08/10/2031
38119#-AD-6	Golden Spread Elec Coop Inc. Senior Secu				1.D	30,456,899	121.3830	36,969,551	30,456,899	30,456,899	0	0	0	0	4.950	4.949	FA	594,786	1,511,747	08/11/2011	08/10/2041
38119#-AE-4	Golden Spread Elec Coop Inc. Sr. Secured				1.D	2,581,920	110.1490	2,942,437	2,671,329	2,593,256	0	2,541	0	0	3.820	4.110	MS	29,763	102,045	03/15/2016	03/16/2045
38141E-C3-1	GOLDMAN SACHS CORPORATE			2	2.A FE	28,674,457	138.2030	37,066,098	26,820,000	28,504,729	0	(42,467)	0	0	4.800	4.363	JJ	618,648	1,287,360	06/30/2017	07/08/2044
38141G-FD-1	GOLDMAN SACHS GROUP INC CORPORATE				2.B FE	7,248,143	152.5740	8,570,065	5,617,000	6,978,153	0	(52,751)	0	0	6.750	4.651	AO	94,787	379,148	04/27/2015	10/01/2037
38141G-GM-0	GOLDMAN SACHS GROUP INC CORPORATE				2.A FE	31,633,505	157.2520	38,375,779	24,404,000	31,049,275	0	(207,507)	0	0	6.250	4.223	FA	635,521	1,525,250	06/19/2019	02/01/2041
38141G-GQ-1	GOLDMAN SACHS GROUP INC CORPORATE				2.A FE	7,495,950	102.7750	7,708,119	7,500,000	7,499,391	0	491	0	0	5.250	5.257	JJ	168,438	393,750	07/22/2011	07/27/2021
38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE			2	2.A FE	123,154,743	139.1230	155,703,390	111,918,000	122,179,215	0	(242,795)	0	0	4.750	4.146	AO	1,033,687	5,316,105	03/05/2018	10/21/2045
38141G-XM-1	GOLDMAN SACHS GROUP INC CORP FLOATER			2	1.G FE	7,600,000	101.1360	7,686,318	7,600,000	7,600,000	0	0	0	0	1.093	0.931	JD	5,076	0	12/04/2020	12/09/2026
38143Y-AC-7	GOLDMAN SACHS CORPORATE				2.B FE	20,938,260	146.5590	30,777,460	21,000,000	20,953,045	0	1,661	0	0	6.450	6.472	MN	225,750	1,354,500	04/10/2006	05/01/2036
38148L-AF-3	GOLDMAN SACHS GROUP INC/THE CORPORATE				2.B FE	3,803,504	140.0100	4,620,342	3,300,000	3,793,929	0	(10,608)	0	0	5.150	4.131	MN	18,411	169,950	02/28/2020	05/22/2045
38148Y-AA-6	GOLDMAN SACHS GROUP INC/THE CORP FLOATER			2	2.A FE	5,448,864	121.9310	6,559,878	5,380,000	5,429,128	0	(12,780)	0	0	4.017	3.849	AO	36,619	216,115	01/17/2018	10/31/2038
382550-BF-7	GOODYEAR TIRE & RUBR CO CORPORATE			2	4.A FE	1,825,000	102.4610	1,869,917	1,825,000	1,825,000	0	0	0	0	5.000	4.998	MN	7,858	91,250	05/10/2016	05/31/2026
384109-B@-2	Graco Inc Senior Note				2.A	12,650,000	108.6270	13,741,308	12,650,000	12,650,000	0	0	0	0	5.010	5.010	MJSD	35,209	633,765	03/11/2011	03/11/2023
384109-C*-3	Graco Inc Senior Note				2.A	11,901,165	120.9570	13,819,293	11,425,000	11,702,066	0	(44,330)	0	0	5.350	4.865	MJSD	33,958	611,238	03/15/2016	07/26/2026
38479*-AP-7	Grain Processing Corporation Senior Note				2.C	7,500,000	109.1230	8,184,232	7,500,000	7,500,000	0	0	0	0	5.000	5.031	FMAN	47,917	414,063	05/22/2014	08/15/2025
38479*-AQ-5	Grain Processing Corporation Senior Note				2.C	3,812,167	114.5480	4,366,758	3,812,167	3,812,167	0	0	0	0	5.970	6.014	MJSD	10,115	247,441	05/22/2014	12/15/2026
38479*-AT-9	Grain Processing Corporation Senior Unse				2.C	1,000,000	115.6910	1,156,911	1,000,000	1,000,000	0	0	0	0	4.380	4.404	MJSD	1,947	49,008	02/27/2018	03/15/2029
384802-AB-0	WW GRAINGER INC CORPORATE			2	1.G FE	21,989,824	133.2710	28,126,869	21,105,000	21,901,649	0	(19,227)	0	0	4.600	4.342	JD	43,148	970,830	04/08/2016	06/15/2045
384802-AC-8	WW GRAINGER INC CORPORATE			2	1.G FE	20,132,569	118.5080	24,021,562	20,270,000	20,144,383	0	2,892	0	0	3.750	3.788	MN	97,127	760,125	05/09/2016	05/15/2046
386088-AH-1	DIAGEO INVESTMENT CORP COMPANY GUARNT				1.G FE	17,532,370	167.3770	26,828,827	16,029,000	17,139,164	0	(49,425)	0	0	7.450	6.666	AO	252,101	1,194,161	04/01/2016	04/15/2035
38807#-AA-9	Grant County Wind, LLC Senior Note				3.A PL	6,560,436	120.2390	7,888,205	6,560,436	6,560,436	0	0	0	0	7.500	7.567	MJSD	1,367	492,033	09/20/2011	06/30/2030
38869P-AK-0	GRAPHIC PACKAGING INTL CORP CORPORATE			2	3.B FE	3,897,600	100.0400	3,713,480	3,712,000	3,713,696	0	(42,706)	0	0	4.750	3.567	AO	37,223	176,320	05/26/2016	04/15/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38869P-AL-8	GRAPHIC PACKAGING INTL CORP CORPORATE			2	3.B FE	4,715,000	104.7910	4,883,241	4,660,000	4,677,090	0	(9,948)	0	0	4.875	4.637	MN	29,028	227,175	12/08/2016	11/15/2022
38869P-AM-6	GRAPHIC PACKAGING INTL CORP CORPORATE			2	3.B FE	1,606,981	106.7970	1,705,541	1,597,000	1,601,806	0	(1,284)	0	0	4.125	4.029	FA	24,887	65,876	09/23/2016	08/15/2024
389375-AJ-5	GRAY TELEVISION INC CORPORATE			2	4.A FE	478,750	104.8340	524,171	500,000	486,211	0	2,009	0	0	5.875	6.475	JJ	13,545	29,375	12/05/2016	07/15/2026
390568-AC-3	Great Lakes Cheese Co Inc. Senior Note				2.B	14,155,000	102.3250	14,484,107	14,155,000	14,155,000	0	0	0	0	5.100	5.132	FMAN	110,291	721,905	08/04/2011	08/06/2021
390568-AD-1	Great Lakes Cheese Co Inc. Senior Note				2.B	6,250,000	107.6520	6,728,221	6,250,000	6,250,000	0	0	0	0	3.800	3.818	JAJO	40,243	237,500	01/31/2014	01/31/2024
390568-AE-9	Great Lakes Cheese Co Inc. Senior Unsecu				2.B	7,400,000	107.2720	7,938,138	7,400,000	7,400,000	0	0	0	0	3.360	3.374	MJSD	3,453	248,640	09/26/2017	09/27/2027
390568-AF-6	Great Lakes Cheese Co Inc. Senior Unsecu				2.B	5,320,000	117.7640	6,265,027	5,320,000	5,320,000	0	0	0	0	4.540	4.565	FMAN	36,900	241,528	08/06/2019	08/06/2029
39063#-AE-8	Great Lakes Hydro America LLC Dent in a				2.C PL	15,000,000	101.6740	15,251,076	15,000,000	15,000,000	0	0	0	0	3.420	3.435	FMAN	47,025	513,000	06/21/2019	01/31/2022
39121J-A*-1	Great River Energy First Mortgage Bonds				1.G	3,387,604	102.2030	2,911,597	2,848,837	2,902,644	0	(57,107)	0	0	5.810	1.994	JJ	82,759	165,517	01/01/2013	07/01/2021
39265*-AH-1	Green Bay Packaging Senior Note				2.A	1,515,455	106.5050	1,614,042	1,515,455	1,515,455	0	0	0	0	5.760	5.800	MJSD	2,425	87,290	12/21/2007	12/21/2022
39265*-AJ-7	Green Bay Packaging Senior Note				2.A	13,636,364	107.9840	14,725,024	13,636,364	13,636,364	0	0	0	0	4.240	4.262	MJSD	1,606	578,182	06/30/2011	06/30/2026
39265*-AN-8	Green Bay Packaging Senior Unsecured Not				2.A	11,935,000	112.5510	13,432,999	11,935,000	11,935,000	0	0	0	0	3.760	3.778	FMAN	56,095	450,003	07/08/2019	05/15/2034
392709-A@-0	Green Brick Partners, Inc. Sr. Unsecured				3.C	19,500,000	105.4230	20,557,442	19,500,000	19,500,000	0	0	0	0	3.350	3.350	FMAN	63,510	163,313	08/26/2020	08/26/2027
39301#-AC-4	Green Diamond Resource Company Senior No				2.B	9,400,000	117.8540	11,078,265	9,400,000	9,400,000	0	0	0	0	4.270	4.270	MS	102,575	401,380	09/29/2014	10/01/2029
39301#-AD-2	Green Diamond Resource Company Senior No				2.B	5,000,000	117.2050	5,860,262	5,000,000	5,000,000	0	0	0	0	4.270	4.270	MS	54,561	213,500	09/29/2014	09/29/2034
393154-L@-6	Green Mountain Power Corp Series UU Bond				1.F	5,000,000	132.9920	6,649,602	5,000,000	5,000,000	0	0	0	0	6.830	6.830	MN	43,636	341,500	05/15/2008	05/15/2028
39526@-AC-5	Greenheck Fan Corporation Senior Secured				2.C	37,058,140	102.7120	37,984,618	36,981,789	37,007,812	0	(35,769)	0	0	5.100	5.029	MJSD	78,586	1,886,071	08/01/2019	09/16/2021
39526@-AD-3	Greenheck Fan Corporation Senior Note				2.C	741,931	105.5570	770,297	729,748	734,947	0	(1,090)	0	0	3.910	3.582	MJSD	1,506	28,533	04/01/2016	09/12/2024
39808C-A*-6	Gridiron Funding, LLC Senior Secured Not				2.C PL	15,900,000	118.0120	18,763,939	15,900,000	15,900,000	0	0	0	0	5.640	5.678	MJSD	2,491	896,760	05/15/2017	06/30/2027
39831@-AA-9	Griffith Foods International Senior Unse				2.C	7,500,000	123.3090	9,248,184	7,500,000	7,500,000	0	0	0	0	4.520	4.545	JAJO	57,442	339,000	01/30/2019	01/30/2034
39839#-AF-8	Griffith Laboratories Int'l Senior Note				2.C	5,625,000	115.1030	6,474,527	5,625,000	5,625,000	0	0	0	0	5.470	5.506	JAJO	64,956	307,688	01/15/2014	01/15/2029
39985#-AC-7	Growmark Inc. Series C Senior Note				2.C	11,000,000	107.0790	11,778,636	11,000,000	11,000,000	0	0	0	0	5.290	5.290	JD	17,780	581,900	12/20/2010	12/20/2022
39985#-AD-5	Growmark Inc. Series D Senior Note				2.C	40,000,000	116.5490	46,619,416	40,000,000	40,000,000	0	0	0	0	5.540	5.540	JD	67,711	2,216,000	12/20/2010	12/20/2025
39985#-AE-3	Growmark Inc. Sr. Secured				2.C	1,000,000	109.0320	1,090,323	1,000,000	1,000,000	0	0	0	0	3.680	3.680	JD	1,124	36,800	09/30/2019	09/30/2029
400648-AA-5	Guadalupe Valley Elec Coop Inc Senior Se				1.D	21,559,680	112.4050	24,233,204	21,558,750	21,559,585	0	(37)	0	0	3.770	3.769	JD	67,730	812,765	12/18/2017	12/01/2041
40146#-AA-5	Guardian Pipeline LLC Senior Note				2.B	511,400	106.9340	546,859	511,400	511,400	0	0	0	0	7.610	7.683	MJSD	108	38,917	11/08/2001	12/31/2022
40146#-AC-1	Guardian Pipeline LLC Senior Note				2.B	195,775	106.3930	208,291	195,775	195,775	0	0	0	0	7.830	7.907	MJSD	43	15,329	12/10/2001	09/30/2022
40146#-AD-9	Guardian Pipeline LLC Senior Note				2.B	261,044	106.5500	278,142	261,044	261,044	0	0	0	0	7.990	8.070	MJSD	58	20,857	01/09/2002	09/30/2022
40146#-AE-7	Guardian Pipeline LLC Senior Note				2.B	167,800	106.1970	178,199	167,800	167,800	0	0	0	0	7.630	7.704	MJSD	36	12,803	02/11/2002	09/30/2022
40146#-AF-4	Guardian Pipeline LLC Senior Note				2.B	242,385	106.4810	258,094	242,385	242,385	0	0	0	0	7.920	7.999	MJSD	53	19,197	03/04/2002	09/30/2022
40146#-AG-2	Guardian Pipeline LLC Senior Note				2.B	261,045	106.8240	278,859	261,045	261,045	0	0	0	0	8.270	8.353	MJSD	60	21,588	04/01/2002	09/30/2022
40146#-AH-0	Guardian Pipeline LLC Senior Note				2.B	372,893	106.6570	397,718	372,893	372,893	0	0	0	0	8.100	8.180	MJSD	84	30,204	05/01/2002	09/30/2022
40146#-AJ-6	Guardian Pipeline LLC Senior Note				2.B	139,852	106.4320	148,847	139,852	139,852	0	0	0	0	7.870	7.945	MJSD	31	11,006	06/03/2002	09/30/2022
40146#-AK-3	Guardian Pipeline LLC Senior Note				2.B	466,137	106.4320	496,119	466,137	466,137	0	0	0	0	7.870	7.945	MJSD	102	36,685	07/01/2002	09/30/2022
40146#-AL-1	Guardian Pipeline LLC Senior Note				2.B	615,277	106.2460	653,707	615,277	615,277	0	0	0	0	7.680	7.755	MJSD	131	47,253	11/01/2002	09/30/2022
402479-CB-3	GULF POWER CO CORPORATE				1.F FE	9,993,600	123.1490	12,314,945	10,000,000	9,994,237	0	143	0	0	5.100	5.104	AO	127,500	510,000	09/09/2010	10/01/2040
402568-AC-9	Gulf States Toyota Inc/Friedki Senior No				2.B	992,000	104.2990	1,034,644	992,000	992,000	0	0	0	0	3.620	3.636	MJSD	2,693	35,910	06/04/2012	06/04/2024
402568-AD-7	Gulf States Toyota Inc/Friedki Senior No				2.B	11,700,000	107.8290	12,615,937	11,700,000	11,700,000	0	0	0	0	4.160	4.180	MJSD	1,352	486,720	12/31/2013	12/31/2025
402568-AJ-4	Gulf States Toyota Inc/Friedki Senior Un				2.B	6,700,000	115.1600	7,715,710	6,700,000	6,700,000	0	0	0	0	4.260	4.260	JAJO	53,120	285,420	04/24/2018	04/24/2028
404119-BN-8	HCA INC CORPORATE				2.C FE	6,540,840	112.5580	6,753,468	6,000,000	6,385,079	0	(113,140)	0	0	5.000	2.888	MS	88,333	300,000	08/09/2019	03/15/2024
404119-BQ-1	HCA INC CORPORATE				2.C FE	4,065,000	116.8890	4,675,542	4,000,000	4,030,866	0	(6,362)	0	0	5.250	5.046	AO	44,333	210,000	12/09/2014	04/15/2025
404201-AA-5	HSBC BANK USA CORPORATE				1.F FE	996,748	141.3790	1,123,967	795,000	953,027	0	(8,420)	0	0	5.875	3.991	MN	7,784	46,706	04/27/2015	11/01/2034
404201-AB-3	HSBC BANK USA CORPORATE				1.F FE	1,829,668	136.8410	2,301,671	1,682,000	1,800,187	0	(5,899)	0	0	5.625	4.918	FA	35,743	94,613	04/27/2015	08/15/2035
404201-AD-9	HSBC BANK USA MONEY MARKET				1.F FE	3,818,118	158.5770	4,305,375	2,715,000	3,644,592	0	(33,685)	0	0	7.000	4.261	JJ	87,634	190,050	04/27/2015	01/15/2039
404478-AE-5	HMSHost Corporation Senior Note				1.G PL	42,000,000	108.2770	45,476,375	42,000,000	42,000,000	0	0	0	0	6.120	5.120	JJ	1,170,960	2,184,233	01/17/2013	01/17/2023
40521*-AA-4	Hahnes Investment Fund 2, LLC Leveraged				5.B GI	3,311,093	103.8520	3,572,511	3,440,000	3,324,567	0	5,400	0	0	4.750	5.101	JAJO	40,850	163,400	06/01/2018	12/15/2040
406216-AH-4	HALLIBURTON COMPANY CORPORATE				2.A FE	10,971,576	100.8900	8,569,356	8,493,750	8,521,500	0	(233,805)	0	0	8.750	5.939	FA	280,766	743,203	12/14/2004	02/15/2021
406216-AS-0	HALLIBURTON COMPANY				2.A FE	285,328	118.5790	225,300	190,000	284,776	0	(110)	0	0	7.600	5.030	FA	5,455	14,440	04/27/2015	08/15/2096
406216-AY-7	HALLIBURTON COMPANY CORPORATE				2.A FE	20,030,256	144.1140	21,987,404	15,257,000	19,123,211	0	(128,385)	0	0	7.450	5.249	MS	334,679	1,136,647	04/27/2015	09/15/2039
406216-BA-8	HALLIBURTON COMPANY CORPORATE			2	2.A FE	23,297,845	109.5660	25,800,514	23,548,000	23,330,641	0	5,809	0	0	4.500	4.568	MN	135,401	1,059,660	04/01/2016	11/15/2041
406216-BE-0	HALLIBURTON COMPANY CORPORATE			2	2.A FE	51,371,372	113.0770	58,765,920	51,970,000	51,446,909	0	12,259	0	0	4.750	4.823	FA	1,028,573	2,468,575	12/07/2015	08/01/2043
406216-BJ-9	HALLIBURTON COMPANY CORPORATE			2	2.A FE	373,978	116.4680	435,588	374,000	373,978	0	0	0	0	4.850	4.850	MN	2,318	18,139	04/01/2016	11/15/2035
406216-BK-6	HALLIBURTON COMPANY CORPORATE			2	2.A FE	6,158,090	117.9560	7,266,103	6,160,000	6,157,910	0	34	0	0	5.000	5.002	MN	39,356	308,000	11/05/2015	11/15/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
406240-AD-2	Hallmark Cards, Inc. SR NT				2.C	104,158,000	146.3220	146,321,652	100,000,000	102,473,525	0	(162,564)	0	0	8.500	8.125	AO	1,794,444	8,500,000	07/01/2001	10/15/2032
41242*-AQ-5	Hardwood Funding, LLC Senior Secured Not				1.G FE	7,597,909	109.9820	7,698,767	7,000,000	7,485,192	0	(112,717)	0	0	4.130	2.025	JD	19,273	287,494	03/02/2020	06/07/2024
41242*-AT-9	Hardwood Funding, LLC Senior Secured Not				1.G FE	2,000,000	109.6280	2,192,564	2,000,000	2,000,000	0	0	0	0	3.530	3.530	JD	4,707	70,208	06/07/2013	06/09/2025
41242*-AU-6	Hardwood Funding, LLC Senior Secured Not				1.G FE	1,000,000	114.1550	1,141,552	1,000,000	1,000,000	0	0	0	0	3.780	3.780	JD	2,520	37,590	06/07/2013	06/07/2028
41242*-AZ-5	Hardwood Funding, LLC Senior Secured Not				1.G FE	3,950,000	112.2790	4,435,038	3,950,000	3,950,000	0	0	0	0	3.380	3.379	JD	8,901	132,768	04/02/2015	06/07/2030
41283L-AK-1	HARLEY-DAVIDSON FINANCIAL CORPORATE				2.B FE	2,022,800	100.0760	2,001,528	2,000,000	2,000,000	0	(4,684)	0	0	2.850	2.601	JJ	26,283	57,000	01/13/2016	01/15/2021
41334#-AB-3	Harnish Group Inc. Senior Note				2.C	34,895,681	110.5540	35,543,149	32,150,000	34,404,807	0	(490,874)	0	0	4.270	2.248	FA	503,362	686,403	03/02/2020	08/19/2024
413875-AT-2	HARRIS CORP DEL CORPORATE			2	2.B FE	496,609	138.8260	694,132	500,000	496,888	0	63	0	0	5.054	5.098	AO	4,492	25,270	12/07/2015	04/27/2045
416515-AP-9	HARTFORD FINANCIAL SVCS GRP CORPORATE				2.A FE	13,930,369	149.9200	16,753,552	11,175,000	13,701,607	0	(73,305)	0	0	6.100	4.396	AO	170,419	663,375	06/26/2020	10/01/2041
416515-AS-3	HARTFORD FINANCIAL SVCS GRP CORPORATE				2.A FE	5,822,534	139.6490	7,820,316	5,600,000	5,770,721	0	(6,979)	0	0	5.950	5.648	AO	70,342	333,200	06/13/2014	10/15/2036
416515-BA-1	HARTFORD FINANCIAL SVCS GRP CORPORATE				2.A FE	38,103,928	151.9390	43,791,828	28,822,000	37,333,224	0	(279,879)	0	0	6.625	4.340	MS	482,668	1,909,458	10/26/2018	03/30/2040
416515-BB-9	HARTFORD FINANCIAL SVCS GRP CORPORATE				2.A FE	38,997,639	124.9920	50,741,668	40,596,000	39,079,686	0	38,395	0	0	4.300	4.568	AO	368,521	1,745,628	03/13/2019	04/15/2043
416515-BD-5	HARTFORD FINANCIAL SVCS GRP CORPORATE			2	2.A FE	31,756,564	132.0460	40,300,537	30,520,000	31,748,603	0	(9,193)	0	0	4.400	4.133	MS	395,404	1,136,080	09/18/2020	03/15/2048
416515-BF-0	HARTFORD FINANCIAL SVCS GRP CORPORATE			2	2.A FE	10,559,375	117.5700	12,482,377	10,617,000	10,559,997	0	628	0	0	3.600	3.630	FA	140,144	199,242	05/15/2020	08/19/2049
416518-AC-2	HARTFORD FINANCIAL SERVICES GR CORPORATE				2.A FE	1,121,595	145.6630	1,252,706	860,000	1,103,414	0	(6,681)	0	0	6.625	4.537	AO	12,028	56,975	02/28/2018	04/15/2042
416592-AC-7	HARTFORD LIFE DEBENTURES				3.B FE	11,907,284	118.5100	13,686,674	11,549,000	11,696,419	0	(17,653)	0	0	7.650	7.394	JD	39,267	883,499	05/20/1998	06/15/2027
416592-AE-3	HARTFORD LIFE SENIOR NOTES				3.B FE	5,066,800	117.0780	5,853,912	5,000,000	5,038,322	0	(2,524)	0	0	7.375	7.265	MS	122,917	368,750	02/22/2001	03/01/2031
419778-AB-7	Hawaii Pacific Health Sr. Secured				1.E	7,650,000	105.1270	8,042,254	7,650,000	7,650,000	0	0	0	0	3.250	3.250	MS	75,278	59,394	06/16/2020	03/12/2043
419870-F*-6	Hawaiian Electric Ind Inc Senior Note				2.C	17,000,000	104.9060	17,833,951	17,000,000	17,000,000	0	0	0	0	3.990	3.990	MS	216,679	678,300	03/06/2013	03/06/2023
419870-G*-5	Hawaiian Electric Ind Inc Sr. Unsecured				2.B	9,300,000	101.5090	9,440,359	9,300,000	9,300,000	0	0	0	0	2.980	2.980	JD	1,540	0	12/29/2020	12/15/2030
42218S-AF-5	HEALTH CARE SVCS CORP CORPORATE			2	1.G FE	42,559,285	104.4010	43,169,664	41,350,000	42,520,152	0	(39,133)	0	0	2.200	1.863	JD	75,808	454,850	10/16/2020	06/01/2030
42218S-AH-1	HEALTH CARE SVCS CORP CORPORATE			2	1.G FE	53,465,548	107.2060	55,516,641	51,785,000	53,450,434	0	(15,114)	0	0	3.200	3.031	JD	138,093	828,560	09/14/2020	06/01/2050
422418-AC-3	Hearst Communications, Inc. GTD Series A				1.G	29,315,749	105.5900	29,559,885	27,995,000	28,258,313	0	(144,794)	0	0	4.220	3.658	AO	295,347	1,181,389	01/01/2013	10/03/2022
422418-AE-9	Hearst Communications, Inc. Senior Note				1.G	11,302,524	108.9530	11,440,107	10,500,000	11,144,808	0	(157,716)	0	0	3.850	1.903	AO	101,063	404,250	03/02/2020	04/08/2024
422418-AJ-8	Hearst Communications, Inc. Senior Unsec				1.G	1,000,000	116.4440	1,164,437	1,000,000	1,000,000	0	0	0	0	4.020	4.020	JD	3,350	40,200	05/31/2018	06/01/2028
42251#-AG-9	HEB Grocery Company, LP Senior Note				1.G	6,000,000	107.0850	6,425,111	6,000,000	6,000,000	0	0	0	0	6.120	6.120	JD	30,600	367,200	05/26/2006	06/01/2022
42251#-AK-0	HEB Grocery Company, LP Series A Senior				1.G	50,000,000	112.8430	56,421,744	50,000,000	50,000,000	0	0	0	0	4.160	4.182	FMAN	346,667	2,080,000	11/19/2010	11/03/2025
42251#-AM-6	HEB Grocery Company, LP Senior Note				1.G	1,000,000	115.0600	1,150,601	1,000,000	1,000,000	0	0	0	0	4.050	4.050	JD	1,800	40,500	12/15/2011	12/15/2027
42251#-AN-4	HEB Grocery Company, LP Senior Note				1.G	5,000,000	118.7520	5,937,608	5,000,000	5,000,000	0	0	0	0	4.250	4.250	JD	9,444	212,500	12/15/2011	12/17/2029
42251#-AP-9	HEB Grocery Company, LP Senior Note				1.G	3,000,000	120.5280	3,615,854	3,000,000	3,000,000	0	0	0	0	4.350	4.350	JD	5,800	130,500	12/15/2011	12/16/2030
42251#-AU-8	HEB Grocery Company, LP Sr. Unsecured No				1.G	6,500,000	113.3130	7,365,317	6,500,000	6,500,000	0	0	0	0	3.540	3.540	MS	58,164	230,100	03/30/2016	03/30/2031
42251#-AY-0	HEB Grocery Company, LP Senior Unsecured				1.G	1,834,525	119.1470	2,130,200	1,787,883	1,827,930	0	(1,473)	0	0	4.160	3.986	MS	18,801	74,376	04/01/2016	03/30/2039
42251#-BB-9	HEB Grocery Company, LP Sr. Unsecured No				1.G	8,000,000	121.2130	9,697,071	8,000,000	8,000,000	0	0	0	0	4.340	4.340	MS	87,764	347,200	03/30/2016	03/30/2044
42251#-BC-7	HEB Grocery Company, LP Sr. Unsecured No				1.G	10,000,000	121.7850	12,178,521	10,000,000	10,000,000	0	0	0	0	4.360	4.360	MS	110,211	436,000	03/30/2016	03/30/2045
42307#-AA-6	Heitman America Real Est Hd LP Senior No				2.A	23,844,500	111.6570	26,623,972	23,844,500	23,844,500	0	0	0	0	3.770	3.800	MON	39,953	898,938	02/15/2018	02/16/2027
42307#-AB-4	Heitman America Real Est Hd LP Senior No				2.A	23,844,500	111.6570	26,623,972	23,844,500	23,844,500	0	0	0	0	3.770	3.800	MON	39,953	898,938	03/27/2018	02/16/2027
42307T-AG-3	HEINZ (H.J.) FINANCE CO CORPORATE				3.A FE	23,688,969	133.0660	31,935,946	24,000,000	23,804,613	0	11,083	0	0	6.750	6.853	MS	477,000	1,620,000	03/21/2003	03/15/2032
42307T-AH-1	HEINZ (H.J.) FINANCE CO CORPORATE				3.A FE	26,914,185	142.2810	29,126,246	20,471,000	25,887,313	0	(175,217)	0	0	7.125	4.932	FA	607,733	1,458,559	12/02/2015	08/01/2039
42331#-AC-2	Helix North America I, LLC Senior Secure				2.C	4,300,000	115.0130	4,945,558	4,300,000	4,300,000	0	0	0	0	5.080	5.114	MJSD	607	218,440	10/23/2018	10/23/2028
427866-AT-5	HERSHEY CO CORPORATE			2	1.F FE	3,790,120	104.7600	3,980,863	3,800,000	3,797,367	0	1,050	0	0	2.625	2.655	MN	16,625	99,750	05/14/2013	05/01/2023
427866-BB-3	HERSHEY CO CORPORATE			2	1.F FE	2,691,734	114.0770	2,794,894	2,450,000	2,688,995	0	(2,733)	0	0	3.125	2.631	MN	9,783	45,898	07/06/2020	11/15/2049
427866-BD-9	HERSHEY CO CORPORATE			2	1.F FE	399,856	109.3800	437,521	400,000	399,868	0	16	0	0	2.450	2.454	MN	1,252	10,208	10/28/2019	11/15/2029
427866-BG-2	HERSHEY CO CORPORATE			2	1.F FE	19,800,052	105.2570	20,513,600	19,489,000	19,798,194	0	(1,858)	0	0	2.650	2.571	JD	43,038	258,229	09/18/2020	06/01/2050
42809H-AD-9	HESS CORP CORPORATE				3.A FE	44,199,227	121.0560	51,382,260	42,445,000	43,892,321	0	(44,910)	0	0	5.600	5.309	FA	897,948	2,376,920	04/27/2015	02/15/2041
42824C-BD-0	HEWLETT-PACKARD CO CORP FLOATER				2.B FE	10,000,000	100.0900	10,009,004	10,000,000	10,000,000	0	0	0	0	0.900	1.623	MJSD	4,498	151,866	09/04/2019	03/12/2021
435596-D*-9	Hollingsworth & Vose Company Senior Secu				3.C	577,294	104.5350	593,319	567,582	572,528	0	(1,121)	0	0	5.320	4.088	JAJO	7,129	29,983	04/01/2016	07/08/2024
435596-D@-7	Hollingsworth & Vose Company Senior Secu				3.C	2,245,208	105.7120	2,304,802	2,180,257	2,180,257	0	0	0	180,062	5.010	4.232	JAJO	25,791	99,868	07/06/2012	07/08/2024
437076-AS-1	Home Depot Inc CORPORATE				1.F FE	46,408,592	151.8810	68,138,213	44,863,000	45,897,926	0	(103,506)	0	0	5.875	5.517	JD	109,821	2,635,701	12/19/2016	12/16/2036
437076-AU-6	Home Depot Inc CORPORATE			2	1.F FE	19,814,891	146.3130	27,155,638	18,560,000	19,576,514	0	(33,078)	0	0	5.400	4.945	MS	295,104	1,002,240	04/27/2015	09/15/2040
437076-AV-4	Home Depot Inc CORPORATE			2	1.F FE	10,554,323	155.8990	13,323,100	8,546,000	10,189,827	0	(51,129)	0	0	5.950	4.471	AO	127,122	508,487	04/27/2015	04/01/2041
437076-BA-9	Home Depot Inc CORPORATE			2	1.F FE	9,728,127	130.4170	13,040,444	9,999,000	9,767,861	0	6,040	0	0	4.200	4.363	AO	104,990	419,958	06/04/2013	04/01/2043
437076-BD-3	Home Depot Inc CORPORATE			2	1.F FE	9,999,101	141.5580	13,780,628	9,735,000	9,965,717	0	(6,207)	0	0	4.875	4.698	FA	179,286	474,581	04/27/2015	02/15/2044
437076-BG-6	Home Depot Inc CORPORATE			2	1.F FE	717,350	103.1150	742,429	720,000	719,414	0	394	0	0	2.625	2.683	JD	1,575	18,900	05/28/2015	06/01/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
437076-BH-4	Home Depot Inc CORPORATE			2	1.F FE	16,157,770	132.8620	17,909,832	13,480,000	16,069,439	0	(59,708)	0	0	4.250	3.110	AO	143,225	572,900	03/06/2020	04/01/2046
437076-BN-1	Home Depot Inc CORPORATE			2	1.F FE	18,963,200	107.7320	21,546,474	20,000,000	19,186,934	0	129,178	0	0	2.125	2.903	MS	125,139	425,000	03/28/2019	09/15/2026
437076-BP-6	Home Depot Inc CORPORATE			2	1.F FE	2,251,326	123.5790	2,836,128	2,295,000	2,253,528	0	565	0	0	3.500	3.590	MS	23,651	80,325	09/06/2016	09/15/2056
437076-BS-0	Home Depot Inc CORPORATE			2	1.F FE	24,565,250	128.0830	32,020,874	25,000,000	24,585,797	0	8,677	0	0	3.900	4.002	JD	43,333	975,000	08/27/2018	06/15/2047
437076-BW-1	Home Depot Inc CORPORATE			2	1.F FE	2,269,302	120.3910	2,750,940	2,285,000	2,272,011	0	1,362	0	0	3.900	3.984	JD	6,189	89,115	11/27/2018	12/06/2028
437076-BX-9	Home Depot Inc CORPORATE			2	1.F FE	28,290,045	140.5310	31,575,855	22,469,000	28,208,782	0	(69,611)	0	0	4.500	3.083	JD	70,216	721,530	09/29/2020	12/06/2048
438506-AS-6	HONEYWELL INC DEBENTURES				1.F FE	7,242,800	128.3920	9,629,366	7,500,000	7,376,752	0	11,957	0	0	6.625	6.907	JD	22,083	496,875	09/23/1999	06/15/2028
438516-AR-7	HONEYWELL INTERNATIONAL CORPORATE				1.F FE	24,635,310	143.7380	33,199,274	23,097,000	24,221,529	0	(47,623)	0	0	5.700	5.231	MS	387,645	1,316,529	05/12/2010	03/15/2036
438516-AT-3	HONEYWELL INTERNATIONAL CORPORATE				1.F FE	14,263,022	143.1850	16,688,250	11,655,000	13,700,702	0	(86,717)	0	0	5.700	4.196	MS	195,610	664,335	12/07/2015	03/15/2037
438516-BB-1	HONEYWELL INTERNATIONAL CORPORATE				1.F FE	23,987,546	144.7320	32,391,067	22,380,000	23,764,329	0	(43,397)	0	0	5.375	4.873	MS	400,975	1,202,925	12/17/2015	03/01/2041
438516-BS-4	HONEYWELL INTERNATIONAL CORPORATE			2	1.F FE	14,627,237	127.5180	18,094,810	14,190,000	14,613,609	0	(6,989)	0	0	3.812	3.628	MN	60,103	521,863	07/06/2020	11/21/2047
439223-AA-6	Hoosier Energy Rural Electric Senior Not				1.E FE	3,456,582	131.6150	3,948,457	3,000,000	3,382,919	0	(16,444)	0	0	4.860	3.809	MS	42,930	145,800	03/15/2016	09/15/2039
440452-AF-7	HORMEL FOODS CORP NT CORPORATE			2	1.F FE	5,824,614	103.3930	5,830,308	5,639,000	5,816,426	0	(8,188)	0	0	1.800	1.434	JD	5,639	50,751	07/15/2020	06/11/2030
44267D-AD-9	Howard Hughes Corp/The CORPORATE			2	3.C FE	1,315,625	107.6810	1,346,015	1,250,000	1,314,363	0	(1,262)	0	0	5.375	4.244	FA	24,822	0	11/18/2020	08/01/2028
443510-AG-7	HUBBELL INC CL B CORPORATE			2	2.A FE	1,400,350	109.8080	1,537,308	1,400,000	1,400,158	0	(35)	0	0	3.350	3.347	MS	15,633	46,900	03/08/2016	03/01/2026
44409#-AA-9	Hudson Pacific Properties, L.P Senior Un				2.C	35,000,000	105.4400	36,903,885	35,000,000	35,000,000	0	0	0	0	3.980	3.980	JJ	677,153	1,393,000	07/06/2016	07/06/2026
44411*-AB-7	Hudson Ranch Power I, LLC Senior Note				3.C	21,384,497	128.9100	27,566,685	21,384,497	21,384,497	0	0	0	0	6.250	6.298	MJSD	3,713	1,336,531	08/30/2012	03/31/2042
444859-BD-3	HUMANA INC CORPORATE			2	2.C FE	18,328,126	110.7320	19,710,343	17,800,000	18,100,889	0	(79,808)	0	0	3.850	3.334	AO	171,325	685,300	01/19/2018	10/01/2024
444859-BE-1	HUMANA INC CORPORATE			2	2.C FE	1,190,550	134.8940	1,510,810	1,120,000	1,182,702	0	(1,533)	0	0	4.950	4.553	AO	13,860	55,440	12/07/2015	10/01/2044
444859-BF-8	HUMANA INC CORPORATE			2	2.C FE	6,129,841	115.1690	6,710,869	5,827,000	6,080,669	0	(38,158)	0	0	3.950	3.143	MS	67,771	230,167	09/13/2019	03/15/2027
444859-BG-6	HUMANA INC CORPORATE			2	2.C FE	6,343,567	133.9810	8,332,258	6,219,000	6,339,814	0	(2,403)	0	0	4.800	4.669	MS	87,895	298,512	05/29/2019	03/15/2047
444859-BL-5	HUMANA INC CORPORATE			2	2.C FE	16,545,615	122.1330	20,048,190	16,415,000	16,541,654	0	(2,472)	0	0	3.950	3.904	FA	244,948	648,393	08/08/2019	08/15/2049
44569*-BK-6	Hunt Oil Company Series C Senior Note				4.B	18,450,000	83.5250	15,410,357	18,450,000	18,450,000	0	0	0	0	6.250	6.250	JJ	493,281	1,153,125	07/27/2010	07/27/2026
44569*-BP-5	Hunt Oil Company Senior Note				4.B	2,818,613	83.4960	3,080,990	3,690,000	2,946,657	0	128,044	0	0	3.930	10.389	MN	19,738	145,017	02/21/2020	11/12/2024
44569*-BR-1	Hunt Oil Company Senior Note				4.B	9,810,000	61.4020	6,023,525	9,810,000	9,810,000	0	0	0	0	4.230	4.230	MN	56,481	414,963	11/12/2014	11/13/2029
44644A-AB-3	HUNTINGTON NATL BK CORPORATE			2	1.G FE	6,145,119	103.2430	6,318,480	6,120,000	6,133,099	0	(8,402)	0	0	2.500	2.355	FA	61,200	153,000	07/24/2019	08/07/2022
44644A-AE-7	HUNTINGTON NATL BK BANK NOTE			2	1.G FE	22,041,465	108.3640	24,181,473	22,315,000	22,155,545	0	53,370	0	0	3.550	3.823	AO	187,043	792,183	10/18/2018	10/06/2023
44644A-AH-0	HUNTINGTON NATL BK BANK NOTE			2	1.G FE	2,318,400	103.2280	2,374,236	2,300,000	2,307,568	0	(6,316)	0	0	3.125	2.835	AO	17,969	71,875	04/03/2019	04/01/2022
44644M-AA-9	HUNTINGTON NATL BK CORPORATE			2	1.G FE	45,961,360	102.6470	47,217,438	46,000,000	45,972,565	0	11,205	0	0	1.800	1.829	FA	340,400	411,700	01/28/2020	02/03/2023
44855#-AW-0	Hy Vee, Inc. Senior Note				2.B	26,652,257	102.5730	26,899,796	26,224,963	26,413,027	0	(143,304)	0	0	3.940	3.187	MJSD	45,923	1,033,264	08/01/2019	12/15/2021
44855#-AX-8	Hy Vee, Inc. Senior Note				2.B	20,012,558	103.8920	20,778,482	20,000,000	20,007,107	0	(3,483)	0	0	3.250	3.232	MJSD	30,694	650,000	06/03/2019	12/14/2022
44855#-AY-6	Hy Vee, Inc. Senior Note				2.B	2,800,000	115.8240	3,243,075	2,800,000	2,800,000	0	0	0	0	4.290	4.290	MJSD	6,006	120,120	12/13/2013	12/13/2028
44855#-AZ-3	Hy Vee, Inc. Senior Note				2.B	5,300,000	113.3250	6,006,234	5,300,000	5,300,000	0	0	0	0	3.880	3.899	MJSD	9,140	205,640	12/15/2014	12/17/2029
44855#-BA-7	Hy Vee, Inc. Senior Unsecured Note				2.B	20,000,000	114.7080	22,941,616	20,000,000	20,000,000	0	0	0	0	4.000	4.000	MJSD	44,444	800,000	12/11/2015	12/11/2030
44855#-BB-5	Hy Vee, Inc. Senior Unsecured Note				2.B	10,000,000	106.2670	10,626,698	10,000,000	10,000,000	0	0	0	0	3.430	3.445	MJSD	1,906	343,000	12/29/2015	12/15/2023
44929@-AD-6	ICRE REIT HLDGS Senior Note				2.A	25,345,224	105.5990	26,761,318	25,342,396	25,343,368	0	(419)	0	0	3.820	3.820	MON	61,850	968,080	04/01/2016	03/08/2023
44929@-AE-4	ICRE REIT HLDGS Senior Note				2.A	15,038,011	106.5530	16,030,631	15,044,721	15,042,197	0	945	0	0	3.650	3.658	MON	45,761	549,132	04/01/2016	07/01/2023
44959#-AA-3	IGS ORIX Solar I, LLC Debt in a Project				3.B	16,080,545	108.8190	17,576,134	16,151,770	16,089,488	0	2,300	0	0	4.380	4.458	MS	178,827	707,448	05/01/2018	10/01/2035
44959#-AC-9	IGS ORIX Solar I, LLC Debt in a Project				3.B	4,566,050	116.0090	5,297,030	4,566,050	4,566,050	0	0	0	0	5.100	5.101	MS	58,864	232,869	11/02/2018	09/30/2036
450636-C#-0	ITR CONCESSION CO LLC Sr. Secured				2.B FE	11,600,000	109.8070	12,737,623	11,600,000	11,600,000	0	0	0	0	3.250	3.250	AO	76,447	322,544	12/10/2019	12/10/2031
450636-C@-2	ITR CONCESSION CO LLC Sr. Secured				2.B FE	33,620,000	108.8990	36,611,912	33,620,000	33,620,000	0	0	0	0	3.150	3.150	AO	214,748	906,059	12/10/2019	12/10/2029
45138L-BA-0	IDAHO PWR CO CORPORATE			2	1.E FE	3,497,690	119.6700	4,188,441	3,500,000	3,497,851	0	55	0	0	4.300	4.304	AO	37,625	150,500	04/10/2012	04/01/2042
45138L-BD-4	IDAHO PWR CO CORPORATE			2	1.G FE	1,324,645	114.3460	1,671,742	1,462,000	1,338,307	0	2,904	0	0	3.650	4.211	MS	17,788	53,363	11/17/2015	03/01/2045
45138L-BF-9	IDAHO PWR CO CORPORATE			2	1.G FE	13,076,581	129.5460	14,062,233	10,855,000	13,043,787	0	(32,794)	0	0	4.200	3.080	MS	151,970	227,955	07/07/2020	03/01/2048
451488-AA-4	Idaho USG Holdings, LLC Debt in a Projec				3.B	9,520,787	108.0160	10,284,012	9,520,787	9,520,787	0	0	0	0	5.800	5.799	MS	139,585	552,206	05/19/2016	03/31/2023
45168D-B*-4	Idexx Laboratories Inc. Senior Note				2.C	38,079,594	107.7020	38,234,059	35,500,000	37,608,859	0	(470,734)	0	0	3.760	2.021	JJ	593,244	667,400	03/02/2020	07/22/2024
45168D-C@-1	Idexx Laboratories Inc. Senior Unsecured				2.C	70,960,000	105.0490	81,044,027	77,148,665	77,148,665	0	0	0	6,371,519	1.785	1.785	JD	49,729	1,319,872	06/18/2015	06/18/2025
45168D-D@-0	Idexx Laboratories Inc. Sr. Unsecured				2.C	1,000,000	102.0970	1,020,974	1,000,000	1,000,000	0	0	0	0	2.500	2.500	AO	5,347	12,500	04/14/2020	04/14/2030
452308-AQ-2	Illinois Tool Wks Inc CORPORATE			2	1.F FE	30,888,740	138.4400	37,405,122	27,019,000	30,178,578	0	(100,155)	0	0	4.875	4.023	MS	387,835	1,317,176	04/01/2016	09/15/2041
452308-AR-0	Illinois Tool Wks Inc CORPORATE			2	1.F FE	49,446,199	125.7060	63,406,329	50,440,000	49,556,851	0	24,502	0	0	3.900	4.020	MS	655,720	1,967,160	12/19/2016	09/01/2042
000000-00-0	Inclusiv Secondary Capital Fun Subordina				3.B	832,646	91.0230	840,209	923,077	833,150	0	504	0	0	3.673	5.119	JAJO	2,072	0	12/10/2020	12/20/2030
454889-AM-8	INDIANA MICH PWR CO CORPORATE				1.G FE	2,833,281	142.3020	3,294,300	2,315,000	2,786,455	0	(19,805)	0	0	6.050	4.292	MS	41,239	140,058	07/23/2018	03/15/2037
454889-AQ-9	INDIANA MICH PWR CO CORPORATE			2	1.G FE	13,599,529	131.0810	17,912,237	13,665,000	13,604,427	0	1,240	0	0	4.550	4.579	MS	183,073	621,758	03/01/2016	03/15/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
454889-AT-3	INDIANA MICH PWR CO CORPORATE			2	1.G FE	4,067,480	128.1140	5,124,549	4,000,000	4,064,586	0	(1,273)	0	0	4.250	4.150	FA	64,222	170,000	08/31/2018	08/15/2048
455434-BH-2	INDIANAPOLIS PWR & LT CO CORPORATE				1.G FE	4,967,900	140.3130	7,015,634	5,000,000	4,975,869	0	872	0	0	6.050	6.097	AO	75,625	302,500	10/02/2006	10/01/2036
455434-BP-4	INDIANAPOLIS PWR & LT CO CORPORATE			2	1.G FE	1,277,832	124.7890	1,497,471	1,200,000	1,268,698	0	(2,048)	0	0	4.875	4.444	MN	9,750	58,500	02/23/2016	11/01/2041
455434-BQ-2	INDIANAPOLIS PWR & LT CO CORPORATE			2	1.G FE	11,980,800	125.9170	15,110,044	12,000,000	11,982,970	0	413	0	0	4.650	4.660	JD	46,500	558,000	06/03/2013	06/01/2043
455434-BS-8	INDIANAPOLIS PWR & LT CO CORPORATE			2	1.F FE	33,811,127	125.6760	41,686,704	33,170,000	33,752,586	0	(13,183)	0	0	4.700	4.578	MS	519,663	1,558,990	04/26/2018	09/01/2045
455434-BT-6	INDIANAPOLIS PWR & LT CO CORPORATE			2	1.F FE	13,834,817	121.9780	16,160,803	13,249,000	13,816,802	0	(14,099)	0	0	4.050	3.779	MN	89,431	536,585	07/19/2019	05/01/2046
45639*-AA-2	Industrial US Holdings, Inc Sr. Unsecure				2.B	61,500,000	103.4160	63,601,004	61,500,000	61,500,000	0	0	0	0	3.000	3.000	FMAN	210,125	0	11/20/2020	11/20/2035
45687A-AJ-1	INGERSOLL-RAND CO. CORP FOREIGN				2.B FE	9,002,827	109.1270	9,794,171	8,975,000	8,983,476	0	(3,276)	0	0	4.250	4.208	JD	16,953	381,438	06/13/2014	06/15/2023
457030-AJ-3	INGLES MKTS INC CORPORATE			2	3.B FE	8,169,643	101.0590	8,247,437	8,161,000	8,139,206	0	(6,780)	0	0	5.750	5.681	JD	20,856	469,258	11/28/2016	06/15/2023
457728-AC-3	Innovative Solar 42, LLC Debt in a Proje				3.A	19,257,521	109.2930	21,047,131	19,257,521	19,257,521	0	0	0	0	4.200	4.221	MJSD	2,247	808,816	04/04/2017	02/28/2033
458140-AM-2	INTEL CORP CORPORATE				1.E FE	1,072,600	104.7300	1,108,047	1,058,000	1,062,450	0	(2,197)	0	0	2.700	2.478	JD	1,270	28,566	02/23/2016	12/15/2022
458140-BC-3	INTEL CORP CORP FLOATER				1.E FE	9,852,000	100.3720	10,037,230	10,000,000	9,903,648	0	51,648	0	0	0.564	2.801	FMAN	7,828	87,970	04/03/2020	05/11/2022
45834Q-AA-7	INTEGRIS BAPTIST OG CORPORATE			2	1.G FE	8,000,000	116.6980	9,335,846	8,000,000	8,000,000	0	0	0	0	3.875	3.875	FA	67,167	0	10/08/2020	08/15/2050
45866F-AA-2	INTERCONTINENTALEXCHANGE GROUP CORPORATE				2.A FE	16,888,570	109.7510	18,037,648	16,435,000	16,711,834	0	(93,699)	0	0	4.000	3.360	AO	138,784	657,400	04/03/2019	10/15/2023
45866F-AD-6	INTERCONTINENTALEXCHANGE GROUP CORPORATE			2	2.A FE	2,461,061	113.5660	2,668,807	2,350,000	2,415,526	0	(12,893)	0	0	3.750	3.102	JD	7,344	88,125	04/21/2017	12/01/2025
45866F-AG-9	INTERCONTINENTALEXCHANGE GROUP CORPORATE			2	2.A FE	17,152,580	107.7920	18,513,316	17,175,000	17,162,635	0	3,950	0	0	3.450	3.476	MS	164,594	592,538	01/08/2019	09/21/2023
459200-AM-3	IBM CORP DEBENTURES				1.F FE	24,703,036	129.8060	27,974,566	21,551,000	23,777,771	0	(330,655)	0	0	7.000	4.544	AO	255,619	1,508,570	03/30/2020	10/30/2025
459200-AN-1	IBM CORP DEBENTURES				1.F FE	6,054,602	157.7700	9,781,721	6,200,000	6,070,317	0	1,453	0	0	7.000	7.174	AO	73,539	434,000	02/05/2004	10/30/2045
459200-AR-2	IBM CORP DEBENTURES				1.F FE	1,405,834	131.0940	1,809,098	1,380,000	1,390,073	0	(1,222)	0	0	6.220	6.083	FA	35,765	85,836	01/20/1998	08/01/2027
459200-AS-0	IBM CORP DEBENTURES				1.F FE	3,202,890	133.4170	4,002,496	3,000,000	3,095,931	0	(10,710)	0	0	6.500	5.937	JJ	89,917	195,000	08/18/2006	01/15/2028
459200-GS-4	IBM CORP CORPORATE				1.F FE	21,010,000	146.6680	30,814,916	21,010,000	21,010,000	0	0	0	0	5.600	5.600	MN	101,315	1,176,560	11/30/2009	11/30/2039
459200-HF-1	IBM CORP CORP				1.F FE	1,354,811	124.4920	1,823,806	1,465,000	1,367,178	0	2,665	0	0	4.000	4.488	JD	1,791	58,600	12/07/2015	06/20/2042
459200-HP-9	IBM CORP CORPORATE				1.F FE	10,142,440	107.8280	10,971,476	10,175,000	10,165,304	0	3,458	0	0	3.375	3.413	FA	143,086	343,406	07/29/2013	08/01/2023
459200-HU-8	IBM CORP CORPORATE				1.F FE	20,956,320	109.5920	23,014,245	21,000,000	20,984,064	0	4,568	0	0	3.625	3.650	FA	293,927	761,250	02/06/2014	02/12/2024
459200-JX-0	IBM CORP CORPORATE				1.F FE	7,495,950	103.5360	7,765,221	7,500,000	7,497,956	0	1,341	0	0	2.850	2.869	MN	28,500	213,750	05/08/2019	05/13/2022
459200-JZ-5	IBM CORP CORPORATE				1.F FE	37,684,373	113.0120	42,277,944	37,410,000	37,637,547	0	(39,499)	0	0	3.300	3.173	MN	157,746	1,234,530	10/22/2019	05/15/2026
459200-KA-8	IBM CORP CORPORATE				1.F FE	12,887,040	115.4040	13,848,528	12,000,000	12,788,056	0	(83,180)	0	0	3.500	2.621	MN	53,667	420,000	10/18/2019	05/15/2029
460146-CC-5	INTL PAPER CORP CORPORATE				2.B FE	2,557,363	168.5490	2,949,602	1,750,000	2,423,556	0	(23,024)	0	0	8.700	5.294	JD	6,767	152,250	04/08/2014	06/15/2038
460146-CH-4	INTL PAPER CORP CORPORATE			2	2.B FE	17,302,596	145.0400	20,424,483	14,082,000	16,754,934	0	(78,300)	0	0	6.000	4.559	MN	107,962	844,920	10/31/2012	11/15/2041
460146-CK-7	INTL PAPER CORP CORPORATE			2	2.B FE	1,631,194	132.9260	2,113,521	1,590,000	1,626,724	0	(884)	0	0	4.800	4.635	JD	3,392	76,320	04/27/2015	06/15/2044
460146-CN-1	INTL PAPER CORP CORPORATE			2	2.B FE	4,647,907	137.9470	6,589,748	4,777,000	4,657,736	0	2,178	0	0	5.150	5.330	MN	31,435	246,016	12/21/2015	05/15/2046
461070-AD-6	INTERSTATE POWER & LIGHT CORPORATE				2.A FE	9,965,400	143.3890	14,338,903	10,000,000	9,975,740	0	1,081	0	0	6.300	6.326	MN	105,000	630,000	05/03/2004	05/01/2034
461070-AK-0	INTERSTATE POWER & LIGHT CORPORATE			2	2.A FE	1,227,411	127.4930	1,561,786	1,225,000	1,227,008	0	(54)	0	0	4.700	4.687	AO	12,155	57,575	10/07/2013	10/15/2043
461070-AN-4	INTERSTATE POWER & LIGHT CORPORATE			2	2.A FE	2,068,744	116.5580	2,680,837	2,300,000	2,085,741	0	4,492	0	0	3.700	4.302	MS	25,057	85,100	12/19/2016	09/15/2046
46123*-AA-3	Invenergy III. Wind HIdgs LLC Senior Sec				1.G	11,072,011	119.7340	13,256,961	11,072,011	11,072,011	0	0	0	0	5.500	5.427	JAN	580,204	617,418	05/31/2012	01/24/2031
46123*-AB-1	Invenergy III. Wind HIdgs LLC PIK Note				1.G	4,469,210	119.6800	5,348,769	4,469,210	4,469,210	0	0	0	0	5.500	5.424	JAN	234,199	210,152	01/24/2020	01/24/2031
46124H-AC-0	INTUIT INC. CORPORATE			2	1.G FE	77,812,177	102.2100	79,254,942	77,541,000	77,793,477	0	(18,701)	0	0	1.350	1.296	JJ	529,217	0	07/08/2020	07/15/2027
46124H-AD-8	INTUIT INC. CORPORATE			2	1.G FE	14,577,056	102.7820	14,783,138	14,383,000	14,568,889	0	(8,167)	0	0	1.650	1.500	JJ	119,978	0	07/28/2020	07/15/2030
46270B-AA-9	IRET Properties Sr. Unsecured				2.C	16,000,000	109.4120	17,505,960	16,000,000	16,000,000	0	0	0	0	3.840	3.840	MJSD	30,720	614,400	09/13/2019	09/13/2029
46270B-AC-5	IRET Properties Sr. Unsecured				2.C	11,500,000	108.1380	12,435,823	11,500,000	11,500,000	0	0	0	0	3.690	3.705	MJSD	21,218	424,350	09/30/2019	09/30/2028
46301*-AA-7	Ironbound Studios, LLC Secured Promissor				5.B GI	900,000	49.7790	900,000	1,807,986	900,000	0	(292,171)	406,270	0	8.000	21.944	MJSD	0	72,319	12/31/2017	12/31/2020
463556-A@-9	Iroquois Gas Transmission Syst Senior Un				2.A	11,890,000	112.9310	13,427,440	11,890,000	11,890,000	0	0	0	0	4.120	4.120	JD	21,772	489,868	05/09/2019	05/09/2034
463556-AD-2	Iroquois Gas Transmission Syst Senior No				2.A FE	1,111,424	113.2880	1,259,108	1,111,424	1,111,424	0	0	0	0	6.100	6.097	AO	11,488	67,797	08/13/2002	10/31/2027
46361*-BG-0	Irvine/Land Co LLC Senior Note				1.E PL	2,380,000	110.3240	2,625,713	2,380,000	2,380,000	0	0	0	0	3.650	3.650	FA	33,783	86,870	08/11/2014	08/11/2026
46361*-BH-8	Irvine/Land Co LLC Senior Note				1.E PL	29,620,000	112.3910	33,290,356	29,620,000	29,620,000	0	0	0	0	3.780	3.780	FA	435,414	1,119,636	08/11/2014	08/13/2029
464287-24-2	ISHARES COM	*			2.B	199,735,768	138.1300	201,289,943	0	201,289,943	1,637,653	(83,479)	0	0	0.000	0.000	MON	0	407,156	12/28/2020	
465685-AD-7	ITC HOLDINGS CORP CORPORATE				2.B FE	4,995,500	134.6570	6,732,860	5,000,000	4,995,945	0	124	0	0	6.375	6.382	MS	80,573	318,750	10/04/2006	09/30/2036
46625H-HF-0	JP MORGAN CHASE & CO CORPORATE				1.F FE	7,784,606	155.0390	9,930,243	6,405,000	7,501,936	0	(39,728)	0	0	6.400	4.915	MN	52,379	409,920	04/27/2015	05/15/2038
46625H-HV-5	JP MORGAN CHASE & CO CORPORATE				1.F FE	8,338,379	147.3330	10,028,941	6,807,000	8,143,206	0	(43,555)	0	0	5.500	4.046	AO	79,037	374,385	09/20/2016	10/15/2040
46625H-JB-7	JP MORGAN CHASE & CO CORPORATE				1.F FE	34,583,175	150.5880	40,883,159	27,149,000	33,716,169	0	(206,248)	0	0	5.600	3.880	JJ	701,048	1,520,344	08/08/2016	07/15/2041
46625H-JM-3	JP MORGAN CHASE & CO CORPORATE				1.G FE	2,677,570	150.1920	3,349,284	2,230,000	2,625,761	0	(10,080)	0	0	5.625	4.380	FA	47,039	125,438	04/27/2015	08/16/2043
46625H-JU-5	JP MORGAN CHASE & CO CORPORATE				1.F FE	15,451,611	143.5030	20,509,390	14,292,000	15,324,709	0	(25,721)	0	0	4.850	4.350	FA	288,817	693,162	12/07/2015	02/01/2044
46625H-JZ-4	JP MORGAN CHASE & CO CORPORATE				1.G FE	32,272,200	116.7840	35,213,757	30,153,000	31,893,246	0	(263,517)	0	0	4.125	3.055	JD	55,281	1,243,811	07/26/2019	12/15/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46625H-LL-2	JP MORGAN CHASE & CO CORPORATE				1.G FE	6,331,000	141.5760	7,078,790	5,000,000	6,297,804	0	(33,196)	0	0	4.950	3.380	JD	20,625	247,500	01/03/2020	06/01/2045
46625H-NJ-5	JP MORGAN CHASE & CO CORPORATE				1.G FE	45,671,828	118.5620	49,114,118	41,425,000	45,071,109	0	(484,418)	0	0	4.250	2.809	AO	440,141	1,760,563	10/24/2019	10/01/2027
46625H-RS-1	JP MORGAN CHASE & CO CORPORATE			2	1.F FE	515,690	111.8390	559,193	500,000	512,799	0	(2,268)	0	0	3.200	2.669	JD	711	16,000	09/17/2019	06/15/2026
46625H-RV-4	JP MORGAN CHASE & CO CORPORATE			2	1.F FE	1,543,950	111.0270	1,665,400	1,500,000	1,535,802	0	(6,005)	0	0	2.950	2.483	AO	11,063	44,250	08/19/2019	10/01/2026
46647P-AA-4	JPMORGAN CHASE & CO CORP FLOATER			2	1.F FE	78,316,353	131.1900	102,670,231	78,261,000	78,305,161	0	(950)	0	0	4.260	4.255	FA	1,194,654	3,333,919	03/18/2019	02/22/2048
46647P-AJ-5	JPMORGAN CHASE & CO CORP FLOATER			2	1.F FE	8,987,540	121.5190	11,301,270	9,300,000	9,007,296	0	77,200	0	0	3.882	4.139	JJ	157,447	361,026	01/10/2019	07/24/2038
46647P-AK-2	JPMORGAN CHASE & CO CORP FLOATER			2	1.F FE	40,685,800	126.9650	47,905,151	37,731,000	40,651,349	0	(54,663)	0	0	4.032	3.543	JJ	663,462	1,121,521	11/18/2020	07/24/2048
46647P-AL-0	JPMORGAN CHASE & CO CORP FLOATER			2	1.F FE	58,010,970	125.7850	70,864,639	56,338,000	57,977,482	0	(40,316)	0	0	3.964	3.735	MN	285,358	2,233,238	02/28/2020	11/15/2048
46647P-AN-6	JPMORGAN CHASE & CO CORP FLOATER			2	1.F FE	46,505,125	126.2160	58,496,215	46,346,000	46,541,757	0	5,785	0	0	3.897	3.858	JJ	792,679	1,633,603	06/05/2020	01/23/2049
46647P-AX-4	JPMORGAN CHASE & CO CORP FLOATER			2	1.F FE	1,000,000	122.2450	1,222,454	1,000,000	1,000,000	0	0	0	0	4.452	4.124	JD	3,215	44,520	11/28/2018	12/05/2029
46647P-BD-7	JPMORGAN CHASE & CO CORP FLOATER			2	1.F FE	2,100,000	115.9780	2,435,544	2,100,000	2,100,000	0	0	0	0	3.702	3.527	MN	11,877	77,742	04/29/2019	05/06/2030
46647P-BE-5	JPMORGAN CHASE & CO CORP FLOATER			2	1.F FE	995,000	108.7910	1,082,473	995,000	995,000	0	0	0	0	2.739	2.649	AO	5,753	29,751	09/05/2019	10/15/2030
46647P-BN-5	JPMORGAN CHASE & CO CORP FLOATER			2	1.F FE	25,000,000	111.3110	27,827,725	25,000,000	25,000,000	0	0	0	0	3.109	3.097	AO	148,973	388,625	04/15/2020	04/22/2051
46648@-AD-1	Huber, J.M. Corporation SRNT				3.A	13,984,000	120.4250	16,840,251	13,984,000	13,984,000	0	0	0	0	7.400	7.400	AO	175,344	1,034,816	10/31/1997	10/30/2027
46659*-AF-4	JM Family Enterprises, Inc. Sr. Unsecure				2.A	30,000,000	109.2110	32,763,416	30,000,000	30,000,000	0	0	0	0	3.290	3.290	FA	348,192	493,500	02/24/2020	08/24/2030
46659*-AG-2	JM Family Enterprises, Inc. Sr. Unsecure				2.A	2,120,000	110.3140	2,338,653	2,120,000	2,120,000	0	0	0	0	3.390	3.390	FA	25,353	35,934	02/24/2020	02/24/2032
46659*-AH-0	JM Family Enterprises, Inc. Sr. Unsecure				2.A	49,000,000	111.3700	54,571,082	49,000,000	49,000,000	0	0	0	0	3.490	3.490	FA	603,285	855,050	02/24/2020	02/24/2035
46663#-AA-5	J-POWER USA Generation Capital Senior Se				3.C	8,090,250	106.8530	8,644,684	8,090,250	8,090,250	0	0	0	0	5.400	5.440	JAJO	74,026	436,874	10/25/2017	10/25/2024
46816*-AA-5	Jackson Generation, LLC Debt in a Projec				4.B	33,025,000	112.1450	37,035,825	33,025,000	33,025,000	0	0	0	0	5.600	5.637	MJSD	5,137	1,849,400	06/26/2019	06/30/2027
47115#-AA-7	JARTCO Holdings, Inc. Series A Senior No				2.C	1,200,000	104.8280	1,257,931	1,200,000	1,200,000	0	0	0	0	5.090	5.121	JAJO	14,422	61,080	10/06/2010	10/06/2022
476556-DB-8	JERSEY CENTRAL PWR & LT CORPORATE			2	2.B FE	10,261,440	109.1500	10,478,386	9,600,000	9,900,737	0	(93,662)	0	0	4.700	3.586	AO	112,800	451,200	12/05/2016	04/01/2024
476556-DC-6	JERSEY CENTRAL PWR & LT CORPORATE			2	2.B FE	8,164,851	111.7620	8,455,911	7,566,000	8,040,766	0	(72,249)	0	0	4.300	2.873	JJ	150,017	296,679	07/06/2020	01/15/2026
478115-AF-5	JOHNS HOPKINS UNIVERSITY CORPORATE			2	1.C FE	5,134,240	105.6450	5,377,313	5,090,000	5,134,117	0	(123)	0	0	2.813	2.775	JJ	71,591	33,557	10/14/2020	01/01/2060
478160-AN-4	JOHNSON & JOHNSON CORPORATE				1.A FE	8,939,044	156.0740	12,802,766	8,203,000	8,754,636	0	(21,617)	0	0	5.950	5.319	FA	184,385	488,079	04/01/2016	08/15/2037
478160-AT-1	JOHNSON & JOHNSON CORPORATE				1.A FE	54,705,461	154.9810	75,915,710	48,984,000	53,530,761	0	(167,994)	0	0	5.850	5.029	JJ	1,321,343	2,865,564	04/01/2016	07/15/2038
478160-AV-6	JOHNSON & JOHNSON CORPORATE				1.A FE	9,905,749	136.9890	12,692,020	9,265,000	9,814,974	0	(18,395)	0	0	4.500	4.055	MS	138,975	416,925	03/22/2016	09/01/2040
478160-BA-1	JOHNSON & JOHNSON CORPORATE				1.A FE	27,224,068	140.3020	35,861,149	25,560,000	26,960,738	0	(42,729)	0	0	4.850	4.434	MN	158,401	1,239,660	12/07/2015	05/15/2041
478160-BJ-2	JOHNSON & JOHNSON CORPORATE			2	1.A FE	10,818,530	132.0210	14,317,659	10,845,000	10,825,294	0	891	0	0	4.375	4.391	JD	34,267	474,469	04/27/2015	12/05/2033
478160-BK-9	JOHNSON & JOHNSON CORPORATE			2	1.A FE	64,090,214	140.1320	88,311,187	63,020,000	63,966,559	0	(26,312)	0	0	4.500	4.391	JD	204,815	2,835,900	10/06/2015	12/05/2043
478160-BU-7	JOHNSON & JOHNSON CORPORATE			2	1.A FE	1,327,991	122.5270	1,635,742	1,335,000	1,329,213	0	281	0	0	3.550	3.587	MS	15,798	47,393	02/25/2016	03/01/2036
478160-BV-5	JOHNSON & JOHNSON CORPORATE			2	1.A FE	11,260,160	127.3960	14,013,520	11,000,000	11,237,816	0	(5,796)	0	0	3.700	3.567	MS	135,667	314,500	03/19/2020	03/01/2046
478160-CE-2	JOHNSON & JOHNSON CORPORATE			2	1.A FE	5,670,986	112.0900	5,604,521	5,000,000	5,629,480	0	(41,506)	0	0	2.950	0.771	MS	48,347	73,750	08/06/2020	03/03/2027
478160-CS-1	JOHNSON & JOHNSON CORPORATE			2	1.A FE	2,378,712	101.1790	2,428,287	2,400,000	2,378,853	0	141	0	0	2.250	2.291	MS	18,900	0	08/20/2020	09/01/2050
478160-CT-9	JOHNSON & JOHNSON CORPORATE			2	1.A FE	2,429,591	103.9010	2,550,775	2,455,000	2,429,682	0	91	0	0	2.450	2.491	MS	21,052	0	08/20/2020	09/01/2060
478165-AG-8	S.C. Johnson & Son, Inc. CORPORATE				1.G FE	44,626,090	132.3300	59,680,889	45,100,000	44,713,789	0	11,410	0	0	4.800	4.868	MS	721,600	2,164,800	12/05/2013	09/01/2040
48021P-A*-9	Jones Lang LaSalle Finance B.V Senior Un				2.A	28,162,500	107.2290	32,799,883	30,588,750	30,588,750	0	0	0	2,526,250	1.960	1.960	MN	76,608	554,643	06/27/2017	06/28/2027
48021P-A@-7	Jones Lang LaSalle Finance B.V Senior Un				2.A	15,316,900	110.1850	18,330,951	16,636,478	16,636,478	0	0	0	1,373,966	2.210	2.210	MN	46,980	340,134	06/27/2017	06/27/2029
48104*-AA-2	Joshua Green Corp and 4th Ave Senior Sec				2.A PL	1,000,000	112.4130	1,124,127	1,000,000	1,000,000	0	0	0	0	3.840	3.840	JJ	17,493	38,400	07/17/2017	07/19/2032
48104*-AB-0	Joshua Green Corp and 4th Ave Senior Sec				2.A PL	1,000,000	114.7440	1,147,435	1,000,000	1,000,000	0	0	0	0	4.080	4.080	MS	12,240	40,800	03/13/2018	03/14/2033
48121@-AA-9	JRD Holdings LLC Senior Note				2.B PL	2,002,857	102.1470	2,045,852	2,002,857	2,002,857	0	0	0	0	4.040	4.039	AO	13,711	80,915	04/30/2012	04/30/2022
48121@-AD-3	JRD Holdings LLC Senior Note				2.B PL	4,282,500	104.4760	4,474,190	4,282,500	4,282,500	0	0	0	0	4.130	4.129	MS	46,182	176,867	03/27/2014	03/27/2024
48121@-AH-4	JRD Holdings LLC Sr. Unsecured				2.B PL	1,100,000	102.4290	1,126,721	1,100,000	1,100,000	0	0	0	0	2.630	2.630	MN	3,456	0	11/18/2020	11/18/2030
48121@-AJ-0	JRD Holdings LLC Sr. Unsecured				2.B PL	14,950,000	101.8040	15,219,666	14,950,000	14,950,000	0	0	0	0	2.730	2.730	MN	48,749	0	11/18/2020	11/18/2032
48126B-AA-1	JP MORGAN & COMPANY INC CORPORATE				1.F FE	30,841,218	148.9290	39,726,799	26,675,000	30,376,984	0	(112,937)	0	0	5.400	4.359	JJ	700,219	1,440,450	09/20/2016	01/06/2042
48203R-AD-6	Juniper Networks Inc CORPORATE				2.B FE	5,921,305	131.3000	6,565,021	5,000,000	5,766,955	0	(22,222)	0	0	5.950	4.759	MS	87,597	297,500	10/31/2012	03/15/2041
48259*-AA-5	Veyron NE Beverage Funding LLC Sr. Secur				2.B	13,000,000	102.5740	13,334,605	13,000,000	13,000,000	0	0	0	0	3.120	3.140	MON	3,380	0	12/28/2020	12/31/2035
48282T-A*-5	Kadant Inc Senior Unsecured Note				3.A	5,000,000	113.5020	5,675,099	5,000,000	5,000,000	0	0	0	0	4.900	4.899	JD	11,569	245,000	12/14/2018	12/14/2028
485134-BH-2	KANSAS CITY PWR & LT CO CORPORATE				1.F FE	4,969,957	145.0850	7,254,274	5,000,000	4,978,261	0	861	0	0	6.050	6.094	MN	38,653	302,500	05/22/2006	11/15/2035
485134-BM-1	KANSAS CITY PWR & LT CO CORPORATE			2	1.F FE	10,588,380	136.8210	13,206,002	9,652,000	10,477,019	0	(24,268)	0	0	5.300	4.643	AO	127,889	511,556	06/01/2016	10/01/2041
485134-BN-9	KANSAS CITY PWR & LT CO CORPORATE			2	1.F FE	544,797	105.2580	578,921	550,000	548,266	0	739	0	0	3.150	3.298	MS	5,101	17,325	12/22/2015	03/15/2023
485134-BQ-2	KANSAS CITY PWR & LT CO CORPORATE			2	1.F FE	15,234,725	128.1250	17,809,338	13,900,000	15,210,882	0	(28,453)	0	0	4.200	3.608	JD	25,947	583,800	02/24/2020	06/15/2047
485134-BR-0	KANSAS CITY PWR & LT CO CORPORATE			2	1.F FE	20,982,229	129.5770	26,217,350	20,233,000	20,961,926	0	(14,258)	0	0	4.200	3.978	MS	250,215	754,761	03/18/2020	03/15/2048
485134-BS-8	KANSAS CITY PWR & LT CO CORPORATE			2	1.F FE	57,971,542	128.3700	66,637,055	51,910,000	57,852,685	0	(117,170)	0	0	4.125	3.462	AO	535,322	2,141,288	02/24/2020	04/01/2049

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
485170-AQ-7	KANSAS CITY SOUTHN INDS CORPORATE			2	2.B FE	5,714,240	116.3870	6,983,228	6,000,000	5,731,442	0	6,733	0	0	4.300	4.623	MN	32,967	258,000	04/26/2018	05/15/2043
485170-AS-3	KANSAS CITY SOUTHN INDS CORPORATE			2	2.B FE	4,284,200	126.9410	5,077,646	4,000,000	4,273,472	0	(6,201)	0	0	4.950	4.483	FA	74,800	198,000	03/26/2019	08/15/2045
485170-AV-6	KANSAS CITY SOUTHN INDS CORPORATE			2	2.B FE	5,061,854	103.8950	5,194,752	5,000,000	5,021,294	0	(9,596)	0	0	3.000	2.792	MN	19,167	150,000	07/26/2016	05/15/2023
485170-BB-9	KANSAS CITY SOUTHN INDS CORPORATE			2	2.B FE	46,962,102	127.1180	58,772,895	46,235,000	46,941,740	0	(15,074)	0	0	4.700	4.596	MN	362,174	2,173,045	06/26/2019	05/01/2048
485170-BE-3	KANSAS CITY SOUTHN INDS CORPORATE			2	2.B FE	2,122,173	111.4480	2,418,421	2,170,000	2,122,718	0	545	0	0	3.500	3.621	MN	12,658	39,874	05/12/2020	05/01/2050
485260-BM-4	KANSAS GAS & ELEC CO CORPORATE			2	1.F FE	3,699,196	122.9680	4,472,355	3,637,000	3,693,138	0	(1,426)	0	0	4.300	4.195	JJ	72,114	156,391	03/23/2017	07/15/2044
486606-L@-3	Kayne Anderson MLP/Midstream I Senior No				1.A FE	1,000,000	103.0670	1,030,668	1,000,000	1,000,000	0	0	0	0	3.260	3.260	JD	1,087	32,600	10/29/2014	10/31/2022
487836-AT-5	KELLOGG COMPANY DEBENTURES				2.B FE	25,666,758	151.9050	37,976,372	25,000,000	25,386,347	0	(26,352)	0	0	7.450	7.227	AO	465,625	1,862,500	05/24/2004	04/01/2031
487836-BW-7	KELLOGG COMPANY CORPORATE			2	2.B FE	492,520	119.8670	599,336	500,000	493,976	0	673	0	0	4.300	4.493	MN	2,747	21,500	10/04/2018	05/15/2028
48837@-AB-2	Kemin Industries Inc. Senior Note				2.C	4,218,750	105.8410	4,465,164	4,218,750	4,218,750	0	0	0	0	4.540	4.565	MJSD	12,769	191,531	01/31/2014	12/07/2023
49071*-AA-9	Kent Precision Food Group Inc Senior Uns				2.C	1,250,000	110.5010	1,381,262	1,250,000	1,250,000	0	0	0	0	3.910	3.929	MJSD	2,172	55,385	08/25/2016	12/15/2029
491674-BG-1	KENTUCKY UTILITIES COMPANY CORPORATE			2	1.F FE	9,155,458	136.9900	11,777,018	8,597,000	9,088,553	0	(16,085)	0	0	5.125	4.665	MN	73,433	440,596	12/12/2016	11/01/2040
491674-BJ-5	KENTUCKY UTILITIES COMPANY CORPORATE			2	1.F FE	27,881,136	128.3640	35,434,782	27,605,000	27,845,750	0	(6,460)	0	0	4.650	4.586	MN	164,020	1,283,633	01/07/2016	11/15/2043
491674-BL-0	KENTUCKY UTILITIES COMPANY CORPORATE			2	1.F FE	42,649,401	129.7970	53,212,837	40,997,000	42,486,961	0	(35,504)	0	0	4.375	4.135	AO	448,405	1,793,619	08/28/2018	10/01/2045
49271V-AE-0	Keurig Dr Pepper Inc CORPORATE				2.B FE	26,882,735	101.2430	26,622,873	26,296,000	26,476,574	0	(406,161)	0	0	3.551	1.815	MN	93,377	933,771	02/21/2020	05/25/2021
49306C-AB-7	KEY BANK NA SUB DEBENTURES				2.A FE	1,751,980	130.5870	2,611,749	2,000,000	1,880,935	0	12,035	0	0	6.950	8.068	FA	57,917	139,000	09/09/1999	02/01/2028
49326E-EG-4	KEYCORP CORPORATE				2.A FE	3,061,200	118.7530	3,562,591	3,000,000	3,050,245	0	(5,848)	0	0	4.100	3.835	AO	20,842	123,000	01/31/2019	04/30/2028
49327M-2K-9	KEYBANK NA MONEY MARKET				1.G FE	11,660,739	111.2200	13,235,237	11,900,000	11,751,582	0	30,417	0	0	3.300	3.607	JD	32,725	392,700	01/25/2019	06/01/2025
49327M-2T-0	KEYBANK NA BANK NOTE				1.G FE	1,690,868	103.3580	1,808,768	1,750,000	1,721,409	0	16,042	0	0	2.300	3.293	MS	11,963	40,250	01/23/2019	09/14/2022
49327M-2U-7	KEYBANK NA BANK NOTE				1.G FE	9,800,904	106.5190	10,508,082	9,865,000	9,833,674	0	13,422	0	0	3.375	3.526	MS	105,432	332,944	06/27/2018	03/07/2023
49327M-2Z-6	KEYBANK NA BANK NOTE				1.G FE	37,482,375	101.8960	38,210,965	37,500,000	37,486,884	0	4,509	0	0	1.250	1.266	MS	144,531	234,375	03/05/2020	03/10/2023
49327V-2A-1	KEYBANK NA/CLEVELAND OH				2.A FE	3,367,798	112.0710	3,608,684	3,220,000	3,342,528	0	(20,917)	0	0	3.400	2.637	MN	12,469	109,480	10/10/2019	05/20/2026
49327V-2B-9	KEYBANK NA/CLEVELAND OH BANK NOTE			2	2.A FE	12,014,240	115.7390	13,772,978	11,900,000	11,996,913	0	(9,996)	0	0	3.900	3.783	AO	100,555	464,100	03/22/2019	04/13/2029
49337W-AJ-9	KEYSPAN CORPORATION CORPORATE				2.A FE	20,000,000	130.0340	26,006,709	20,000,000	20,000,000	0	0	0	0	5.803	5.803	AO	290,150	1,160,600	03/29/2005	04/01/2035
49338C-AA-1	KEYSPAN GAS EAST CORP CORPORATE				1.G FE	13,979,484	141.3870	15,552,533	11,000,000	13,452,070	0	(75,848)	0	0	5.819	4.176	AO	160,023	640,090	01/01/2013	04/01/2041
49339F-AC-9	KEYSTONE POWER PASS-THROUGH HO CORPORATE				5.B GI	471,481	79.8750	376,595	471,481	471,481	0	0	0	0	13.000	13.000	JD	5,108	56,185	12/01/2020	06/01/2024
494368-BC-6	KIMBERLY CLARK CORP CORPORATE				1.F FE	34,295,907	163.6810	41,075,274	25,094,765	32,141,727	0	(293,537)	0	0	6.625	4.231	FA	692,720	1,662,528	01/01/2013	08/01/2037
494368-BG-7	KIMBERLY CLARK CORP CORPORATE				1.F FE	18,320,994	145.5620	26,819,881	18,425,000	18,338,847	0	2,292	0	0	5.300	5.337	MS	325,508	976,525	01/28/2011	03/01/2041
494368-BJ-1	KIMBERLY CLARK CORP CORPORATE				1.F FE	3,910,400	105.0100	4,200,385	4,000,000	3,976,140	0	9,419	0	0	2.400	2.656	JD	8,000	96,000	05/20/2013	06/01/2023
494368-BL-6	KIMBERLY CLARK CORP CORPORATE				1.F FE	825,556	120.1110	1,038,963	865,000	831,643	0	910	0	0	3.700	3.961	JD	2,667	32,005	05/20/2013	06/01/2043
494368-BW-2	KIMBERLY CLARK CORP CORPORATE			2	1.F FE	9,635,275	128.9390	9,812,280	7,610,000	9,597,223	0	(38,052)	0	0	3.900	2.519	MN	46,992	296,790	04/16/2020	05/04/2047
494368-BY-8	KIMBERLY CLARK CORP CORPORATE			2	1.F FE	5,338,004	120.1290	5,425,020	4,516,000	5,326,149	0	(11,855)	0	0	3.950	1.439	MN	29,730	38,039	12/21/2020	11/01/2028
494368-CA-9	KIMBERLY CLARK CORP CORPORATE			2	1.F FE	4,990,950	112.1250	5,606,227	5,000,000	4,991,120	0	170	0	0	2.875	2.884	FA	57,500	71,875	04/01/2020	02/07/2050
494368-CC-5	KIMBERLY CLARK CORP CORPORATE			2	1.F FE	1,500,000	101.4900	1,522,343	1,500,000	1,500,000	0	0	0	0	1.050	1.050	MS	4,813	0	09/08/2020	09/15/2027
494550-AW-6	KINDER MORGAN ENERGY PARTNERS CORPORATE				2.B FE	12,941,516	136.9650	17,767,147	12,972,000	12,948,385	0	690	0	0	6.950	6.968	JJ	415,717	901,554	06/18/2007	01/15/2038
494550-BD-7	KINDER MORGAN ENERGY PARTNERS CORPORATE				2.B FE	1,426,416	130.6490	2,286,359	1,750,000	1,454,459	0	6,478	0	0	6.500	8.293	MS	37,917	113,750	12/07/2015	09/01/2039
494550-BH-8	KINDER MORGAN ENERGY PARTNERS CORPORATE				2.B FE	7,010,727	131.3010	7,713,941	5,875,000	6,993,499	0	(17,385)	0	0	6.375	4.852	MS	124,844	241,453	06/26/2020	03/01/2041
494550-BJ-4	KINDER MORGAN ENERGY PARTNERS CORPORATE				2.B FE	4,076,491	104.2630	4,253,932	4,080,000	4,079,348	0	375	0	0	4.150	4.160	MS	56,440	169,320	08/03/2011	03/01/2022
494550-BN-5	KINDER MORGAN ENERGY PARTNERS CORPORATE			2	2.B FE	170,112	116.8950	187,032	160,000	169,721	0	(270)	0	0	5.000	4.549	FA	3,022	8,000	07/15/2019	08/15/2042
49456B-AJ-0	Kinder Morgan Inc/DE CORPORATE			2	2.B FE	25,610,136	121.7950	28,719,169	23,580,000	25,547,330	0	(43,117)	0	0	5.050	4.486	FA	449,854	1,190,790	07/15/2019	02/15/2046
49803#-AA-0	Kite Realty Group LP Senior Unsecured No				2.C	9,000,000	98.1220	8,831,001	9,000,000	9,000,000	0	0	0	0	4.230	4.230	MS	117,383	380,700	09/10/2015	09/11/2023
50075N-AC-8	KRAFT FOODS INC BONDS				2.B FE	10,012,500	136.9510	13,695,109	10,000,000	10,006,520	0	(476)	0	0	6.500	6.490	MN	108,333	650,000	11/21/2001	11/01/2031
50075N-AR-5	KRAFT FOODS INC CORPORATE				2.B FE	1,480,710	137.0430	1,507,469	1,100,000	1,400,495	0	(11,813)	0	0	7.000	4.625	FA	29,944	77,000	02/01/2013	08/11/2037
50075N-AW-4	KRAFT FOODS INC CORPORATE				2.B FE	934,234	140.1520	981,061	700,000	889,746	0	(6,591)	0	0	6.875	4.642	JJ	20,720	48,125	02/19/2013	01/26/2039
50076Q-AE-6	KRAFT FOODS INC CORP				3.A FE	23,229,923	117.1250	25,773,331	22,005,000	23,040,147	0	(28,116)	0	0	5.000	4.649	JD	82,519	1,100,250	06/04/2013	06/04/2042
50076Q-AN-6	KRAFT FOODS INC CORP				3.A FE	2,206,781	135.4480	2,316,156	1,710,000	2,136,150	0	(13,789)	0	0	6.500	4.536	FA	43,843	111,150	04/27/2015	02/09/2040
50076Q-AR-7	KRAFT FOODS INC CORP				3.A FE	29,645,668	138.9570	31,918,502	22,970,000	28,402,084	0	(185,751)	0	0	6.875	4.882	JJ	679,928	1,579,188	06/25/2013	01/26/2039
50077L-AB-2	KRAFT HEINZ FOODS CO CORPORATE			2	3.A FE	10,930,659	107.7670	13,109,892	12,165,000	10,986,117	0	22,214	0	0	4.375	5.054	JD	44,352	532,219	07/02/2018	06/01/2046
50077L-AT-3	KRAFT HEINZ FOODS CO CORPORATE			2	3.A FE	199,498	114.1890	228,379	200,000	199,607	0	39	0	0	4.625	4.654	JJ	3,880	9,250	09/12/2018	01/30/2029
50077L-AY-2	KRAFT HEINZ FOODS CO CORPORATE			2	3.A FE	3,854,126	116.0510	4,537,595	3,910,000	3,854,938	0	885	0	0	4.875	4.967	AO	47,653	193,789	09/11/2019	10/01/2049
501044-BT-7	KROGER COMPANY COMPANY GUARNT				2.A FE	17,951,679	140.9250	24,344,732	17,275,000	17,623,152	0	(31,108)	0	0	7.700	7.363	JD	110,848	1,330,175	06/27/2005	06/01/2029
501044-BZ-3	KROGER COMPANY COMPANY GUARNT				2.A FE	10,712,300	147.1710	14,717,142	10,000,000	10,414,005	0	(27,096)	0	0	7.500	6.927	AO	187,500	750,000	01/23/2002	04/01/2031
501044-CK-5	KROGER COMPANY CORPORATE				2.A FE	1,010,360	151.9600	1,519,596	1,000,000	1,008,111	0	(245)	0	0	6.900	6.818	AO	14,567	69,000	03/20/2008	04/15/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
501044-CQ-2	KROGER COMPANY CORPORATE			2	2.A FE	5,359,178	103.1570	5,405,427	5,240,000	5,260,896	0	(20,730)	0	0	3.400	2.984	AO	37,612	178,160	01/12/2016	04/15/2022
501044-CR-0	KROGER COMPANY CORPORATE			2	2.A FE	9,334,278	132.9960	11,058,587	8,315,000	9,158,552	0	(24,853)	0	0	5.000	4.259	AO	87,769	415,750	10/31/2012	04/15/2042
501044-CS-8	KROGER COMPANY CORPORATE			2	2.A FE	1,084,544	107.9720	1,171,496	1,085,000	1,084,840	0	48	0	0	3.850	3.855	FA	17,405	41,773	07/18/2013	08/01/2023
501044-CT-6	KROGER COMPANY CORPORATE			2	2.A FE	11,701,409	137.5780	14,720,846	10,700,000	11,596,244	0	(23,219)	0	0	5.150	4.545	FA	229,604	551,050	01/28/2016	08/01/2043
501044-DM-0	KROGER COMPANY CORPORATE			2	2.B FE	16,352,370	145.0430	16,987,402	11,712,000	16,326,811	0	(25,559)	0	0	5.400	3.229	JJ	291,629	0	09/29/2020	01/15/2049
501044-DN-8	KROGER COMPANY CORPORATE			2	2.B FE	1,297,638	121.0170	1,512,707	1,250,000	1,296,914	0	(723)	0	0	3.950	3.735	JJ	22,767	24,962	02/28/2020	01/15/2050
50152#-AD-9	Kwik Trip, Inc. Senior Secured				2.C PL	1,053,229	107.9030	1,131,801	1,048,911	1,052,282	0	(202)	0	0	3.500	3.468	FMAN	3,773	36,712	04/01/2016	02/24/2036
50152#-AH-0	Kwik Trip, Inc. Senior Secured				2.C PL	13,000,000	108.8040	14,144,485	13,000,000	13,000,000	0	0	0	0	3.650	3.650	FMAN	48,768	474,500	04/14/2017	05/24/2025
50152#-AJ-6	Kwik Trip, Inc. Senior Secured				2.C PL	25,750,000	113.0110	29,100,398	25,750,000	25,750,000	0	0	0	0	4.080	4.100	FMAN	107,978	1,050,600	05/31/2017	05/24/2033
50152#-AM-9	Kwik Trip, Inc. Sr. Secured				2.C PL	16,210,000	106.3880	17,245,488	16,210,000	16,210,000	0	0	0	0	3.000	3.000	FMAN	49,981	120,224	08/25/2020	08/24/2028
50157#-AA-0	Kysor Warren Epta U.S. Senior Unsecured				2.C	16,800,000	111.6340	18,754,553	16,800,000	16,800,000	0	0	0	0	4.300	4.300	AO	146,487	722,400	04/18/2019	04/18/2026
501797-AJ-3	L Brands Inc CORPORATE				4.B FE	5,378,000	107.8590	5,746,732	5,328,000	5,344,503	0	(5,434)	0	0	5.625	5.502	AO	63,270	299,700	11/01/2013	10/15/2023
50209*-AA-2	LMRK PropCo SO, LLC Senior Secured Note				2.B PL	15,265,196	113.1470	17,272,098	15,265,196	15,265,196	0	0	0	0	4.630	4.655	MJSD	1,963	706,779	04/24/2018	06/30/2036
50212@-AA-5	LP 1A REIT INC/ JPM-SPF Senior Unsecured				1.G	16,045,173	107.3510	16,600,702	15,463,930	15,954,028	0	(91,146)	0	0	3.990	3.079	MON	44,562	437,049	03/20/2020	10/07/2024
502175-A#-9	LTC Properties Inc Series B Senior Note				2.C	1,660,000	101.6760	1,687,816	1,660,000	1,660,000	0	0	0	0	4.800	4.828	JAJO	15,715	79,680	07/20/2011	07/20/2021
502175-B#-8	LTC Properties Inc Series D Senior Note				2.C	2,333,333	108.3500	2,528,170	2,333,333	2,333,333	0	0	0	0	4.500	4.525	JAJO	17,792	105,000	08/21/2014	07/31/2026
502175-B@-0	LTC Properties Inc Series C Senior Note				2.C	2,161,429	101.9660	2,203,928	2,161,429	2,161,429	0	0	0	0	3.990	4.009	FMAN	9,822	86,241	11/20/2013	11/22/2021
502175-C#-7	LTC Properties Inc Senior Unsecured Note				2.C	5,000,000	109.3890	5,469,461	5,000,000	5,000,000	0	0	0	0	4.150	4.171	FMAN	23,632	207,500	05/20/2016	05/22/2028
502175-C*-1	LTC Properties Inc Series E Senior Unsec				2.C	9,318,400	110.3000	10,278,194	9,318,400	9,318,400	0	0	0	0	4.500	4.524	FMAN	36,109	419,328	08/31/2015	09/03/2030
502175-D#-6	LTC Properties Inc Sr. Unsecured				2.C	100,000,000	109.7990	109,798,550	100,000,000	100,000,000	0	0	0	0	3.850	3.867	JAJO	759,306	3,956,944	10/10/2019	10/20/2031
502175-D@-8	LTC Properties Inc Senior Unsecured Note				2.C	23,110,000	110.9440	25,639,245	23,110,000	23,110,000	0	0	0	0	4.500	4.525	FMAN	129,994	1,039,950	02/16/2017	02/16/2032
502431-AL-3	L3HARRIS TECHNOLOGIES INC CORPORATE			2	2.B FE	2,430,635	115.6310	2,653,741	2,295,000	2,417,779	0	(12,855)	0	0	3.850	2.828	JD	3,927	88,358	05/05/2020	12/15/2026
50249A-AA-1	LYB INTERNATIONAL FINANCE III CORPORATE			2	2.B FE	1,993,560	116.8970	2,337,940	2,000,000	1,993,600	0	125	0	0	4.200	4.219	AO	17,733	85,167	10/02/2019	10/15/2049
50249A-AB-9	LYB INTERNATIONAL FINANCE III CORPORATE			2	2.B FE	14,845,075	108.3970	14,953,425	13,795,000	14,764,340	0	(80,735)	0	0	2.875	1.175	MN	66,101	210,422	08/18/2020	05/01/2025
50540R-AS-1	LAB CORP OF AMERICA HOLDINGS CORPORATE			2	2.B FE	3,772,960	130.8880	5,235,530	4,000,000	3,792,127	0	4,332	0	0	4.700	5.076	FA	78,333	188,000	02/03/2016	02/01/2045
50550#-AA-3	Lackawanna Energy Center LLC Debt in a P				3.C	3,688,000	107.1440	3,951,467	3,688,000	3,688,000	0	0	0	0	5.880	5.844	MJSD	602	216,854	01/13/2017	03/31/2024
505588-BK-8	LACLEDE GAS CO CORPORATE			2	1.F FE	312,483	129.6210	373,309	288,000	309,852	0	(598)	0	0	4.625	4.100	FA	5,032	13,320	04/01/2016	08/15/2043
51222*-AA-3	Lakeview Green Energy Senior Secured Not				2.B	6,409,812	123.7900	7,934,726	6,409,812	6,409,812	0	0	0	0	7.160	6.207	JAJO	114,736	458,943	11/24/2009	10/01/2029
51512*-AB-0	Landsberg Orora Senior Unsecured Note				2.B PL	16,430,000	107.9360	17,733,805	16,430,000	16,430,000	0	0	0	0	3.410	3.410	JJ	256,787	560,263	07/16/2015	07/16/2025
518058-AB-4	LaSalle Property Fund REIT Inc Sr. Unsec				2.B	3,805,000	108.6460	4,133,977	3,805,000	3,805,000	0	0	0	0	3.330	3.330	FA	48,571	63,353	02/13/2020	02/13/2030
51808B-AE-2	LASMO (USA) INC COMPANY GUARNT				2.B FE	50,364,129	133.4000	66,766,666	50,050,000	50,149,457	0	(13,573)	0	0	7.300	7.257	MN	466,855	3,653,650	12/21/2000	11/15/2027
52532X-AA-3	LEIDOS INC CORPORATE			2	2.C FE	1,056,810	105.2260	1,052,256	1,000,000	1,048,383	0	(8,427)	0	0	2.950	0.810	MN	3,769	14,996	08/04/2020	05/15/2023
52532X-AC-9	LEIDOS INC CORPORATE			2	2.C FE	35,916,503	111.7960	36,395,269	32,555,000	35,754,240	0	(162,263)	0	0	3.625	1.262	MN	150,793	193,484	11/13/2020	05/15/2025
52532X-AE-5	LEIDOS INC CORPORATE			2	2.C FE	5,472,650	119.8710	5,993,526	5,000,000	5,447,584	0	(25,066)	0	0	4.375	3.234	MN	27,951	111,198	05/21/2020	05/15/2030
52532X-AG-0	LEIDOS INC CORPORATE			2	2.C FE	9,191,910	102.3980	9,318,232	9,100,000	9,190,932	0	(978)	0	0	2.300	2.187	FA	48,255	0	11/18/2020	02/15/2031
526107-AE-7	LENNOX INTL INC CORPORATE			2	2.C FE	5,043,600	102.2130	5,110,642	5,000,000	5,040,419	0	(3,181)	0	0	1.350	1.165	FA	28,313	0	08/18/2020	08/01/2025
526107-AF-4	LENNOX INTL INC CORPORATE			2	2.C FE	14,747,464	102.1050	14,921,586	14,614,000	14,740,035	0	(7,429)	0	0	1.700	1.558	FA	104,206	0	09/28/2020	08/01/2027
53079E-AE-4	Liberty Mutual Group Inc. CORPORATE				2.B FE	8,188,460	145.5950	10,191,616	7,000,000	7,965,839	0	(48,694)	0	0	7.000	5.514	MS	144,278	490,000	11/23/2015	03/15/2034
53079E-AG-9	Liberty Mutual Group Inc. CORPORATE				2.B FE	11,929,296	149.2200	14,417,633	9,662,000	11,672,855	0	(99,518)	0	0	6.500	4.499	MS	184,920	628,030	08/17/2018	03/15/2035
53079E-AZ-7	Liberty Mutual Group Inc. CORPORATE				2.B FE	6,868,689	145.6310	8,300,958	5,700,000	6,703,244	0	(25,464)	0	0	6.500	5.132	MN	61,750	370,500	05/14/2013	05/01/2042
53079E-BF-0	Liberty Mutual Group Inc. CORPORATE				2.B FE	51,795,794	129.8450	65,005,823	50,064,000	51,692,183	0	(39,112)	0	0	4.850	4.619	FA	1,011,710	2,428,104	11/02/2018	08/01/2044
53079E-BG-8	Liberty Mutual Group Inc. CORPORATE				2.B FE	10,532,517	122.2630	12,347,372	10,099,000	10,491,428	0	(32,452)	0	0	4.569	3.997	FA	192,260	363,213	04/07/2020	02/01/2029
53079E-BH-6	Liberty Mutual Group Inc. CORPORATE			2	2.B FE	46,868,365	125.2030	55,940,727	44,680,000	46,810,448	0	(39,909)	0	0	4.500	4.207	JD	89,360	2,010,600	08/05/2019	06/15/2049
53079E-BJ-2	Liberty Mutual Group Inc. CORPORATE			2	2.B FE	12,124,750	119.4850	13,621,245	11,400,000	12,114,681	0	(9,714)	0	0	3.951	3.598	AO	95,087	443,895	12/16/2020	10/15/2050
53154*-AF-0	Liberty Utilities Finance GP1 Senior Not				2.A	1,000,000	118.6630	1,186,625	1,000,000	1,000,000	0	0	0	0	4.260	4.260	JJ	17,868	42,600	07/31/2013	07/31/2028
532457-AM-0	Eli Lilly & Co NOTES				1.F FE	2,118,465	128.2140	2,556,577	1,994,000	2,033,846	0	(7,574)	0	0	7.125	6.594	JD	11,839	142,073	05/16/2002	06/01/2025
532457-AP-3	Eli Lilly & Co NOTES				1.F FE	4,944,213	147.8710	7,869,715	5,322,000	5,048,365	0	9,158	0	0	6.770	7.308	JJ	180,150	360,299	10/20/2015	01/01/2036
532457-BC-1	Eli Lilly & Co CORPORATE				1.F FE	6,036,434	147.8540	8,871,215	6,000,000	6,026,885	0	(954)	0	0	5.950	5.906	MN	45,617	357,000	03/06/2009	11/15/2037
532457-BJ-6	Eli Lilly & Co CORPORATE			2	1.F FE	9,148,065	121.3620	11,562,169	9,527,000	9,170,853	0	8,671	0	0	3.700	3.941	MS	117,500	352,499	08/29/2018	03/01/2045
532457-BR-8	Eli Lilly & Co CORPORATE			2	1.F FE	12,024,286	128.1560	15,314,632	11,950,000	12,020,834	0	(1,572)	0	0	3.950	3.913	MN	60,314	472,025	09/24/2018	05/15/2047
532457-BT-4	Eli Lilly & Co CORPORATE			2	1.F FE	58,552,683	130.5470	71,760,119	54,969,000	58,494,861	0	(46,929)	0	0	3.950	3.568	MS	639,320	1,871,076	09/28/2020	03/15/2049
532457-BU-1	Eli Lilly & Co CORPORATE			2	1.F FE	44,781,437	137.3620	52,630,078	38,315,000	44,723,858	0	(59,738)	0	0	4.150	3.334	MS	468,188	1,382,573	07/07/2020	03/15/2059
532457-BV-9	Eli Lilly & Co CORPORATE			2	1.F FE	499,230	116.1600	580,799	500,000	499,345	0	66	0	0	3.375	3.393	MS	4,969	16,875	02/20/2019	03/15/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
532457-BY-3	Eli Lilly & Co CORPORATE			2	1.F FE	49,306,455	98.3320	48,674,242	49,500,000	49,309,015	0	2,560	0	0	2.250	2.268	MN	142,313	587,813	04/24/2020	05/15/2050
532457-BZ-0	Eli Lilly & Co CORPORATE			2	1.F FE	35,338,244	100.3660	36,729,922	36,596,000	35,342,528	0	4,284	0	0	2.500	2.639	MS	320,215	0	10/09/2020	09/15/2060
53359#-AC-6	LINCOLN ELEC HLDGS INC / ETC Senior Unse				2.A	7,500,000	118.6070	8,895,506	7,500,000	7,500,000	0	0	0	0	3.610	3.610	AO	67,688	270,750	04/01/2015	04/02/2035
534187-AR-0	LINCOLN NATL CORP IND CORPORATE				2.A FE	23,623,910	134.4690	32,272,497	24,000,000	23,724,171	0	10,416	0	0	6.150	6.267	AO	344,400	1,476,000	07/23/2007	04/07/2036
534187-BH-1	LINCOLN NATL CORP IND CORPORATE			2	2.A FE	5,925,295	115.4430	6,375,930	5,523,000	5,880,878	0	(44,417)	0	0	3.800	2.764	JD	17,490	209,874	01/14/2020	03/01/2028
53575#-AJ-9	Link Snacks Inc. Senior Secured Note				3.A	24,175,000	106.5940	25,768,984	24,175,000	24,175,000	0	0	0	0	5.550	5.588	MJSD	3,727	1,341,713	04/01/2014	03/31/2024
536216-AL-0	Lion Industrial Properties, LP Senior Un				2.A	24,350,000	111.0470	27,040,011	24,350,000	24,350,000	0	0	0	0	3.700	3.700	JJ	412,935	900,950	01/16/2018	01/18/2028
536216-AQ-9	Lion Industrial Properties, LP Sr. Unsec				2.A	12,500,000	106.5520	13,318,986	12,500,000	12,500,000	0	0	0	0	3.050	3.050	AO	80,486	381,250	10/15/2019	10/15/2029
53631#-AB-0	Lippert Components, Inc. Senior Unsecure				2.B	5,000,000	102.5800	5,128,991	5,000,000	5,000,000	0	0	0	0	3.800	3.800	MJSD	1,056	190,000	03/29/2019	03/29/2022
538021-AC-0	LITTON INDS INC DEBENTURES				2.B FE	14,882,940	132.0020	18,480,284	14,000,000	15,094,356	0	(8,809)	0	0	7.750	5.815	MS	319,472	775,000	11/10/2020	03/15/2026
538021-AH-9	LITTON INDS INC DEBENTURES				2.B FE	7,000,000	150.2290	10,516,028	7,000,000	7,000,000	0	0	0	0	6.980	6.980	MS	143,866	488,600	03/14/1996	03/15/2036
53839#-AA-0	Living Cities Blended Catalyst Senior No				4.C	3,395,666	99.2050	3,561,163	3,589,705	3,431,963	0	21,055	0	0	3.000	3.982	JD	4,786	69,296	12/15/2020	12/15/2025
53839#-AB-0	Living Spaces Furniture, LLC Sr. Secured				4.A	9,432,000	111.9950	10,563,379	9,432,000	9,432,000	0	0	0	0	4.040	4.060	JAJO	95,263	323,895	11/25/2019	11/24/2031
53961*-BG-0	Local Initiatives Support Corp Senior No				1.B	2,974,274	99.9770	2,999,315	3,000,000	2,990,840	0	7,966	0	0	4.000	4.494	JAJO	30,000	120,000	06/01/2018	09/01/2021
53961*-BP-0	Local Initiatives Support Corp Unsecured				1.D	1,260,859	100.1320	1,322,293	1,320,553	1,277,084	0	5,966	0	0	3.850	4.667	MON	1,271	50,841	06/01/2018	12/22/2025
53961*-BR-6	Local Initiatives Support Corp Unsecured				1.D	5,357,715	100.1370	5,646,609	5,638,866	5,425,672	0	24,618	0	0	3.850	4.691	MON	5,427	217,096	06/01/2018	08/22/2026
53961*-BS-4	Local Initiatives Support Corp Unsecured				1.D	1,736,630	100.0940	1,848,422	1,846,687	1,758,467	0	7,712	0	0	3.850	4.750	MON	1,975	71,097	06/01/2018	12/21/2027
53961*-BT-2	Local Initiatives Support Corp Senior No				1.D	7,067,265	100.1030	7,493,530	7,485,830	7,156,589	0	31,849	0	0	3.850	4.729	MON	7,205	288,204	06/01/2018	06/22/2027
53961*-BU-9	Local Initiatives Support Corp Unsecured				1.D	6,191,381	100.0880	6,540,806	6,535,077	6,254,369	0	22,466	0	0	3.850	4.617	MON	6,989	251,601	06/21/2018	06/21/2028
539830-AD-1	LOCKHEED MARTIN CORP COMPANY GUARNT				1.G FE	6,847,821	153.0060	9,425,156	6,160,000	6,659,696	0	(18,993)	0	0	7.200	6.360	MN	73,920	443,520	06/15/2006	05/01/2036
539830-AK-5	LOCKHEED MARTIN CORP BONDS				1.G FE	11,864,051	147.9430	13,789,724	9,321,000	10,732,142	0	(116,030)	0	0	8.500	6.251	JD	66,024	792,285	04/01/2016	12/01/2029
539830-AR-0	LOCKHEED MARTIN CORP CORPORATE				1.G FE	8,479,530	151.4180	12,113,459	8,000,000	8,346,126	0	(13,392)	0	0	6.150	5.727	MS	164,000	492,000	12/18/2006	09/01/2036
539830-AW-9	LOCKHEED MARTIN CORP CORP				1.G FE	7,089,251	146.9030	9,854,241	6,708,000	7,020,734	0	(9,046)	0	0	5.720	5.331	JD	31,975	383,698	07/28/2011	06/01/2040
539830-BB-4	LOCKHEED MARTIN CORP CORP				1.G FE	3,675,397	129.8880	4,965,629	3,823,000	3,690,526	0	3,380	0	0	4.070	4.311	JD	6,915	155,596	12/07/2015	12/15/2042
539830-BD-0	LOCKHEED MARTIN CORP CORPORATE			2	1.G FE	40,678,589	124.5560	55,166,027	44,290,000	41,020,366	0	75,446	0	0	3.800	4.293	MS	561,007	1,683,020	03/03/2016	03/01/2045
539830-BE-8	LOCKHEED MARTIN CORP CORPORATE			2	1.G FE	3,819,160	108.9310	4,357,254	4,000,000	3,874,199	0	27,398	0	0	2.900	3.721	MS	38,667	116,000	12/12/2018	03/01/2025
539830-BH-1	LOCKHEED MARTIN CORP CORPORATE			2	1.G FE	33,456,838	113.6310	35,481,266	31,225,000	33,036,280	0	(354,139)	0	0	3.550	2.265	JJ	511,136	1,108,488	10/18/2019	01/15/2026
539830-BL-2	LOCKHEED MARTIN CORP CORPORATE			2	1.G FE	24,690,391	140.0630	32,774,833	23,400,000	24,651,327	0	(14,282)	0	0	4.700	4.323	MN	140,530	1,041,050	09/15/2020	05/15/2046
539830-BN-8	LOCKHEED MARTIN CORP CORPORATE			2	1.G FE	76,336,508	133.2390	91,329,927	68,546,000	76,262,607	0	(52,088)	0	0	4.090	3.467	MS	825,484	1,905,490	10/02/2020	09/15/2052
539830-BQ-1	LOCKHEED MARTIN CORP CORPORATE			2	1.G FE	1,482,038	107.7680	1,611,132	1,495,000	1,482,219	0	180	0	0	2.800	2.843	JD	1,860	23,837	05/15/2020	06/15/2050
540424-AP-3	LOEWS CORP CORP				1.G FE	27,905,319	137.9640	32,559,448	23,600,000	26,951,838	0	(166,037)	0	0	6.000	4.616	FA	590,000	1,416,000	12/11/2018	02/01/2035
540424-AR-9	LOEWS CORP CORPORATE			2	1.G FE	12,533,066	118.6130	14,967,781	12,619,000	12,537,047	0	1,927	0	0	4.125	4.168	MN	66,513	520,534	06/13/2018	05/15/2043
540424-AS-7	LOEWS CORP CORPORATE			2	1.G FE	53,325,914	114.1610	58,650,197	51,375,000	52,916,412	0	(284,891)	0	0	3.750	3.091	AO	481,641	1,926,563	12/05/2019	04/01/2026
543859-AH-5	LOCKHEED MARTIN TACTICAL DEBENTURES				1.G FE	1,830,340	114.5320	2,290,636	2,000,000	1,963,690	0	11,536	0	0	7.000	7.750	MS	41,222	140,000	04/16/1996	09/15/2023
543859-AK-8	LOCKHEED MARTIN TACTICAL DEBENTURES				1.G FE	9,661,000	125.4270	12,542,676	10,000,000	9,906,085	0	22,240	0	0	8.375	8.693	JD	37,222	837,500	08/24/1994	06/15/2024
54388*-AD-1	Loram Maintenance of Way, Inc. Senior No				2.C	454,545	103.0960	468,618	454,545	454,545	0	0	0	0	5.880	5.921	MJSD	1,633	26,727	10/27/2015	03/09/2022
54388*-AF-6	Loram Maintenance of Way, Inc. Senior No				2.C	454,545	103.0960	468,618	454,545	454,545	0	0	0	0	5.880	5.921	MJSD	1,633	26,727	10/27/2015	03/09/2022
54388*-AG-4	Loram Maintenance of Way, Inc. Senior No				2.C	454,545	103.0960	468,618	454,545	454,545	0	0	0	0	5.880	5.921	MJSD	1,633	26,727	10/27/2015	03/09/2022
54388*-AL-3	Loram Maintenance of Way, Inc. Senior No				2.C	142,857	101.9640	145,663	142,857	142,857	0	0	0	0	4.000	4.019	MJSD	48	5,714	09/28/2011	09/28/2021
54388*-AM-1	Loram Maintenance of Way, Inc. Senior No				2.C	7,500,000	108.1880	8,114,097	7,500,000	7,500,000	0	0	0	0	3.950	3.969	JAJO	55,958	296,250	07/23/2014	07/23/2026
54388*-AN-9	Loram Maintenance of Way, Inc. Senior Un				2.C	20,405,000	107.3560	21,905,924	20,405,000	20,405,000	0	0	0	0	3.640	3.656	MJSD	45,390	742,742	02/12/2018	12/09/2027
546268-AG-8	LOUISIANA LAND & EXPL CO DEBENTURES				1.G FE	9,278,200	119.8160	11,981,585	10,000,000	9,831,769	0	48,765	0	0	7.650	8.307	JD	63,750	765,000	03/31/1994	12/01/2023
546676-AU-1	LOUISVILLE GAS & ELEC CO CORPORATE			2	1.F FE	14,028,264	133.4110	18,557,495	13,910,000	14,021,222	0	(4,316)	0	0	5.125	5.052	MN	91,091	712,888	09/15/2015	11/15/2040
546676-AV-9	LOUISVILLE GAS & ELEC CO CORPORATE			2	1.F FE	25,814,813	129.3760	31,785,033	24,568,000	25,704,123	0	(31,443)	0	0	4.650	4.318	MN	145,975	1,142,412	09/15/2017	11/15/2043
546676-AX-5	LOUISVILLE GAS & ELEC CO CORPORATE			2	1.F FE	33,811,164	126.1660	40,395,732	32,018,000	33,634,566	0	(40,322)	0	0	4.375	4.041	AO	350,197	1,400,788	08/28/2018	10/01/2045
54738#-AE-2	Loves Travel Stops & Country Series 2010				2.A	0	0.0000	0	0	0	0	0	0	0	4.500	0.000	FMAN	0	86,135	03/01/2020	11/02/2020
54738#-AJ-1	Loves Travel Stops & Country Senior Unse				2.A	14,640,000	112.0510	16,404,317	14,640,000	14,640,000	0	0	0	0	3.750	3.750	JAJO	108,275	549,000	01/20/2017	01/20/2027
548661-AK-3	LOWES COMPANIES INC CORPORATE				2.A FE	5,177,200	135.7440	6,787,193	5,000,000	5,099,577	0	(9,130)	0	0	6.500	6.185	MS	95,694	325,000	07/17/2009	03/15/2029
548661-CJ-4	LOWES COMPANIES INC CORPORATE				2.A FE	12,194,145	138.1330	18,199,014	13,175,000	12,478,777	0	28,373	0	0	5.500	6.044	AO	152,976	724,625	05/18/2006	10/15/2035
548661-CL-9	LOWES COMPANIES INC CORPORATE				2.A FE	3,875,235	133.8860	4,685,999	3,500,000	3,780,989	0	(11,420)	0	0	5.800	5.055	AO	42,856	203,000	09/21/2010	10/15/2036
548661-CP-0	LOWES COMPANIES INC CORPORATE				2.A FE	18,685,821	145.6200	24,027,255	16,500,000	18,210,274	0	(60,210)	0	0	6.650	5.680	MS	323,079	1,097,250	12/15/2010	09/15/2037
548661-CR-6	LOWES COMPANIES INC CORPORATE			2	2.A FE	23,194,164	140.1390	31,022,571	22,137,000	22,986,162	0	(25,974)	0	0	5.800	5.468	AO	271,055	1,283,946	04/27/2015	04/15/2040
548661-CX-3	LOWES COMPANIES INC CORPORATE			2	2.A FE	23,505,804	131.7580	27,792,986	21,094,000	23,085,196	0	(60,707)	0	0	4.650	3.978	AO	207,073	980,871	04/27/2015	04/15/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
548661-CZ-8	LOWES COMPANIES INC CORPORATE			2	2.A FE	532,377	108.5290	542,645	500,000	511,353	0	(4,397)	0	0	3.875	2.910	MS	5,705	19,375	12/07/2015	09/15/2023
548661-DA-2	LOWES COMPANIES INC CORPORATE			2	2.A FE	82,871,548	128.3030	105,634,513	82,332,000	82,800,830	0	(11,765)	0	0	5.000	4.957	MS	1,212,110	4,116,600	04/27/2015	09/15/2043
548661-DE-4	LOWES COMPANIES INC CORPORATE			2	2.A FE	407,944	121.2270	457,027	377,000	404,177	0	(722)	0	0	4.250	3.780	MS	4,718	16,023	04/27/2015	09/15/2044
549271-AF-1	LUBRIZOL CORP BOND				1.C FE	22,457,010	154.5600	32,457,683	21,000,000	21,977,642	0	(45,358)	0	0	6.500	5.995	AO	341,250	1,365,000	08/24/2005	10/01/2034
54949@-AL-3	Luck Stone Corporation Senior Note				3.B	589,167	103.9280	612,310	589,167	589,167	0	0	0	0	3.980	3.999	JAJO	4,625	31,864	10/28/2014	04/22/2024
54949@-AP-4	Luck Stone Corporation Senior Unsecured				3.B	3,750,000	107.0170	4,013,145	3,750,000	3,750,000	0	0	0	0	3.600	4.372	JAJO	26,625	155,469	08/09/2019	07/20/2026
54949@-AQ-2	Luck Stone Corporation Sr. Unsecured				3.B	1,000,000	109.4060	1,094,061	1,000,000	1,000,000	0	0	0	0	3.800	4.575	JAJO	7,494	10,108	07/17/2020	07/22/2030
55261F-AJ-3	M & T BK CORP CORPORATE			2	1.G FE	21,471,012	107.8720	23,195,666	21,503,000	21,486,472	0	5,362	0	0	3.550	3.579	JJ	328,667	763,357	02/08/2019	07/26/2023
55279H-AQ-3	MANUFACTURERS AND TRADERS TRUS BANK NOTE				1.G FE	922,745	113.1070	1,074,513	950,000	929,252	0	2,704	0	0	3.400	3.775	FA	12,023	32,300	07/06/2018	08/17/2027
55294#-AR-6	MDU Energy Capital, LLC Senior Unsecured				2.B	4,800,000	117.8080	5,654,796	4,800,000	4,800,000	0	0	0	0	4.310	4.310	JAJO	51,720	206,880	10/01/2015	10/01/2030
552953-CC-3	MGM RESORTS INTL CORPORATE				3.C FE	1,035,500	107.5930	1,075,931	1,000,000	1,011,231	0	(4,710)	0	0	6.000	5.448	MS	17,667	60,000	03/03/2015	03/15/2023
55303J-A@-5	MGP Ingredients, Inc. Senior Secured Not				2.C	10,000,000	111.3890	11,138,878	10,000,000	10,000,000	0	0	0	0	3.800	3.818	JAJO	64,389	380,000	04/30/2019	04/30/2029
55335@-AB-4	MEPT Edgemoor Operating, LP Senior Unsec				2.B	1,000,000	109.6090	1,096,089	1,000,000	1,000,000	0	0	0	0	3.660	3.660	JD	203	36,600	06/29/2016	06/29/2026
55335@-AC-2	MEPT Edgemoor Operating, LP Sr. Unsecure				2.B	5,000,000	110.8230	5,541,134	5,000,000	5,000,000	0	0	0	0	3.760	3.760	JD	1,044	188,000	06/29/2016	06/29/2028
55336V-AG-5	MPLX LP CORPORATE			2	2.B FE	29,167,338	114.7090	30,707,505	26,770,000	28,118,730	0	(340,983)	0	0	4.875	3.397	JD	108,753	1,305,038	10/19/2017	12/01/2024
55336V-AJ-9	MPLX LP CORPORATE			2	2.B FE	15,849,370	115.5210	17,076,252	14,782,000	15,395,295	0	(134,096)	0	0	4.875	3.785	JD	60,052	720,623	06/09/2017	06/01/2025
55336V-AN-0	MPLX LP CORPORATE			2	2.B FE	18,294,934	118.7600	21,869,638	18,415,000	18,301,712	0	1,979	0	0	4.700	4.740	AO	182,718	865,505	02/05/2018	04/15/2048
55336V-AR-1	MPLX LP CORPORATE			2	2.B FE	10,532,496	115.0990	12,177,423	10,580,000	10,544,085	0	4,153	0	0	4.000	4.054	MS	124,609	423,200	02/05/2018	03/15/2028
55349B-A#-3	MSA Safety Incorporated Senior Unsecured				2.C	30,470,000	111.7760	31,975,109	28,606,433	28,606,433	0	0	0	883,128	3.400	3.414	JAJO	186,419	912,406	01/22/2016	01/22/2031
55349B-A*-7	MSA Safety Incorporated Series A Senior				2.C	7,104,000	102.2250	7,262,096	7,104,000	7,104,000	0	0	0	0	4.000	4.019	JAJO	61,568	284,160	10/13/2010	10/13/2021
55384B-AC-2	MTD Products, Inc Senior Unsecured Note				2.C	7,900,000	106.3630	9,210,801	8,659,779	8,659,779	0	0	0	715,190	1.840	1.840	JJ	67,719	147,997	07/28/2016	07/28/2026
55616X-AK-3	Macys Retail Holdings Inc CORPORATE			2	4.B FE	5,705,589	96.7380	5,557,581	5,745,000	5,732,404	0	4,248	0	0	4.375	4.461	MS	83,781	251,344	09/03/2013	09/01/2023
559080-AC-0	MAGELLAN MIDSTREAM PRTNS CORPORATE				2.A FE	5,115,482	131.9900	6,744,704	5,110,000	5,117,550	0	(449)	0	0	6.400	6.381	MN	54,507	327,040	01/23/2018	05/01/2037
559080-AG-1	MAGELLAN MIDSTREAM PRTNS CORPORATE			2	2.A FE	8,048,922	127.8110	9,151,239	7,160,000	7,982,340	0	(21,587)	0	0	5.150	4.340	AO	77,845	368,740	01/29/2018	10/15/2043
559080-AJ-5	MAGELLAN MIDSTREAM PRTNS CORPORATE			2	2.A FE	207,926	108.4400	239,652	221,000	208,655	0	274	0	0	4.200	4.584	MS	2,733	9,282	03/06/2018	03/15/2045
559080-AK-2	MAGELLAN MIDSTREAM PRTNS CORPORATE			2	2.A FE	15,658,483	119.3080	16,654,249	13,959,000	15,186,891	0	(228,323)	0	0	5.000	3.058	MS	232,650	697,950	10/16/2019	03/01/2026
559080-AL-0	MAGELLAN MIDSTREAM PRTNS CORPORATE			2	2.A FE	14,735,836	113.7200	16,813,450	14,785,000	14,741,904	0	654	0	0	4.250	4.267	MS	185,018	628,363	07/09/2019	09/15/2046
559080-AM-8	MAGELLAN MIDSTREAM PRTNS CORPORATE			2	2.A FE	21,379,219	114.4220	25,252,891	22,070,000	21,411,145	0	12,487	0	0	4.200	4.389	AO	226,585	926,940	06/25/2019	10/03/2047
559080-AN-6	MAGELLAN MIDSTREAM PRTNS CORPORATE			2	2.A FE	73,721,343	125.7610	87,003,895	69,182,000	73,603,701	0	(82,640)	0	0	4.850	4.443	FA	1,398,053	3,355,327	10/24/2019	02/01/2049
56585A-AF-9	MARATHON PETROLEUM CORP CORPORATE			2	2.B FE	9,991,241	133.9530	10,684,108	7,976,000	9,661,149	0	(50,515)	0	0	6.500	4.824	MS	172,813	518,440	04/27/2015	03/01/2041
570535-AM-6	MARKEL CORP CORPORATE				2.B FE	20,434,091	106.3900	21,676,931	20,375,000	20,389,376	0	(6,383)	0	0	3.625	3.590	MS	186,700	738,594	03/06/2013	03/30/2023
570535-AP-9	MARKEL CORP CORPORATE				2.B FE	512,178	123.9740	632,267	510,000	511,872	0	(46)	0	0	5.000	4.972	MS	6,446	25,500	03/26/2013	03/30/2043
570535-AQ-7	MARKEL CORP CORPORATE				2.B FE	25,753,830	136.3690	31,908,945	23,399,000	25,686,239	0	(49,167)	0	0	5.000	4.357	AO	279,488	1,169,950	12/13/2019	04/05/2046
570535-AR-5	MARKEL CORP CORPORATE			2	2.B FE	8,415,503	111.8900	9,891,069	8,840,000	8,505,214	0	40,568	0	0	3.500	4.127	MN	51,567	309,400	01/14/2020	11/01/2027
570535-AS-3	MARKEL CORP CORPORATE			2	2.B FE	7,151,385	126.7040	9,882,905	7,800,000	7,173,317	0	10,794	0	0	4.300	4.832	MN	55,900	335,400	07/25/2019	11/01/2047
570535-AT-1	MARKEL CORP CORPORATE			2	2.B FE	42,562,164	137.8290	53,546,424	38,850,000	42,475,269	0	(61,901)	0	0	5.000	4.412	MN	221,229	1,845,000	05/26/2020	05/20/2049
570535-AV-6	MARKEL CORP CORPORATE			2	2.B FE	24,237,416	126.4650	30,370,510	24,015,000	24,232,776	0	(3,706)	0	0	4.150	4.094	MS	287,913	996,623	02/28/2020	09/17/2050
571676-AC-9	MARS INC CORPORATE			2	1.F FE	2,989,650	120.7000	3,621,007	3,000,000	2,990,481	0	544	0	0	3.600	3.630	AO	27,000	108,000	04/01/2019	04/01/2034
571676-AD-7	MARS INC CORPORATE			2	1.F FE	5,079,508	122.1270	6,240,670	5,110,000	5,081,157	0	1,057	0	0	3.875	3.918	AO	49,503	198,013	04/29/2019	04/01/2039
571676-AF-2	MARS INC CORPORATE			2	1.F FE	42,185,236	127.9890	51,938,090	40,580,000	42,152,676	0	(32,268)	0	0	3.950	3.715	AO	400,728	1,602,910	03/19/2020	04/01/2049
571676-AG-0	MARS INC CORPORATE			2	1.F FE	45,532,443	130.1190	59,152,242	45,460,000	45,529,130	0	(1,026)	0	0	4.125	4.116	AO	468,806	1,875,225	04/15/2019	04/01/2054
571676-AH-8	MARS INC CORPORATE			2	1.F FE	68,683,225	132.1930	89,454,881	67,670,000	68,660,688	0	(11,029)	0	0	4.200	4.123	AO	710,535	2,842,140	03/27/2019	04/01/2059
571676-AN-5	MARS INC CORPORATE			2	1.F FE	14,380,642	102.5290	14,620,679	14,260,000	14,378,305	0	(2,337)	0	0	2.375	2.321	JJ	155,226	0	07/14/2020	07/16/2040
57169*-AM-9	Mars Inc. Series E Senior Note				1.F	21,439,321	115.4230	22,207,328	19,240,000	20,314,204	0	(367,036)	0	0	6.720	4.516	AO	305,275	1,292,928	11/01/2017	10/06/2023
57169*-AT-4	Mars Inc. Senior Note				1.F	14,000,000	108.6890	15,216,462	14,000,000	14,000,000	0	0	0	0	3.490	3.490	AO	108,578	488,600	10/11/2012	10/11/2024
57169*-AU-1	Mars Inc. Senior Note				1.F	33,256,035	113.5350	37,753,786	33,252,966	33,254,912	0	(251)	0	0	3.740	3.739	AO	276,369	1,243,661	04/01/2016	10/11/2027
57169*-AY-3	Mars Inc. Senior Unsecured Note				1.F	5,640,000	107.9900	6,090,631	5,640,000	5,640,000	0	0	0	0	2.820	2.820	MS	41,529	159,048	09/27/2016	09/27/2028
57169*-AZ-0	Mars Inc. Senior Unsecured Note				1.F	12,972,326	109.3710	15,497,827	14,170,000	13,113,167	0	78,182	0	0	2.970	3.822	MS	109,888	420,849	03/01/2019	09/29/2031
57169*-BB-2	Mars Inc. Senior Unsecured Note				1.F	27,341,040	111.8980	33,569,262	30,000,000	27,475,646	0	75,067	0	0	3.570	4.180	MS	279,650	1,071,000	03/01/2019	09/27/2041
57169*-BC-0	Mars Inc. Senior Unsecured Note				1.F	2,420,000	114.5920	2,773,137	2,420,000	2,420,000	0	0	0	0	3.750	3.750	MS	23,696	90,750	09/27/2016	09/27/2046
57169*-BE-6	Mars Inc. Senior Unsecured Note				1.F	8,000,000	107.1530	8,572,218	8,000,000	8,000,000	0	0	0	0	3.300	3.300	MS	67,467	264,000	03/29/2017	03/29/2024
57169*-BG-1	Mars Inc. Senior Unsecured Note				1.F	20,000,000	111.7660	22,353,283	20,000,000	20,000,000	0	0	0	0	3.530	3.530	MS	180,422	706,000	03/29/2017	03/29/2027
571748-AK-8	MARSH & MCLENNAN COS INC SENIOR NOTES				2.A FE	4,769,270	142.7690	7,138,461	5,000,000	4,851,275	0	7,592	0	0	5.875	6.219	FA	122,396	293,750	07/08/2004	08/01/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
571748-AR-3	MARSH & MCLENNAN COS INC CORPORATE			2	2.A FE	4,992,550	101.2470	5,062,349	5,000,000	4,999,399	0	891	0	0	4.800	4.819	JJ	110,667	240,000	07/12/2011	07/15/2021
571748-BJ-0	MARSH & MCLENNAN COS INC CORPORATE			2	2.A FE	2,856,850	144.5170	3,612,920	2,500,000	2,846,788	0	(6,682)	0	0	4.900	4.061	MS	36,069	122,500	06/07/2019	03/15/2049
571903-AS-2	MARRIOTT INTL INC NEW CORPORATE			2	2.C FE	3,215,340	106.7830	3,429,870	3,212,000	3,214,590	0	(492)	0	0	3.125	3.107	JD	4,461	100,375	06/20/2019	06/15/2026
573284-AJ-5	MARTIN MARIETTA MATERIALS INC CORPORATE				2.B FE	5,025,600	127.7750	6,388,748	5,000,000	5,018,806	0	(669)	0	0	6.250	6.212	MN	52,083	312,500	05/03/2007	05/01/2037
573284-AT-3	MARTIN MARIETTA MATERIALS INC CORPORATE			2	2.B FE	2,179,605	113.7620	2,185,362	1,921,000	2,177,971	0	(1,634)	0	0	3.500	1.403	JD	2,988	0	12/11/2020	12/15/2027
573284-AU-0	MARTIN MARIETTA MATERIALS INC CORPORATE			2	2.B FE	11,430,506	119.5430	12,776,730	10,688,000	11,418,660	0	(13,717)	0	0	4.250	3.822	JD	20,188	454,240	02/28/2020	12/15/2047
574599-AT-3	MASCO CORP DEBENTURES				2.C FE	1,013,002	137.7800	1,302,020	945,000	981,125	0	(2,969)	0	0	7.750	7.145	FA	30,516	73,238	05/16/2002	08/01/2029
574599-AY-2	MASCO CORP BONDS				2.C FE	8,916,840	132.9060	11,961,554	9,000,000	8,947,730	0	2,873	0	0	6.500	6.571	FA	221,000	585,000	08/15/2002	08/15/2032
574599-BM-7	MASCO CORP CORPORATE			2	2.C FE	3,511,975	125.8980	3,593,131	2,854,000	3,509,934	0	(2,041)	0	0	4.500	3.189	MN	16,411	0	11/16/2020	05/15/2047
575634-AS-9	MASSACHUSETTS ELEC CO CORPORATE				1.G FE	16,125,196	148.9120	20,506,644	13,771,000	15,681,258	0	(65,399)	0	0	5.900	4.751	MN	103,818	812,489	04/27/2015	11/15/2039
575634-AT-7	MASSACHUSETTS ELEC CO CORPORATE			2	1.G FE	15,350,331	121.0180	18,055,942	14,920,000	15,312,391	0	(9,365)	0	0	4.004	3.838	FA	225,683	597,397	12/20/2016	08/15/2046
57636Q-AF-1	Mastercard Inc CORPORATE			2	1.E FE	28,337,265	101.4160	28,903,604	28,500,000	28,469,541	0	33,304	0	0	2.000	2.121	MN	63,333	570,000	11/16/2016	11/21/2021
57636Q-AH-7	Mastercard Inc CORPORATE			2	1.E FE	12,755,035	126.5300	15,355,651	12,136,000	12,758,390	0	(7,036)	0	0	3.800	3.468	MN	51,241	399,684	07/02/2020	11/21/2046
57636Q-AJ-3	Mastercard Inc CORPORATE			2	1.E FE	4,783,870	115.7660	4,953,613	4,279,000	4,754,216	0	(28,481)	0	0	3.500	1.755	FA	52,002	98,508	08/18/2020	02/26/2028
57636Q-AK-0	Mastercard Inc CORPORATE			2	1.E FE	1,568,988	129.5390	1,619,241	1,250,000	1,564,947	0	(4,040)	0	0	3.950	2.629	FA	17,144	24,688	06/30/2020	02/26/2048
57636Q-AL-8	Mastercard Inc CORPORATE			2	1.E FE	9,603,183	124.0280	9,737,423	7,851,000	9,582,485	0	(20,698)	0	0	3.650	2.542	JD	23,880	143,281	07/02/2020	06/01/2049
57636Q-AQ-7	Mastercard Inc CORPORATE			2	1.E FE	61,739,853	129.2510	66,127,578	51,162,000	61,571,395	0	(168,458)	0	0	3.850	2.811	MS	519,792	984,869	06/30/2020	03/26/2050
57636Q-AR-5	Mastercard Inc CORPORATE			2	1.E FE	24,581,143	114.0950	25,513,855	22,362,000	24,359,900	0	(221,243)	0	0	3.300	1.741	MS	194,736	368,973	04/20/2020	03/26/2027
57645#-AA-5	MAT Holdings, Inc. Senior Secured Note				2.C	13,085,714	105.4620	13,800,447	13,085,714	13,085,714	0	0	0	0	4.220	4.241	FMAN	59,824	552,217	08/22/2014	08/22/2024
57686G-A#-2	Matson Inc Senior Note				2.B PL	10,620,806	109.4740	11,627,073	10,620,806	10,620,806	0	0	0	0	4.310	4.309	JD	2,543	473,791	06/29/2012	06/29/2032
57686G-A*-6	Matson Inc Senior Note				2.B PL	7,617,647	102.7210	7,824,896	7,617,647	7,617,647	0	0	0	0	3.660	3.659	JD	1,549	290,306	06/29/2012	06/29/2023
57686G-A@-4	Matson Inc Senior Note				2.B PL	15,671,853	106.7990	16,737,395	15,671,853	15,671,853	0	0	0	0	4.160	4.159	JD	3,622	675,609	06/29/2012	06/29/2027
57686G-B#-1	Matson Inc Senior Unsecured Note				2.B PL	85,855,760	103.3510	88,732,588	85,855,760	85,855,760	0	0	0	0	3.140	3.139	MS	801,273	2,903,594	09/14/2016	09/15/2031
57771*-AB-3	Maverik, Inc. Senior Note				2.A	8,950,000	100.9770	9,037,478	8,950,000	8,950,000	0	0	0	0	6.110	6.110	MS	170,130	546,845	03/09/2011	03/09/2021
579780-AK-3	MCCORMICK & CO INC CORPORATE			2	2.B FE	109,189	109.9710	120,969	110,000	109,570	0	79	0	0	3.250	3.337	MN	457	3,575	11/03/2015	11/15/2025
579780-AP-2	MCCORMICK & CO INC CORPORATE			2	2.B FE	6,199,664	127.5260	7,938,505	6,225,000	6,200,979	0	476	0	0	4.200	4.224	FA	98,770	261,450	08/09/2017	08/15/2047
58013M-EC-4	MCDONALDS CORP CORPORATE				2.A FE	51,968,268	151.0440	65,272,166	43,214,000	50,149,762	0	(268,049)	0	0	6.300	4.875	AO	574,746	2,722,482	05/10/2019	10/15/2037
58013M-EF-7	MCDONALDS CORP CORPORATE				2.A FE	8,940,261	151.0180	11,040,953	7,311,000	8,572,950	0	(47,302)	0	0	6.300	4.801	MS	153,531	460,593	04/11/2013	03/01/2038
58013M-EH-3	MCDONALDS CORP CORPORATE				2.A FE	11,354,148	143.7960	16,126,692	11,215,000	11,325,549	0	(3,555)	0	0	5.700	5.611	FA	266,356	639,255	04/20/2010	02/01/2039
58013M-EK-6	MCDONALDS CORP CORPORATE				2.A FE	7,339,007	133.5010	9,834,989	7,367,000	7,345,569	0	570	0	0	4.875	4.897	JJ	165,604	359,141	04/27/2015	07/15/2040
58013M-EN-0	MCDONALDS CORP CORPORATE				2.A FE	16,266,263	118.4420	22,395,043	18,908,000	16,567,296	0	63,403	0	0	3.700	4.619	FA	264,292	699,596	12/03/2015	02/15/2042
58013M-ER-1	MCDONALDS CORP CORPORATE				2.A FE	57,677,920	116.1970	80,176,091	69,000,000	59,173,222	0	246,018	0	0	3.625	4.657	MN	416,875	2,501,250	12/03/2015	05/01/2043
58013M-FA-7	MCDONALDS CORP CORPORATE			2	2.A FE	7,310,900	135.6270	9,900,736	7,300,000	7,309,975	0	(212)	0	0	4.875	4.865	JD	21,748	355,875	01/26/2016	12/09/2045
58013M-FH-2	MCDONALDS CORP CORPORATE			2	2.A FE	16,510,053	130.3490	21,507,626	16,500,000	16,510,769	0	(447)	0	0	4.450	4.444	MS	244,750	734,250	04/10/2019	09/01/2048
580589-B*-9	McGrath Rentcorp Senior Note				3.A	20,000,000	100.4630	20,092,507	20,000,000	20,000,000	0	0	0	0	3.680	3.680	MS	212,622	736,000	03/17/2014	03/17/2021
581557-AM-7	MCKESSON CORP DEBENTURES				2.B FE	14,517,752	127.9730	16,892,471	13,200,000	13,753,204	0	(70,422)	0	0	7.650	6.803	MS	336,600	1,009,800	02/27/2003	03/01/2027
581557-AZ-8	MCKESSON CORP CORPORATE			2	2.B FE	4,870,300	103.8350	5,191,730	5,000,000	4,970,265	0	14,526	0	0	2.700	3.015	JD	6,000	135,000	05/29/2013	12/15/2022
58155Q-AE-3	MCKESSON CORP CORPORATE			2	2.B FE	2,660,472	139.0190	3,753,501	2,700,000	2,666,501	0	821	0	0	6.000	6.107	MS	54,000	162,000	02/23/2011	03/01/2041
58155Q-AG-8	MCKESSON CORP CORPORATE			2	2.B FE	11,935,421	104.4850	12,485,946	11,950,000	11,946,144	0	1,543	0	0	2.850	2.864	MS	100,280	340,575	03/05/2013	03/15/2023
583334-AB-3	MEADWESTVACO CORP COMPANY GUARNT				2.B FE	3,952,040	126.7650	5,070,616	4,000,000	3,969,006	0	1,620	0	0	6.800	6.895	MN	34,756	272,000	11/18/2002	11/15/2032
58502B-AA-4	MEDNAX INC CORPORATE			2	4.A FE	4,620,000	101.2880	4,456,671	4,400,000	4,442,610	0	(44,859)	0	0	5.250	4.158	JD	19,250	231,000	10/05/2016	12/01/2023
585055-AQ-9	MEDTRONIC INC CORPORATE				1.G FE	13,650,459	151.6390	17,274,733	11,392,000	13,169,491	0	(57,896)	0	0	6.500	5.166	MS	218,030	740,480	04/27/2015	03/15/2039
585055-AT-3	MEDTRONIC INC CORPORATE				1.G FE	24,379,466	140.5070	33,440,639	23,800,000	24,287,301	0	(15,229)	0	0	5.550	5.373	MS	388,932	1,320,900	01/08/2014	03/15/2040
585055-AW-6	MEDTRONIC INC CORPORATE			2	1.G FE	15,148,355	126.7230	19,525,483	15,408,000	15,187,244	0	6,014	0	0	4.500	4.606	MS	204,156	693,360	07/10/2013	03/15/2042
585055-BT-2	MEDTRONIC INC CORP				1.G FE	2,554,238	134.5990	3,364,968	2,500,000	2,543,867	0	(2,224)	0	0	4.375	4.209	MS	32,205	109,375	12/07/2015	03/15/2035
585055-BU-9	MEDTRONIC INC CORPORATE				1.G FE	2,445,399	142.0920	3,222,648	2,268,000	2,433,340	0	(3,966)	0	0	4.625	4.143	MS	30,886	104,895	09/07/2018	03/15/2045
58528#-FR-3	Meijer Inc. Sr. Unsecured Note				1.F	4,300,000	116.7080	5,018,449	4,300,000	4,300,000	0	0	0	0	3.760	3.759	MS	53,893	161,680	09/01/2015	09/04/2035
58528#-FT-9	Meijer Inc. Senior Unsecured Note				1.F	10,000,000	115.0750	11,507,532	10,000,000	10,000,000	0	0	0	0	3.470	3.469	MS	115,667	347,000	09/01/2017	09/01/2037
58646#-AH-7	Menasha Corporation Senior Note				2.B	2,500,000	100.3110	2,507,785	2,500,000	2,500,000	0	0	0	0	4.950	4.950	FMAN	20,625	123,750	02/01/2011	02/01/2021
58646#-AJ-3	Menasha Corporation Senior Note				2.B	4,500,000	107.3200	4,829,389	4,500,000	4,500,000	0	0	0	0	5.270	5.270	FMAN	39,525	237,150	02/01/2011	11/01/2022
58646#-AK-0	Menasha Corporation Senior Note				2.B	10,714,286	109.6050	11,743,441	10,714,286	10,714,286	0	0	0	0	4.990	5.020	JAJO	115,839	534,643	04/13/2011	04/13/2026
58646#-AL-8	Menasha Corporation Senior Note				2.B	12,843,788	103.2920	12,911,485	12,500,000	12,697,664	0	(146,124)	0	0	4.210	2.747	FMAN	78,938	428,894	03/02/2020	02/07/2022
58646#-AM-6	Menasha Corporation Senior Note				2.B	13,495,837	108.8310	14,571,301	13,388,965	13,434,938	0	(13,674)	0	0	4.370	4.273	MJSD	27,630	585,098	04/01/2016	03/14/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
58646#-AN-4	Menasha Corporation Senior Note				2.B	3,750,000	104.5240	3,919,657	3,750,000	3,750,000	0	0	0	0	3.410	3.410	FMAN	20,247	127,875	02/04/2013	02/04/2023
58646#-AP-9	Menasha Corporation Senior Note				2.B	500,000	107.8060	539,029	500,000	500,000	0	0	0	0	3.580	3.596	FMAN	2,834	17,900	02/04/2013	02/04/2028
58646#-AQ-7	Menasha Corporation Senior Note				2.B	5,000,000	114.8210	5,741,051	5,000,000	5,000,000	0	0	0	0	4.320	4.342	FMAN	20,400	216,000	05/27/2014	05/27/2030
58646#-AR-5	Menasha Corporation Senior Note				2.B	10,000,000	119.7350	11,973,538	10,000,000	10,000,000	0	0	0	0	4.450	4.450	FMAN	42,028	445,000	05/27/2014	05/27/2030
58646#-AT-1	Menasha Corporation Senior Note				2.B	4,754,286	105.1610	4,999,660	4,754,286	4,754,286	0	0	0	0	3.490	3.504	FMAN	16,132	165,925	11/26/2014	11/26/2024
58646#-AU-8	Menasha Corporation Senior Note				2.B	4,000,000	112.6910	4,507,653	4,000,000	4,000,000	0	0	0	0	3.980	3.999	FMAN	15,478	159,200	11/26/2014	11/26/2030
58646#-AV-6	Menasha Corporation Senior Note				2.B	15,450,000	109.6640	16,943,046	15,450,000	15,450,000	0	0	0	0	3.770	3.787	FMAN	80,898	582,465	08/11/2017	08/11/2027
58646#-AY-0	Menasha Corporation Senior Unsecured Not				2.B	4,500,000	121.6780	5,475,506	4,500,000	4,500,000	0	0	0	0	4.490	4.514	MJSD	13,470	202,050	06/07/2018	06/07/2033
58646#-AZ-7	Menasha Corporation Senior Unsecured Not				2.B	6,750,000	120.8320	8,156,132	6,750,000	6,750,000	0	0	0	0	4.490	4.514	MJSD	25,256	303,075	06/01/2018	06/01/2033
589331-AC-1	MERCK AND CO DEBENTURES				1.E FE	11,070,000	123.9960	12,399,560	10,000,000	10,354,486	0	(60,107)	0	0	6.300	5.480	JJ	315,000	630,000	09/24/2002	01/01/2026
589331-AD-9	MERCK AND CO CORPORATE				1.E FE	313,214	132.7210	331,803	250,000	307,801	0	(5,412)	0	0	6.400	2.814	MS	5,333	8,000	03/30/2020	03/01/2028
589331-AM-9	MERCK AND CO CORPORATE				1.E FE	7,168,320	143.0120	8,580,715	6,000,000	6,928,382	0	(39,791)	0	0	5.750	4.386	MN	44,083	345,000	03/03/2014	11/15/2036
589331-AQ-0	MERCK AND CO CORPORATE				1.E FE	10,623,380	150.5220	15,052,205	10,000,000	10,500,095	0	(18,268)	0	0	5.850	5.392	JD	1,625	585,000	04/11/2013	06/30/2039
589331-AS-6	MERCK AND CO CORPORATE			2	1.E FE	32,277,570	123.5100	42,979,077	34,798,000	32,599,101	0	59,672	0	0	3.600	4.032	MS	368,859	1,252,728	12/21/2016	09/15/2042
589331-AT-4	MERCK AND CO CORPORATE			2	1.E FE	11,796,984	103.1280	12,194,847	11,825,000	11,817,116	0	4,355	0	0	2.400	2.439	MS	83,563	283,800	02/16/2016	09/15/2022
58933Y-AJ-4	Merck & Co Inc CORPORATE				1.E FE	38,339,393	130.8980	48,869,290	37,334,000	38,217,589	0	(24,515)	0	0	4.150	3.988	MN	185,063	1,549,361	01/18/2019	05/18/2043
58933Y-AT-2	Merck & Co Inc CORPORATE			2	1.E FE	22,707,476	124.4120	29,484,330	23,699,000	22,802,076	0	21,338	0	0	3.700	3.942	FA	343,438	876,863	12/21/2016	02/10/2045
58933Y-AV-7	Merck & Co Inc CORPORATE			2	1.E FE	5,217,045	126.7360	6,463,511	5,100,000	5,209,957	0	(4,333)	0	0	3.900	3.732	MS	62,985	198,900	05/02/2019	03/07/2039
58933Y-AW-5	Merck & Co Inc CORPORATE			2	1.E FE	41,163,110	132.0950	52,837,934	40,000,000	41,124,890	0	(22,685)	0	0	4.000	3.834	MS	506,667	1,600,000	04/30/2019	03/07/2049
58933Y-AX-3	Merck & Co Inc CORPORATE			2	1.E FE	3,452,970	116.3120	3,489,353	3,000,000	3,426,748	0	(26,222)	0	0	3.400	1.492	MS	32,300	51,000	06/22/2020	03/07/2029
58933Y-AZ-8	Merck & Co Inc CORPORATE			2	1.E FE	495,705	101.1470	505,734	500,000	495,912	0	207	0	0	1.450	1.543	JD	141	3,625	06/16/2020	06/24/2030
58933Y-BB-0	Merck & Co Inc CORPORATE			2	1.E FE	26,432,545	103.5750	27,447,281	26,500,000	26,434,417	0	1,872	0	0	2.450	2.461	JD	12,624	324,625	09/14/2020	06/24/2050
59001K-AD-2	MERITOR INC CORPORATE			2	4.A FE	4,000,000	101.9970	4,079,889	4,000,000	4,000,000	0	0	0	0	6.250	6.250	FA	94,444	250,000	06/08/2015	02/15/2024
59022C-AJ-2	MERRILL LYNCH & CO. INC. CORPORATE				2.A FE	1,996,727	145.8730	2,424,403	1,662,000	1,938,573	0	(11,382)	0	0	6.110	4.631	JJ	42,876	101,548	04/27/2015	01/29/2037
59023V-AA-8	MERRILL LYNCH & CO INC CORPORATE				2.A FE	3,122,630	169.7240	3,643,977	2,147,000	3,008,603	0	(32,685)	0	0	7.750	4.409	MN	21,723	166,393	11/06/2019	05/14/2038
591138-AA-6	Metal Technolgies IND Inc Senior Note				2.C	13,580,138	104.1460	14,059,655	13,500,000	13,552,971	0	(20,523)	0	0	4.700	4.402	MJSD	38,775	634,500	08/01/2019	12/09/2022
59156R-AJ-7	METLIFE INC CORPORATE				1.G FE	39,927,514	152.1210	59,631,447	39,200,000	39,730,056	0	(26,500)	0	0	6.375	6.220	JD	111,067	2,499,000	04/01/2016	06/15/2034
59156R-AM-0	METLIFE INC CORPORATE				1.G FE	7,319,185	146.2460	10,968,442	7,500,000	7,372,552	0	5,444	0	0	5.700	5.875	JD	19,000	427,500	04/20/2007	06/15/2035
59156R-AY-4	METLIFE INC CORPORATE				1.G FE	33,095,699	153.0640	46,669,156	30,490,000	32,631,409	0	(58,942)	0	0	5.875	5.301	FA	721,491	1,791,288	12/07/2015	02/06/2041
59156R-BD-9	METLIFE INC CORPORATE				1.G FE	12,501,675	127.3330	15,916,596	12,500,000	12,501,322	0	(51)	0	0	4.125	4.124	FA	197,656	515,625	01/01/2013	08/13/2042
59156R-BF-4	METLIFE INC CORPORATE				1.G FE	16,215,089	105.0980	16,910,341	16,090,000	16,116,952	0	(13,217)	0	0	3.048	2.970	MJSD	21,797	490,423	09/28/2012	12/15/2022
59156R-BG-2	METLIFE INC CORPORATE				1.G FE	1,046,370	141.4720	1,414,721	1,000,000	1,041,641	0	(1,016)	0	0	4.875	4.579	MN	6,500	48,750	12/07/2015	11/13/2043
59156R-BN-7	METLIFE INC CORPORATE				1.G FE	942,599	128.0620	1,280,624	1,000,000	948,111	0	1,185	0	0	4.050	4.401	MS	13,500	40,500	12/07/2015	03/01/2045
59182*-AB-2	MetLife Core Property Holdings Senior No				2.B	66,200,000	110.5650	73,193,839	66,200,000	66,200,000	0	0	0	0	3.490	3.490	MON	134,772	2,310,380	09/10/2019	09/10/2029
59217G-CD-9	MET LIFE GLOB FUNDING I CORPORATE				1.D FE	7,036,400	102.9370	7,205,608	7,000,000	7,022,990	0	(13,410)	0	0	2.650	2.384	AO	42,768	185,500	03/31/2020	04/08/2022
59217G-CK-3	MET LIFE GLOB FUNDING I CORPORATE				1.D FE	2,215,260	111.2270	2,224,532	2,000,000	2,210,518	0	(4,742)	0	0	3.000	1.355	MS	17,000	0	11/02/2020	09/19/2027
594918-AD-6	MICROSOFT CORP CORPORATE				1.B FE	41,920,009	149.6100	57,710,427	38,574,000	41,233,637	0	(97,862)	0	0	5.200	4.620	JD	167,154	2,005,848	01/01/2013	06/01/2039
594918-AJ-3	MICROSOFT CORP CORPORATE				1.A FE	993,138	139.5920	1,245,158	892,000	978,089	0	(2,884)	0	0	4.500	3.800	AO	10,035	40,140	04/27/2015	10/01/2040
594918-AL-8	MICROSOFT CORP CORPORATE				1.A FE	9,974,700	100.3490	10,034,898	10,000,000	9,999,027	0	2,664	0	0	4.000	4.031	FA	158,889	400,000	02/03/2011	02/08/2021
594918-AM-6	MICROSOFT CORP CORPORATE				1.A FE	18,261,999	151.3520	27,319,046	18,050,000	18,220,701	0	(6,214)	0	0	5.300	5.215	FA	380,003	956,650	04/27/2015	02/08/2041
594918-AR-5	MICROSOFT CORP CORPORATE				1.A FE	390,268	122.8710	500,086	407,000	392,467	0	423	0	0	3.500	3.740	MN	1,820	14,245	04/27/2015	11/15/2042
594918-AX-2	MICROSOFT CORP CORPORATE			2	1.A FE	227,451	143.2150	300,752	210,000	225,575	0	(403)	0	0	4.875	4.354	JD	455	10,238	12/07/2015	12/15/2043
594918-BC-7	MICROSOFT CORP CORPORATE			2	1.A FE	1,853,892	122.9990	2,459,985	2,000,000	1,882,321	0	6,074	0	0	3.500	4.051	FA	27,028	70,000	12/07/2015	02/12/2035
594918-BH-6	MICROSOFT CORP CORPORATE			2	1.A FE	7,997,440	104.1110	8,328,887	8,000,000	7,999,129	0	377	0	0	2.650	2.655	MN	34,156	212,000	10/29/2015	11/03/2022
595240-AA-3	MID-ATLANTIC INTERSTATE TRANSM CORPORATE			2	2.B FE	749,813	112.2790	842,091	750,000	749,829	0	16	0	0	4.100	4.103	MN	3,929	30,750	05/07/2018	05/15/2028
59531#-AB-6	Mid-America Apartments LP Senior Note				2.A	12,500,000	102.4710	12,808,836	12,500,000	12,500,000	0	0	0	0	5.400	5.403	FA	226,875	675,000	07/29/2011	07/29/2021
59531#-AF-7	Mid-America Apartments LP Senior Note				2.A FE	15,278,236	105.6950	15,854,184	15,000,000	15,195,706	0	(82,530)	0	0	4.170	3.453	MN	53,863	625,500	03/02/2020	11/30/2022
595620-AL-9	MIDAMERICAN ENERGY CO BD CORPORATE			2	1.E FE	9,939,853	135.9120	12,850,516	9,455,000	9,873,802	0	(10,850)	0	0	4.800	4.483	MS	133,631	453,840	02/11/2014	09/15/2043
595620-AN-5	MIDAMERICAN ENERGY CO BD CORPORATE			2	1.E FE	12,365,865	130.0140	16,147,765	12,420,000	12,372,295	0	1,048	0	0	4.400	4.425	AO	115,368	546,480	04/01/2016	10/15/2044
595620-AP-0	MIDAMERICAN ENERGY CO BD CORPORATE			2	1.E FE	2,818,011	131.1940	3,653,764	2,785,000	2,815,528	0	(711)	0	0	4.250	4.178	MN	19,727	118,363	03/06/2017	05/01/2046
595620-AR-6	MIDAMERICAN ENERGY CO BD CORPORATE			2	1.E FE	1,142,849	126.2180	1,457,815	1,155,000	1,143,700	0	234	0	0	3.950	4.010	FA	19,009	45,623	03/06/2017	08/01/2047
59562V-AM-9	BERKSHIRE HATHAWAY ENERG CORPORATE				1.G FE	10,319,777	147.6670	14,116,972	9,560,000	10,171,769	0	(28,875)	0	0	6.125	5.464	AO	146,388	585,550	04/27/2015	04/01/2036
59562V-AR-8	BERKSHIRE HATHAWAY ENERG CORPORATE				1.G FE	2,599,590	143.3970	2,777,603	1,937,000	2,484,001	0	(22,349)	0	0	6.500	4.141	MS	37,072	125,905	04/27/2015	09/15/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59562V-BD-8	BERKSHIRE HATHAWAY ENERG CORPORATE			2	1.G FE	1,480,125	136.9000	1,693,449	1,237,000	1,449,918	0	(5,816)	0	0	5.150	3.980	MN	8,140	63,706	04/27/2015	11/15/2043
59748T-AA-7	Midland Cogen Venture LP Senior Secured				3.C FE	8,953,025	103.3760	8,540,152	8,261,252	8,506,167	0	(58,141)	0	0	6.000	4.612	MS	145,949	495,675	01/01/2013	03/15/2025
597861-AA-1	MIDMICHIGAN HEALTH CORPORATE			2	1.E FE	11,350,000	111.7020	12,678,199	11,350,000	11,350,000	0	0	0	0	3.409	3.409	JD	32,243	35,468	10/22/2020	06/01/2050
59862*-AD-5	Mike Albert Leasing Inc. Senior Secured				2.C	15,000,000	102.7670	15,415,017	15,000,000	15,000,000	0	0	0	0	3.730	3.730	MON	31,083	559,500	03/11/2019	03/11/2022
59862*-AF-0	Mike Albert Leasing Inc. Sr. Secured				2.C	25,330,000	103.2710	26,158,485	25,330,000	25,330,000	0	0	0	0	3.080	3.080	MON	8,668	780,164	12/27/2019	12/27/2022
60040#-AA-0	Millennium Pipeline Co Series A Senior S				1.G PL	4,805,785	111.5190	5,066,597	4,543,257	4,669,399	0	(17,424)	0	0	5.330	4.434	MJSD	673	242,156	01/01/2013	06/30/2027
60040#-AB-8	Millennium Pipeline Co Series B Senior S				1.G PL	5,581,440	124.4300	6,944,978	5,581,440	5,581,440	0	0	0	0	6.000	6.044	MJSD	930	334,886	08/26/2010	06/30/2032
600544-C#-5	Herman Miller Inc. SENIOR NOTE				2.C	13,600,000	100.7710	13,704,828	13,600,000	13,600,000	0	0	0	0	6.000	6.000	MJSD	68,000	816,000	03/01/2011	03/01/2021
600544-D*-8	Herman Miller Inc. Sr. Unsecured				2.C	1,000,000	121.4380	1,214,379	1,000,000	1,000,000	0	0	0	0	4.950	4.950	FMAN	5,638	24,750	05/20/2020	05/20/2030
000000-00-0	Mission Buyer Corp. Senior Subordinated				4.C	8,944,198	101.8510	9,109,798	8,944,198	8,944,198	0	0	0	0	11.250	11.406	MJSD	2,795	503,531	12/31/2020	07/03/2026
605417-BZ-6	Mississippi Power CORPORATE				2.A FE	5,380,709	121.0860	6,937,031	5,729,000	5,396,345	0	9,006	0	0	4.250	4.684	MS	71,692	243,483	03/08/2019	03/15/2042
607828-E*-7	Modine Manufacturing Company Senior Secu				3.C	10,700,000	102.5970	10,977,872	10,700,000	10,700,000	0	0	0	0	5.750	5.790	FMAN	56,398	615,250	11/28/2016	11/30/2026
607828-E@-5	Modine Manufacturing Company Sr. Secured				3.C	5,315,000	100.7000	5,352,226	5,315,000	5,315,000	0	0	0	0	5.850	5.891	JAJO	52,685	233,196	01/31/2020	01/31/2029
609207-AT-2	Mondelez International Inc CORPORATE			2	2.B FE	4,048,734	109.8180	4,442,145	4,045,000	4,048,379	0	(356)	0	0	2.750	2.738	AO	24,101	55,619	04/08/2020	04/13/2030
610202-BN-2	MONONGAHELA POWER COMPANY CORPORATE			2	2.A FE	2,532,767	107.6740	2,611,102	2,425,000	2,474,466	0	(15,282)	0	0	4.100	3.385	AO	20,990	99,425	12/21/2016	04/15/2024
610202-BP-7	MONONGAHELA POWER COMPANY CORPORATE			2	2.A FE	24,796,928	135.4020	28,272,009	20,880,000	24,628,423	0	(85,137)	0	0	5.400	4.124	JD	50,112	1,127,520	04/28/2020	12/15/2043
61201#-AM-7	Montana-Dakota Utilities Co. Senior Unse				1.G	4,980,000	113.9700	5,675,726	4,980,000	4,980,000	0	0	0	0	3.980	3.980	AO	40,742	198,204	10/17/2019	10/17/2049
617446-8N-2	MORGAN STANLEY CORP FLOATER			2	1.F FE	27,891,698	160.9790	28,654,272	17,800,000	27,843,239	0	(48,459)	0	0	5.597	2.765	MS	268,438	162,313	11/30/2020	03/24/2051
617446-HD-4	MORGAN STANLEY NOTES				2.A FE	1,093,843	154.0580	1,217,062	790,000	1,013,987	0	(15,419)	0	0	7.250	4.081	AO	14,319	57,275	04/27/2015	04/01/2032
61744Y-AL-2	MORGAN STANLEY CORP FLOATER			2	2.A FE	8,833,560	123.7150	11,134,349	9,000,000	8,846,001	0	5,982	0	0	3.971	4.110	JJ	157,847	357,390	07/25/2018	07/22/2038
61746B-CY-0	MORGAN STANLEY CORPORATE				2.A FE	3,033,030	127.6010	3,828,030	3,000,000	3,013,390	0	(1,981)	0	0	6.250	6.153	FA	73,958	187,500	08/29/2006	08/09/2026
61746B-DQ-6	MORGAN STANLEY CORPORATE				2.A FE	4,956,200	110.7690	5,538,442	5,000,000	4,983,261	0	4,556	0	0	3.875	3.982	AO	33,368	193,750	04/23/2014	04/29/2024
61746B-EF-9	MORGAN STANLEY CORPORATE				2.A FE	851,688	114.6750	1,032,078	900,000	862,670	0	5,270	0	0	3.625	4.413	JJ	14,591	32,625	11/09/2018	01/20/2027
61746B-EG-7	MORGAN STANLEY CORPORATE				2.A FE	25,762,877	135.8920	35,128,138	25,850,000	25,769,202	0	993	0	0	4.375	4.393	JJ	499,497	1,129,844	02/05/2020	01/22/2047
61747Y-DY-8	MORGAN STANLEY CORPORATE				2.A FE	19,620,052	133.2110	24,280,440	18,227,000	19,576,157	0	(36,211)	0	0	4.300	3.814	JJ	335,276	783,761	09/30/2019	01/27/2045
617482-V9-2	MORGAN STANLEY CORPORATE				2.A FE	88,762,313	163.4010	108,511,145	66,408,000	86,454,838	0	(561,183)	0	0	6.375	4.226	JJ	1,846,281	4,210,114	02/05/2020	07/24/2042
61761J-VL-0	MORGAN STANLEY CORPORATE				2.A FE	9,169,020	111.3070	10,017,672	9,000,000	9,077,781	0	(18,863)	0	0	3.700	3.455	AO	62,900	333,000	10/26/2015	10/23/2024
617734-A#-5	Morongo Band of Mission Indian Senior Se				2.C FE	9,000,000	123.5770	11,121,960	9,000,000	9,000,000	0	0	0	0	5.650	5.649	AO	94,638	508,500	10/31/2018	10/24/2033
617734-A@-7	Morongo Band of Mission Indian Senior Se				2.C FE	3,100,000	117.1650	3,632,111	3,100,000	3,100,000	0	0	0	0	5.460	5.459	MS	43,726	169,260	03/28/2019	03/28/2029
617734-B*-8	Morongo Band of Mission Indian Senior Se				2.C FE	10,000,000	124.7100	12,471,000	10,000,000	10,000,000	0	0	0	0	5.700	5.699	MS	147,250	570,000	03/28/2019	03/28/2034
61945C-AA-1	THE MOSAIC CO CORPORATE			2	2.C FE	5,747,104	101.8310	5,906,225	5,800,000	5,794,382	0	5,996	0	0	3.750	3.860	MN	27,792	217,500	10/17/2011	11/15/2021
61945C-AB-9	THE MOSAIC CO CORPORATE			2	2.C FE	1,699,229	116.3960	2,007,832	1,725,000	1,703,537	0	573	0	0	4.875	4.971	MN	10,745	84,094	10/17/2011	11/15/2041
61945C-AE-3	THE MOSAIC CO CORPORATE			2	2.C FE	10,890,517	129.5180	14,117,492	10,900,000	10,890,824	0	176	0	0	5.625	5.631	MN	78,344	613,125	11/07/2013	11/15/2043
61980A-AD-5	MOTIVA ENTERPRISES LLC CORPORATE				2.B FE	12,279,297	124.0660	10,961,192	8,835,000	11,638,238	0	(92,785)	0	0	6.850	4.376	JJ	279,063	605,198	01/01/2013	01/15/2040
620076-AH-2	Motorola Solutions Inc DEBENTURES				2.C FE	4,751,910	121.9210	5,219,451	4,281,000	4,433,651	0	(29,369)	0	0	7.500	6.546	MN	41,026	321,075	06/27/2003	05/15/2025
620076-BL-2	Motorola Solutions Inc CORPORATE			2	2.C FE	4,056,430	120.7690	4,226,915	3,500,000	4,030,528	0	(25,902)	0	0	4.600	2.217	FA	57,244	80,500	08/18/2020	02/23/2028
62819*-AA-9	Mustang Tractor & Equipment Co Senior No				2.C	2,380,755	104.0160	2,413,167	2,320,000	2,371,963	0	(8,792)	0	0	3.950	2.714	FMAN	11,710	71,673	03/02/2020	05/15/2024
628464-B#-5	Myers Industries, Inc. Senior Note				2.C	4,000,000	116.9580	4,678,301	4,000,000	4,000,000	0	0	0	0	5.450	5.450	JJ	100,522	218,000	01/15/2014	01/15/2026
628464-B*-9	Myers Industries, Inc. Sr. Unsecured Not				2.C	5,506,875	110.9060	6,099,853	5,500,000	5,502,672	0	(880)	0	0	5.250	5.231	JJ	133,146	288,750	06/30/2015	01/16/2024
628464-B@-7	Myers Industries, Inc. Senior Note				2.C	6,990,000	111.0510	7,762,485	6,990,000	6,990,000	0	0	0	0	5.300	5.300	JJ	170,828	370,470	01/15/2014	01/16/2024
628530-BK-2	MYLAN LABORATORIES INC CORPORATE			2	2.C FE	818,454	119.0990	833,691	700,000	815,554	0	(2,900)	0	0	4.550	2.020	AO	6,724	0	10/21/2020	04/15/2028
62880#-AA-9	NC 102 Project, LLC Debt in a Project				3.B	19,809,375	108.8650	21,565,564	19,809,375	19,809,375	0	0	0	0	4.410	4.433	MJSD	2,427	873,593	05/07/2018	09/30/2033
628931-AB-3	NBD BK NA DETROIT MICH SUB DEBENTURES				1.G FE	15,809,267	126.3100	17,367,621	13,750,000	14,352,157	0	(133,377)	0	0	8.250	6.925	MN	189,063	1,134,375	05/16/2002	11/01/2024
62925*-AA-0	NHP Foundation Promissory Note				5.B GI	371,823	105.0220	1,137,836	1,083,428	860,911	0	45,704	0	0	4.500	18.592	JAJO	12,189	48,754	11/26/2008	11/01/2023
62927#-AE-6	NFL Ventures, L.P. Senior Unsecured Note				1.E FE	5,523,626	108.9850	6,019,943	5,523,626	5,523,626	0	0	0	0	3.400	3.400	AO	39,647	187,803	08/31/2015	04/15/2030
62927#-AG-1	NFL Ventures, L.P. Senior Unsecured Note				1.E FE	10,146,497	111.0220	11,264,866	10,146,497	10,146,497	0	0	0	0	3.570	3.570	AO	76,471	362,230	08/31/2015	04/15/2032
62927#-AM-8	NFL Ventures, L.P. Senior Unsecured Note				1.E FE	7,967,331	114.5940	9,130,115	7,967,331	7,967,331	0	0	0	0	3.950	3.949	AO	66,439	314,710	10/15/2018	04/15/2034
629278-AA-6	NHL U.S. Funding LP Senior Note				2.B PL	8,200,000	110.4230	9,054,677	8,200,000	8,200,000	0	0	0	0	4.180	4.201	MJSD	18,090	342,760	09/29/2014	09/29/2024
629278-AB-4	NHL U.S. Funding LP Senior Note				2.B PL	5,000,000	114.9380	5,746,902	5,000,000	5,000,000	0	0	0	0	4.330	4.353	MJSD	11,426	216,500	09/29/2014	09/29/2026
629377-CH-3	NRG ENERGY INC CORPORATE			2	3.B FE	2,185,000	109.9260	2,198,522	2,000,000	2,182,136	0	(2,864)	0	0	5.250	3.171	JD	4,667	52,500	11/30/2020	06/15/2029
629568-AX-4	NABORS INDS INC CORPORATE				5.C FE	324,155	90.0910	468,472	520,000	324,155	0	(540)	199,213	0	4.625	4.161	MS	7,081	47,346	02/17/2012	09/15/2021
62963#-AE-1	NRP (Operating) LLC Senior Note				4.A	2,426,540	99.1560	2,665,234	2,687,932	2,569,479	0	28,768	0	0	5.820	8.651	MS	40,413	156,438	11/01/2017	03/28/2024
62963#-AG-6	NRP (Operating) LLC Series G Senior Note				4.A	4,380,334	103.6980	4,402,122	4,245,129	4,297,354	0	(13,821)	0	0	8.920	8.114	MS	100,977	378,666	09/02/2014	03/25/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
62963#-AL-5	NRP (Operating) LLC Senior Secured Note				4.A	753,229	95.5830	1,014,030	1,060,886	845,682	0	22,628	0	0	5.180	13.067	JD	4,579	54,954	02/17/2016	12/01/2026
63486*-AA-9	National Basketball Assoc. Sr. Secured				1.G FE	12,500,000	100.5590	12,569,827	12,500,000	12,500,000	0	0	0	0	2.410	2.410	JD	12,552	0	12/16/2020	12/16/2023
63486*-AB-7	National Basketball Assoc. Sr. Secured				1.G FE	5,000,000	100.4070	5,020,355	5,000,000	5,000,000	0	0	0	0	2.510	2.510	JD	5,229	0	12/16/2020	12/16/2024
63633D-A*-5	National Health Investors, Inc Senior No				2.C FE	59,850,000	103.9050	62,187,346	59,850,000	59,850,000	0	0	0	0	3.990	3.990	JAJO	517,403	2,388,015	01/13/2015	01/13/2023
63633D-A@-3	National Health Investors, Inc Senior No				2.C FE	37,000,000	111.4460	41,235,071	37,000,000	37,000,000	0	0	0	0	4.510	4.510	JAJO	361,552	1,668,700	01/13/2015	01/13/2027
637071-AJ-0	National Oilwell Varco CORPORATE			2	2.A FE	91,200	101.6340	101,634	100,000	97,332	0	1,312	0	0	2.600	4.060	JD	217	2,600	12/07/2015	12/01/2022
637071-AK-7	National Oilwell Varco CORPORATE			2	2.A FE	11,306,079	100.8830	11,773,006	11,670,000	11,362,044	0	8,428	0	0	3.950	4.133	JD	38,414	460,965	04/27/2015	12/01/2042
637432-MV-4	NATIONAL RURAL UTIL COOP CORPORATE			2	1.E FE	7,325,570	107.9500	7,556,489	7,000,000	7,121,849	0	(44,235)	0	0	3.400	2.708	MN	30,411	238,000	02/23/2016	11/15/2023
637432-NJ-0	NATIONAL RURAL UTIL COOP CORPORATE			2	1.E FE	3,028,320	104.4870	3,134,603	3,000,000	3,008,598	0	(4,219)	0	0	2.700	2.549	FA	30,600	81,000	02/09/2016	02/15/2023
637639-AA-3	NATIONAL SECURITIES CLEARING C CORPORATE				1.B FE	14,985,900	102.0770	15,311,573	15,000,000	14,989,027	0	3,127	0	0	1.200	1.232	AO	34,000	90,000	04/16/2020	04/23/2023
637639-AC-9	NATIONAL SECURITIES CLEARING C CORPORATE			2	1.B FE	48,189,688	100.1890	48,341,311	48,250,000	48,191,007	0	1,319	0	0	0.400	0.442	JD	12,867	0	11/30/2020	12/07/2023
638585-AP-4	BANK OF AMERICA CORP SUB NOTES				2.A FE	15,226,112	126.3380	18,682,833	14,788,000	14,918,362	0	(23,438)	0	0	7.250	7.022	AO	226,339	1,072,130	11/08/2000	10/15/2025
638585-BF-5	BANK OF AMERICA CORP SUB NOTES				2.A FE	2,614,354	130.9940	3,340,355	2,550,000	2,577,492	0	(2,946)	0	0	6.800	6.607	MS	51,057	173,400	03/17/1998	03/15/2028
63858S-AA-7	NATIONSBANK CORP SUB NOTES				2.A FE	19,316,293	128.0670	21,131,124	16,500,000	17,301,597	0	(174,633)	0	0	8.570	7.109	MN	180,684	1,414,050	09/25/2000	11/15/2024
639098-AE-8	Nautical Solutions, LLC Senior Secured N				4.C PL	4,810,651	97.0910	7,688,442	7,918,766	6,383,969	0	409,661	0	0	7.500	16.270	FMAN	77,538	676,677	02/21/2017	11/14/2023
639098-AF-5	Nautical Solutions, LLC Senior Secured N				4.C PL	40,586,308	97.0910	39,589,896	40,775,898	40,700,109	0	28,671	0	0	7.500	5.906	FMAN	399,264	3,478,528	01/13/2020	11/14/2023
63946B-AF-7	NBCUNIVERSAL MEDIA LLC CORPORATE				1.G FE	6,927,814	157.3840	8,745,850	5,557,000	6,694,887	0	(35,604)	0	0	6.400	4.761	AO	60,263	355,648	04/27/2015	04/30/2040
63946B-AG-5	NBCUNIVERSAL MEDIA LLC CORPORATE				1.G FE	25,148,487	152.3120	30,151,694	19,796,000	24,432,730	0	(141,654)	0	0	5.950	4.208	AO	294,466	1,177,862	01/30/2020	04/01/2041
63946B-AJ-9	NBCUNIVERSAL MEDIA LLC CORPORATE				1.G FE	16,019,466	130.9580	20,365,352	15,551,000	15,966,497	0	(11,246)	0	0	4.450	4.261	JJ	319,098	692,020	12/01/2015	01/15/2043
63949@-AB-6	Neal Communities of SW FL, LLC Senior Un				2.C PL	1,000,000	116.4300	1,164,295	1,000,000	1,000,000	0	0	0	0	4.500	4.525	FMAN	5,750	45,000	11/15/2019	11/15/2029
641062-AD-6	NESTLE HLDGS INC. CORPORATE			2	1.D FE	15,181,800	107.7730	16,165,972	15,000,000	15,108,021	0	(38,686)	0	0	3.350	3.064	MS	135,396	502,500	01/23/2019	09/24/2023
641062-AE-4	NESTLE HLDGS INC. CORPORATE			2	1.D FE	46,763,464	112.4580	53,080,063	47,200,000	46,886,314	0	59,297	0	0	3.500	3.653	MS	445,122	1,652,000	11/28/2018	09/24/2025
641062-AF-1	NESTLE HLDGS INC. CORPORATE			2	1.D FE	4,310,593	117.2310	4,264,861	3,638,000	4,273,640	0	(36,953)	0	0	3.625	1.177	MS	35,534	65,939	07/15/2020	09/24/2028
641062-AN-4	NESTLE HLDGS INC. CORPORATE			2	1.D FE	88,234,085	132.5750	110,585,920	83,414,000	88,186,387	0	(61,514)	0	0	4.000	3.643	MS	899,018	2,954,560	10/26/2020	09/24/2048
641062-AS-3	NESTLE HLDGS INC. CORPORATE			2	1.D FE	1,397,830	99.9980	1,399,978	1,400,000	1,397,914	0	84	0	0	1.000	1.023	MS	4,122	0	09/08/2020	09/15/2027
641423-BP-2	NEVADA POWER CO CORPORATE				1.F FE	5,990,501	151.3800	9,082,801	6,000,000	5,992,367	0	252	0	0	6.650	6.662	AO	99,750	399,000	10/10/2006	04/01/2036
641423-BU-1	NEVADA POWER CO CORPORATE				1.F FE	7,704,907	150.7880	10,856,714	7,200,000	7,590,047	0	(13,778)	0	0	6.750	6.214	JJ	243,000	486,000	04/27/2015	07/01/2037
641423-BZ-0	NEVADA POWER CO CORPORATE			2	1.F FE	2,408,901	131.9650	3,048,386	2,310,000	2,393,693	0	(2,962)	0	0	5.375	5.059	MS	36,559	124,163	04/27/2015	09/15/2040
641423-CA-4	NEVADA POWER CO CORPORATE			2	1.F FE	7,473,828	134.8250	9,946,004	7,377,000	7,459,188	0	(2,747)	0	0	5.450	5.352	MN	51,373	402,047	04/27/2015	05/15/2041
64462#-AA-1	New Hampshire Comnty Loan Fund Promissor				4.B	5,760,375	100.0000	6,000,000	6,000,000	5,796,584	0	18,306	0	0	5.000	5.534	MJSD	833	305,000	12/20/2018	06/30/2030
64577B-5Q-3	New Jersey Economic Dev Auth Senior Secu				5.B GI	405,558	111.5840	452,536	405,558	405,558	0	0	0	0	5.000	4.959	FMAN	3,380	20,278	09/13/2018	08/01/2048
64577B-H3-1	New Jersey Economic Dev Auth Redevelopme				5.B GI	1,355,813	100.0630	1,420,805	1,419,908	1,363,474	0	2,475	0	0	5.000	5.569	FMAN	11,833	70,995	06/01/2018	02/01/2039
64577B-H4-9	New Jersey Economic Dev Auth Series A Bo				5.B GI	2,284,968	99.9700	2,339,287	2,340,000	2,292,490	0	2,892	0	0	4.700	5.004	FMAN	18,330	109,980	06/01/2018	05/01/2036
64577B-H5-6	New Jersey Economic Dev Auth Series B Bo				5.B GI	3,702,415	99.9700	3,788,851	3,790,000	3,714,225	0	4,558	0	0	4.700	5.003	FMAN	29,688	178,130	06/01/2018	05/01/2036
645869-D#-2	New Jersey Natural Gas Company Senior No				1.E	14,000,000	130.5880	18,282,317	14,000,000	14,000,000	0	0	0	0	4.610	4.610	MS	190,034	645,400	03/13/2014	03/14/2044
645869-G@-1	New Jersey Natural Gas Company Sr. Secur				1.E	4,250,000	104.9630	4,460,937	4,250,000	4,250,000	0	0	0	0	3.130	3.130	JJ	58,383	0	07/23/2020	07/23/2050
000000-00-0	New Jersey Natural Gas Company Sr. Secur				1.E	5,963,333	100.2800	5,980,048	5,963,333	5,963,333	0	0	0	0	2.870	2.870	MS	57,049	0	09/01/2020	09/01/2050
646025-B@-4	New Jersey Resources Corp Senior Note				2.A	40,000,000	105.7100	42,283,957	40,000,000	40,000,000	0	0	0	0	3.480	3.480	MN	208,800	1,392,000	11/07/2014	11/07/2024
646025-C@-3	New Jersey Resources Corp Senior Unsecur				2.A	5,110,000	109.3390	5,587,210	5,110,000	5,110,000	0	0	0	0	3.960	3.960	JD	12,928	202,356	06/08/2018	06/08/2028
646025-D@-2	New Jersey Resources Corp Sr. Unsecured				2.A IF	10,170,000	105.3810	10,717,278	10,170,000	10,170,000	0	0	0	0	3.600	3.600	JJ	160,686	0	07/23/2020	07/23/2032
649322-AF-1	NEW YORK PRESBYTERIAN HOSP CORPORATE			2	1.C FE	39,517,060	115.6770	45,693,639	39,501,000	39,516,895	0	(76)	0	0	3.954	3.952	FA	650,779	1,180,079	10/22/2019	08/01/2119
64940*-AD-1	New York Business Dev Corp Term Note				5.B GI	1	0.0000	1	187,987	1	0	(1,394)	174,590	0	2.500	23.029	MON	0	756	07/15/2015	07/15/2020
64952W-CH-4	NEW YORK LIFE GLOBAL FDG CORPORATE				1.A FE	4,552,687	107.5950	4,948,292	4,599,000	4,561,940	0	6,146	0	0	2.350	2.506	JJ	50,135	108,077	10/22/2019	07/14/2026
64952W-CJ-0	NEW YORK LIFE GLOBAL FDG CORPORATE				1.A FE	27,421,626	101.0080	27,787,211	27,510,000	27,496,823	0	18,121	0	0	1.700	1.768	MS	139,002	467,670	09/16/2016	09/14/2021
64952W-CX-9	NEW YORK LIFE GLOBAL FDG CORPORATE				1.A FE	5,625,352	111.6350	6,084,113	5,450,000	5,605,776	0	(20,120)	0	0	3.000	2.551	JJ	77,663	163,500	12/02/2019	01/10/2028
64952W-CZ-4	NEW YORK LIFE GLOBAL FDG CORP FLOATER				1.A FE	10,500,000	100.1590	10,516,746	10,500,000	10,500,000	0	0	0	0	0.552	2.661	FMAN	9,020	151,079	08/01/2018	08/06/2021
64952W-DA-8	NEW YORK LIFE GLOBAL FDG CORPORATE				1.A FE	3,674,432	101.7600	3,730,518	3,666,000	3,667,973	0	(3,341)	0	0	3.250	3.155	FA	47,989	119,145	01/16/2019	08/06/2021
64952W-DH-3	NEW YORK LIFE GLOBAL FDG CORPORATE				1.A FE	24,966,750	103.0960	25,774,003	25,000,000	24,982,660	0	10,948	0	0	2.250	2.296	JJ	264,063	562,500	07/09/2019	07/12/2022
64952W-DJ-9	NEW YORK LIFE GLOBAL FDG CORP FLOATER				1.A FE	17,500,000	100.4750	17,583,084	17,500,000	17,500,000	0	0	0	0	0.664	2.773	JAJO	25,827	317,316	07/09/2019	07/12/2022
649840-CQ-6	NY STATE ELECTRIC & GAS CORPORATE			2	1.G FE	8,046,806	112.0390	9,080,798	8,105,000	8,068,146	0	5,524	0	0	3.250	3.335	JD	21,951	263,413	11/21/2016	12/01/2026
651229-AQ-9	NEWELL BRANDS INC CORPORATE			2	3.B FE	1,934,180	106.0230	2,120,453	2,000,000	1,952,776	0	10,737	0	0	4.000	4.574	JD	6,667	80,000	03/12/2018	12/01/2024
651587-A*-8	NewMarket Corp Senior Unsecured Note				2.B	7,900,000	109.7920	8,673,598	7,900,000	7,900,000	0	0	0	0	3.780	3.779	JJ	146,822	298,620	01/04/2017	01/04/2029
651639-AM-8	NEWMONT MINING CORP CORPORATE				2.A FE	53,960,931	152.0170	69,350,209	45,620,000	52,891,583	0	(215,068)	0	0	6.250	4.914	AO	712,813	2,695,000	05/19/2020	10/01/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
651639-AV-8	NEWMONT MINING CORP CORPORATE			2	2.A FE	11,043,254	142.4780	13,803,280	9,688,000	10,999,135	0	(32,160)	0	0	5.450	4.498	JD	32,266	527,996	08/09/2019	06/09/2044
651639-AX-4	NEWMONT MINING CORP CORPORATE			2	2.A FE	9,776,130	109.3230	9,948,351	9,100,000	9,743,661	0	(32,469)	0	0	2.800	1.894	AO	63,700	127,400	07/09/2020	10/01/2029
651639-AY-2	NEWMONT MINING CORP CORPORATE			2	2.A FE	15,547,800	105.3200	15,797,993	15,000,000	15,524,500	0	(23,300)	0	0	2.250	1.847	AO	84,375	180,938	07/10/2020	10/01/2030
65364U-AB-2	NIAGARA MOHAWK PWR CORP CORPORATE				1.G FE	1,616,864	104.2030	1,667,241	1,600,000	1,609,831	0	(4,986)	0	0	2.721	2.389	MN	3,991	43,536	07/26/2019	11/28/2022
653650-D#-5	NIBCO, Inc. Sr. Unsecured				2.C	13,455,000	109.1820	14,690,441	13,455,000	13,455,000	0	0	0	0	3.570	3.585	FMAN	48,034	480,344	11/25/2019	11/26/2029
654106-AC-7	NIKE INC CORPORATE			2	1.E FE	4,756,498	104.0570	5,335,022	5,127,000	5,028,052	0	40,231	0	0	2.250	3.113	MN	19,226	115,358	07/18/2013	05/01/2023
654106-AE-3	NIKE INC CORPORATE			2	1.E FE	16,899,490	129.6890	22,047,105	17,000,000	16,909,323	0	2,094	0	0	3.875	3.908	MN	109,792	658,750	01/21/2016	11/01/2045
654106-AG-8	NIKE INC CORPORATE			2	1.E FE	3,955,960	120.4460	4,817,847	4,000,000	3,959,661	0	955	0	0	3.375	3.434	MN	22,500	135,000	10/18/2016	11/01/2046
654106-AJ-2	NIKE INC CORPORATE			2	1.E FE	8,329,416	110.8090	8,643,105	7,800,000	8,277,615	0	(51,801)	0	0	2.750	1.683	MS	56,008	107,250	04/22/2020	03/27/2027
654106-AM-5	NIKE INC CORPORATE			2	1.E FE	10,278,000	123.5190	11,116,731	9,000,000	10,257,466	0	(20,534)	0	0	3.375	2.675	MS	79,313	151,875	04/15/2020	03/27/2050
65473Q-AW-3	NiSource Finance Corp CORPORATE				2.B FE	5,430,150	142.0120	7,810,671	5,500,000	5,441,092	0	1,434	0	0	6.250	6.345	JD	15,278	343,750	12/01/2010	12/15/2040
65473Q-BB-8	NiSource Finance Corp CORPORATE			2	2.B FE	1,729,375	136.8820	2,053,234	1,500,000	1,700,844	0	(5,617)	0	0	5.250	4.289	FA	29,750	78,750	12/07/2015	02/15/2043
65473Q-BC-6	NiSource Finance Corp CORPORATE			2	2.B FE	1,491,937	131.5080	1,731,967	1,317,000	1,470,638	0	(4,111)	0	0	4.800	4.010	FA	23,882	63,216	04/27/2015	02/15/2044
655044-AE-5	NOBLE ENERGY INC CORPORATE			2	2.C FE	13,678,301	150.3880	17,076,612	11,355,000	13,277,076	0	(58,627)	0	0	6.000	4.674	MS	227,100	681,300	01/01/2013	03/01/2041
655044-AG-0	NOBLE ENERGY INC CORPORATE			2	2.C FE	906,091	141.7360	1,417,362	1,000,000	913,900	0	1,737	0	0	5.250	5.943	MN	6,708	52,500	12/07/2015	11/15/2043
65537*-AC-9	Nonprofit Finance Fnd Promissory Note				5.A	6,238,230	99.5010	6,756,646	6,790,547	6,357,200	0	57,081	0	0	3.650	4.894	MJSD	688	247,855	02/11/2019	06/06/2028
655664-AP-5	NORDSTROM INC CORPORATE			2	3.A FE	3,319,281	101.1010	3,361,610	3,325,000	3,324,302	0	656	0	0	4.000	4.021	AO	28,078	133,000	10/05/2011	10/15/2021
655844-AA-6	NORFOLK SOUTHERN CORP DEBENTURES				2.A FE	16,863,417	101.1490	14,565,518	14,400,000	14,432,415	0	(216,364)	0	0	9.000	7.410	MS	432,000	1,296,000	09/25/2000	03/01/2021
655844-AF-5	NORFOLK SOUTHERN CORP NOTES				2.A FE	39,018,336	144.4550	53,542,360	37,065,000	38,515,426	0	(52,215)	0	0	7.050	6.642	MN	435,514	2,613,083	04/01/2016	05/01/2037
655844-AJ-7	NORFOLK SOUTHERN CORP BONDS				2.A FE	776,066	135.8240	977,936	720,000	744,344	0	(2,939)	0	0	7.800	7.128	MN	7,176	56,160	05/16/2002	05/15/2027
655844-AQ-1	NORFOLK SOUTHERN CORP SENIOR NOTES				2.A FE	22,350,542	145.6880	32,124,173	22,050,000	22,264,637	0	(17,516)	0	0	7.250	7.098	FA	603,925	1,598,625	04/03/2018	02/15/2031
655844-AV-0	NORFOLK SOUTHERN CORP BOND				2.A FE	15,000,000	148.6970	22,304,617	15,000,000	15,000,000	0	0	0	0	6.000	6.000	MS	265,000	900,000	03/07/2005	03/15/2105
655844-BD-9	NORFOLK SOUTHERN CORP CORPORATE				2.A FE	4,983,026	150.8380	7,081,853	4,695,000	4,982,123	0	(184)	0	0	6.000	5.650	MN	29,735	281,700	04/27/2015	05/23/2111
655844-BM-9	NORFOLK SOUTHERN CORP CORPORATE			2	2.A FE	15,698,976	121.1720	20,572,530	16,978,000	15,884,874	0	29,431	0	0	3.950	4.413	AO	167,658	670,631	12/19/2016	10/01/2042
655844-BN-7	NORFOLK SOUTHERN CORP CORPORATE			2	2.A FE	1,878,451	125.4150	2,278,782	1,817,000	1,874,692	0	(1,487)	0	0	4.800	4.570	FA	32,948	87,216	05/07/2018	08/15/2043
655844-BQ-0	NORFOLK SOUTHERN CORP CORPORATE			2	2.A FE	19,316,994	129.8360	25,318,002	19,500,000	19,337,153	0	2,636	0	0	4.450	4.502	JD	38,567	867,750	04/06/2017	06/15/2045
655844-BR-8	NORFOLK SOUTHERN CORP CORPORATE			2	2.A FE	33,381,188	134.2670	45,154,067	33,630,000	33,411,606	0	4,276	0	0	4.650	4.694	JJ	721,083	1,563,795	05/01/2018	01/15/2046
655844-BV-9	NORFOLK SOUTHERN CORP CORPORATE			2	2.A FE	9,488,900	127.1800	12,718,027	10,000,000	9,504,981	0	7,201	0	0	4.050	4.339	FA	153,000	405,000	08/30/2018	08/15/2052
655844-CB-2	NORFOLK SOUTHERN CORP CORPORATE			2	2.A FE	11,460,570	137.9860	15,178,501	11,000,000	11,460,614	0	(201)	0	0	5.100	4.893	FA	233,750	561,000	04/29/2019	08/01/2118
655855-FB-5	NORFOLK SOUTHERN RAILWAY CORP				2.A FE	5,987,840	169.2910	9,818,866	5,800,000	5,961,575	0	(2,706)	0	0	7.875	7.613	MN	58,363	456,750	08/23/2004	05/15/2043
65675*-AC-1	North American Breweries Hold Senior Uns				4.B	24,467,857	99.8500	24,431,161	24,467,857	24,467,857	0	0	0	0	4.670	4.697	MJSD	22,218	1,142,649	07/06/2017	06/24/2027
65675*-AE-7	North American Breweries Hold Senior Uns				4.B	5,223,214	99.4920	5,196,691	5,223,214	5,223,214	0	0	0	0	4.540	4.566	MJSD	4,611	237,134	06/22/2018	06/24/2027
65675*-AF-4	North American Breweries Hold Senior Uns				4.B	46,250,000	102.4730	47,393,760	46,250,000	46,250,000	0	0	0	0	5.550	5.588	MJSD	21,391	2,574,005	09/27/2018	09/27/2027
66550#-AC-5	Northern New England Energy Co Senior Un				2.C	4,500,000	108.6630	4,889,850	4,500,000	4,500,000	0	0	0	0	3.250	3.250	JD	4,875	146,250	06/19/2017	06/21/2027
665501-AL-6	NORTHERN NAT GAS CO CORPORATE			2	1.F FE	13,527,316	121.3600	16,165,143	13,320,000	13,522,197	0	(4,010)	0	0	4.300	4.205	JJ	264,106	572,760	06/12/2019	01/15/2049
665772-CA-5	NORTHERN STATES PWR MINN CORPORATE				1.F FE	3,830,124	135.2120	5,251,621	3,884,000	3,859,824	0	500	0	0	5.250	5.298	JJ	94,025	203,910	11/24/2015	07/15/2035
665772-CC-1	NORTHERN STATES PWR MINN CORPORATE				1.F FE	9,066,161	151.4000	11,450,348	7,563,000	8,762,561	0	(47,822)	0	0	6.200	4.787	JJ	234,453	468,906	02/01/2018	07/01/2037
665772-CE-7	NORTHERN STATES PWR MINN CORPORATE				1.F FE	18,833,637	144.5990	25,940,976	17,940,000	18,701,912	0	(25,446)	0	0	5.350	4.991	MN	159,965	959,790	09/15/2015	11/01/2039
665772-CG-2	NORTHERN STATES PWR MINN CORPORATE			2	1.F FE	5,265,656	130.7300	6,634,560	5,075,000	5,234,480	0	(5,158)	0	0	4.850	4.600	FA	92,985	246,138	04/27/2015	08/15/2040
665772-CJ-6	NORTHERN STATES PWR MINN CORPORATE			2	1.F FE	5,755,203	117.2080	7,688,862	6,560,000	5,881,317	0	18,836	0	0	3.400	4.123	FA	84,260	223,040	06/26/2013	08/15/2042
665772-CL-1	NORTHERN STATES PWR MINN CORPORATE			2	1.E FE	19,516,373	129.9290	23,192,914	17,850,500	19,482,953	0	(34,782)	0	0	4.125	3.530	MN	94,087	736,333	04/06/2020	05/15/2044
665772-CN-7	NORTHERN STATES PWR MINN CORPORATE			2	1.E FE	16,422,260	129.6890	22,006,882	16,969,000	16,476,504	0	11,212	0	0	4.000	4.190	FA	256,420	678,760	09/16/2015	08/15/2045
665772-CP-2	NORTHERN STATES PWR MINN CORPORATE			2	1.E FE	10,064,453	121.7340	12,325,519	10,125,000	10,069,630	0	1,304	0	0	3.600	3.633	MN	46,575	364,500	05/23/2016	05/15/2046
665789-AW-3	NORTHERN STATES PWR - WISC CORPORATE				1.F FE	3,954,113	145.1840	4,857,856	3,346,000	3,813,766	0	(15,933)	0	0	6.375	5.159	MS	71,103	213,308	09/25/2009	09/01/2038
665789-AZ-6	NORTHERN STATES PWR - WISC CORPORATE			2	1.E FE	13,463,820	119.8010	16,173,105	13,500,000	13,465,591	0	722	0	0	3.750	3.765	JD	42,188	506,250	11/27/2017	12/01/2047
665789-BA-0	NORTHERN STATES PWR - WISC CORPORATE			2	1.E FE	16,940,310	126.3350	21,476,875	17,000,000	16,941,692	0	1,081	0	0	4.200	4.221	MS	238,000	714,000	09/05/2018	09/01/2048
665789-BB-8	NORTHERN STATES PWR - WISC CORPORATE			2	1.E FE	4,941,700	103.7510	5,187,560	5,000,000	4,942,180	0	480	0	0	3.050	3.109	MN	25,417	65,660	05/18/2020	05/01/2051
6658859-AM-6	NORTHERN TRUST CORP CORPORATE				1.F FE	7,473,871	101.9890	7,445,171	7,300,000	7,314,489	0	(22,301)	0	0	3.375	3.057	FA	87,600	246,375	09/17/2013	08/23/2021
665859-AN-4	NORTHERN TRUST CORP CORPORATE				1.F FE	13,178,237	103.3080	13,948,683	13,502,000	13,422,490	0	48,243	0	0	2.375	2.756	FA	132,723	320,673	12/10/2015	08/02/2022
665859-AU-8	NORTHERN TRUST CORP CORPORATE			2	1.E FE	3,743,383	113.4730	3,687,884	3,250,000	3,725,257	0	(18,126)	0	0	3.150	1.243	MN	16,494	51,188	09/02/2020	05/03/2029
665859-AV-6	NORTHERN TRUST CORP CORPORATE			2	1.E FE	38,234,912	104.3740	38,117,239	36,520,000	38,166,635	0	(68,276)	0	0	1.950	1.419	MN	118,690	344,175	12/15/2020	05/01/2030
666807-AQ-5	NORTHROP GRUMMAN SYSTEMS DEBENTURES				2.B FE	4,519,450	132.4590	6,622,969	5,000,000	4,805,517	0	28,475	0	0	7.875	8.824	MS	131,250	393,750	05/31/2000	03/01/2026
666807-AW-2	NORTHROP GRUMMAN SYSTEMS COMPANY GUARNT				2.B FE	6,865,377	152.3460	10,067,004	6,608,000	6,759,854	0	(10,736)	0	0	7.750	7.409	FA	193,468	512,120	07/20/2006	02/15/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
666807-BH-4	NORTHROP GRUMMAN SYSTEMS CORPORATE				2.B FE	2,985,533	133.8600	3,596,825	2,687,000	2,948,742	0	(7,116)	0	0	4.750	4.080	JD	10,636	127,633	12/07/2015	06/01/2043
666807-BK-7	NORTHROP GRUMMAN SYSTEMS CORPORATE			2	2.B FE	981,656	112.3230	1,179,396	1,050,000	996,779	0	7,541	0	0	3.200	4.151	FA	14,000	33,600	12/12/2018	02/01/2027
666807-BN-1	NORTHROP GRUMMAN SYSTEMS CORPORATE			2	2.B FE	6,989,141	113.1590	8,034,297	7,100,000	7,028,784	0	19,045	0	0	3.250	3.383	JJ	106,401	198,250	09/28/2020	01/15/2028
666807-BP-6	NORTHROP GRUMMAN SYSTEMS CORPORATE			2	2.B FE	32,864,454	125.0350	41,105,310	32,875,000	32,887,691	0	2,990	0	0	4.030	4.011	AO	279,693	1,224,113	05/18/2020	10/15/2047
666807-BS-0	NORTHROP GRUMMAN SYSTEMS CORPORATE			2	2.B FE	5,174,655	123.7960	5,601,772	4,525,000	5,132,823	0	(41,832)	0	0	4.400	2.720	MN	33,183	120,566	04/08/2020	05/01/2030
666807-BT-8	NORTHROP GRUMMAN SYSTEMS CORPORATE			2	2.B FE	3,308,674	138.5730	4,607,560	3,325,000	3,309,064	0	390	0	0	5.150	5.189	MN	28,540	103,694	03/19/2020	05/01/2040
668074-AU-1	Northwestern Corp CORPORATE			2	1.G FE	11,930,958	120.5700	13,383,229	11,100,000	11,924,429	0	(5,174)	0	0	4.176	3.683	MN	59,230	317,376	12/01/2020	11/15/2044
66989H-AF-5	NOVARTIS CAPITAL CORP CORPORATE				1.D FE	75,825,174	123.7320	98,982,841	79,998,000	76,471,041	0	100,078	0	0	3.700	4.005	MS	822,202	2,959,926	12/16/2016	09/21/2042
66989H-AG-3	NOVARTIS CAPITAL CORP CORPORATE				1.D FE	42,693,410	109.8240	47,224,207	43,000,000	42,885,450	0	31,361	0	0	3.400	3.484	MN	223,361	1,462,000	02/18/2014	05/06/2024
66989H-AH-1	NOVARTIS CAPITAL CORP CORPORATE				1.D FE	117,717,059	137.6160	155,551,107	113,033,000	117,529,214	0	(102,576)	0	0	4.400	4.114	MN	759,833	4,973,452	04/28/2020	05/06/2044
66989H-AK-4	NOVARTIS CAPITAL CORP CORPORATE			2	1.D FE	29,405,932	130.8510	31,658,016	24,194,000	29,322,466	0	(87,266)	0	0	4.000	2.765	MN	110,217	767,760	07/07/2020	11/20/2045
66989H-AR-9	NOVARTIS CAPITAL CORP CORPORATE			2	1.D FE	1,721,808	107.5480	1,720,765	1,600,000	1,721,070	0	(738)	0	0	2.200	1.338	FA	13,396	0	12/07/2020	08/14/2030
66989H-AS-7	NOVARTIS CAPITAL CORP CORPORATE			2	1.D FE	79,441,190	109.9180	87,659,249	79,750,000	79,457,290	0	16,100	0	0	2.750	2.760	FA	834,606	1,055,313	08/18/2020	08/14/2050
67021C-AC-1	NSTAR ELECTRIC COMPANY CORPORATE				1.F FE	15,445,480	141.3990	21,916,798	15,500,000	15,463,208	0	1,185	0	0	5.750	5.771	MS	262,424	891,250	08/27/2009	03/15/2036
67021C-AF-4	NSTAR ELECTRIC COMPANY CORPORATE				1.E FE	3,542,328	144.3280	5,195,812	3,600,000	3,553,053	0	1,325	0	0	5.500	5.611	MS	58,300	198,000	03/11/2010	03/15/2040
67021C-AJ-6	NSTAR ELECTRIC COMPANY CORPORATE			2	1.F FE	13,506,618	131.5070	17,832,322	13,560,000	13,512,991	0	1,113	0	0	4.400	4.424	MS	198,880	596,640	12/19/2016	03/01/2044
67021C-AK-3	NSTAR ELECTRIC COMPANY CORPORATE			2	1.F FE	218,942	110.7310	243,609	220,000	219,435	0	104	0	0	3.250	3.307	MN	914	7,150	11/13/2015	11/15/2025
67021C-AM-9	NSTAR ELECTRIC COMPANY CORPORATE			2	1.F FE	17,155,185	112.9740	20,115,022	17,805,000	17,316,999	0	66,637	0	0	3.200	3.686	MN	72,803	569,760	06/28/2018	05/15/2027
670346-AH-8	NUCOR CORP CORPORATE				2.A FE	395,565	152.5400	457,620	300,000	385,764	0	(3,474)	0	0	6.400	4.049	JD	1,600	19,200	01/23/2018	12/01/2037
670346-AS-4	NUCOR CORP CORPORATE			2	2.A FE	20,025,918	109.9860	21,232,721	19,305,000	19,994,786	0	(31,131)	0	0	2.700	2.260	JD	43,436	273,648	08/04/2020	06/01/2030
67079B-AC-4	NUTRITION & BIOSCIENCES INC CORPORATE			2	2.B FE	1,286,761	103.0310	1,318,795	1,280,000	1,286,536	0	(225)	0	0	1.832	1.749	AO	6,839	0	10/21/2020	10/15/2027
67080L-AA-3	NUVEEN LLC CORPORATE			2	1.C FE	24,709,410	119.3960	29,222,172	24,475,000	24,666,802	0	(21,688)	0	0	4.000	3.878	MN	163,167	979,000	02/14/2019	11/01/2028
670958-AA-1	OCI Alamo 1 LLC Debt in a Project				3.C	19,336,193	109.8880	21,248,182	19,336,193	19,336,193	0	0	0	0	4.410	4.411	JJ	357,671	852,726	11/09/2017	06/30/2038
670958-AB-9	OCI Alamo 1 LLC Debt in a Project				3.B	4,546,469	111.7050	5,078,617	4,546,469	4,546,469	0	0	0	0	6.000	6.001	JJ	114,419	272,788	11/09/2017	12/31/2036
67103H-AE-7	O'REILLY AUTOMOTIVE INC CORPORATE			2	2.A FE	7,118,975	112.9170	7,621,917	6,750,000	7,051,874	0	(56,394)	0	0	3.550	2.583	MS	70,556	239,625	10/18/2019	03/15/2026
67103H-AF-4	O'REILLY AUTOMOTIVE INC CORPORATE			2	2.B FE	7,232,805	114.4600	8,040,843	7,025,000	7,197,657	0	(23,899)	0	0	3.600	3.173	MS	84,300	252,900	07/09/2019	09/01/2027
67103H-AG-2	O'REILLY AUTOMOTIVE INC CORPORATE			2	2.B FE	1,182,000	119.1510	1,191,506	1,000,000	1,179,059	0	(2,941)	0	0	4.350	1.687	JD	3,625	21,750	11/12/2020	06/01/2028
671058-AF-8	OSI Group LLC Senior Secured Note				2.C PL	16,110,000	113.9370	18,355,274	16,110,000	16,110,000	0	0	0	0	4.350	4.350	MS	192,716	700,785	03/22/2018	03/22/2028
000000-00-0	155 Washington Street Senior Note				2.C	1,249,731	100.0040	1,250,050	1,250,000	1,249,720	0	(12)	0	0	5.000	5.033	FMAN	2,257	0	12/18/2020	08/01/2047
674599-BT-1	Occidental Pete Corp SENIOR NOTES				3.C FE	16,536,365	107.0860	17,026,595	15,900,000	16,230,117	0	(28,466)	0	0	8.450	8.091	FA	507,563	1,343,550	03/30/2001	02/15/2029
674599-CH-6	Occidental Pete Corp CORPORATE			2	3.C FE	17,443,396	95.3260	16,653,398	17,470,000	17,433,541	0	4,945	0	0	3.400	3.437	AO	125,396	593,980	10/18/2018	04/15/2026
674599-CJ-2	Occidental Pete Corp CORPORATE			2	3.C FE	1,448,306	86.9460	1,260,712	1,450,000	1,448,388	0	32	0	0	4.400	4.407	AO	13,469	63,800	03/08/2017	04/15/2046
677050-AC-0	Oglethorpe Power Corp First Mortgage Bon				1.F FE	50,000,000	124.2130	62,106,500	50,000,000	50,000,000	0	0	0	0	6.191	6.190	JJ	1,547,750	3,095,500	10/03/2007	01/01/2031
677347-CE-4	OHIO EDISON CORPORATE				3.A FE	5,402,100	136.3340	6,816,723	5,000,000	5,295,364	0	(10,987)	0	0	6.875	6.274	JJ	158,507	343,750	09/14/2006	07/15/2036
677415-CP-4	Ohio Pwr Company CORPORATE				1.G FE	9,541,758	103.7100	9,141,999	8,815,000	9,022,005	0	(271,330)	0	0	5.375	2.196	AO	118,452	473,806	10/18/2019	10/01/2021
677415-CR-0	Ohio Pwr Company CORPORATE			2	1.G FE	12,324,950	124.9970	15,424,659	12,340,000	12,325,162	0	265	0	0	4.000	4.007	JD	41,133	493,600	05/21/2019	06/01/2049
677730-A#-0	Ohio Valley Electric Corp Senior Note				3.A	21,326,392	132.8330	22,052,832	16,601,941	20,593,957	0	(177,008)	0	0	6.910	4.222	AO	242,185	1,147,194	09/01/2016	06/15/2040
677730-A@-2	Ohio Valley Electric Corp Senior Note				3.A	8,083,330	129.1380	10,438,630	8,083,330	8,083,330	0	0	0	0	6.500	6.500	JD	23,352	525,416	11/17/2011	06/15/2040
677730-B*-3	Ohio Valley Electric Corp Senior Note				3.A	21,696,943	132.8330	22,436,005	16,890,403	20,951,781	0	(180,083)	0	0	6.910	4.222	AO	246,393	1,167,127	09/01/2016	06/15/2040
678858-BL-4	Oklahoma Gas & Elec Co CORPORATE				1.G FE	10,026,070	142.6110	11,408,917	8,000,000	9,714,432	0	(56,117)	0	0	5.850	4.221	JD	39,000	468,000	03/02/2016	06/01/2040
678858-BM-2	Oklahoma Gas & Elec Co CORPORATE			2	1.G FE	20,392,035	133.4440	27,356,041	20,500,000	20,409,348	0	2,307	0	0	5.250	5.285	MN	137,521	1,076,250	04/27/2015	05/15/2041
678858-BN-0	Oklahoma Gas & Elec Co CORPORATE			2	1.G FE	14,049,119	114.6880	16,245,519	14,165,000	14,058,813	0	2,759	0	0	3.900	3.950	MN	92,073	552,435	08/28/2018	05/01/2043
678858-BP-5	Oklahoma Gas & Elec Co CORPORATE			2	1.G FE	8,290,829	124.4600	10,112,393	8,125,000	8,271,440	0	(3,768)	0	0	4.550	4.422	MS	108,852	369,688	04/01/2016	03/15/2044
678858-BQ-3	Oklahoma Gas & Elec Co CORPORATE			2	1.G FE	515,897	116.1140	632,824	545,000	518,807	0	614	0	0	4.000	4.324	JD	969	21,800	11/03/2015	12/15/2044
678858-BT-7	Oklahoma Gas & Elec Co CORPORATE			2	1.G FE	1,117,883	115.8380	1,297,387	1,120,000	1,118,277	0	187	0	0	3.800	3.823	FA	16,078	42,560	08/14/2018	08/15/2028
679580-D#-4	Old Dominion Freight Line Inc Sr. Unsecu				2.A	31,420,000	104.9970	32,989,919	31,420,000	31,420,000	0	0	0	0	3.100	3.099	MN	154,220	487,010	05/04/2020	05/04/2027
679580-D@-6	Old Dominion Freight Line Inc Senior Not				2.A	8,502,299	100.0140	8,201,140	8,200,000	8,200,280	0	(51,640)	0	0	4.790	4.147	JJ	194,208	392,780	08/19/2014	01/03/2021
68233D-AP-2	ONCOR ELECTRIC DELIVERY CORPORATE				1.F FE	11,544,400	154.6880	15,468,839	10,000,000	10,964,939	0	(53,017)	0	0	7.250	6.106	JJ	334,306	725,000	02/03/2004	01/15/2033
68233D-AR-8	ONCOR ELECTRIC DELIVERY DEBENTURES				1.F FE	5,024,606	110.7430	5,404,246	4,880,000	4,910,020	0	(17,376)	0	0	7.000	6.591	MS	113,867	341,600	04/01/2016	09/01/2022
68233D-AT-4	ONCOR ELECTRIC DELIVERY CORPORATE				1.F FE	31,659,874	150.4820	44,286,708	29,430,000	30,795,230	0	(80,643)	0	0	7.000	6.415	MN	343,350	2,060,100	04/18/2006	05/01/2032
68233J-A*-5	Oncor Electric Delivery Co Sr. Secured				1.F	9,600,000	110.8520	10,641,791	9,600,000	9,600,000	0	0	0	0	3.860	3.860	JD	28,821	370,560	12/03/2015	12/03/2025
68233J-AF-1	Oncor Electric Delivery Co CORPORATE				1.F FE	7,058,520	164.8650	11,540,548	7,000,000	7,047,996	0	(1,313)	0	0	7.500	7.428	MS	175,000	525,000	05/18/2009	09/01/2038
68233J-AS-3	Oncor Electric Delivery Co CORPORATE			2	1.F FE	7,856,592	142.7300	9,812,689	6,875,000	7,692,506	0	(23,386)	0	0	5.300	4.422	JD	30,365	364,375	10/31/2012	06/01/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68233J-AT-1	Oncor Electric Delivery Co CORPORATE			2	1.F FE	4,165,273	131.6800	5,339,614	4,055,000	4,150,189	0	(3,320)	0	0	4.550	4.363	JD	15,375	184,503	04/27/2015	12/01/2041
68233J-BB-9	Oncor Electric Delivery Co CORPORATE			2	1.F FE	7,618,650	122.7420	9,573,868	7,800,000	7,630,604	0	3,603	0	0	3.750	3.882	AO	73,125	292,500	01/25/2017	04/01/2045
000000-00-0	Oncor Electric Delivery Co Sr. Secured				1.F	13,182,661	141.7980	12,421,487	8,760,000	13,159,317	0	(23,344)	0	0	5.350	2.914	AO	127,580	0	09/22/2020	10/01/2052
000000-00-0	Oncor Electric Delivery Co Sr. Secured				1.F	76,423,318	141.7980	72,010,593	50,784,000	76,287,986	0	(135,332)	0	0	5.350	2.914	AO	739,613	0	09/22/2020	10/01/2052
68235P-AE-8	ONE GAS INC CORPORATE			2	1.F FE	5,188,897	108.3380	5,378,996	4,965,000	5,041,787	0	(25,521)	0	0	3.610	3.037	FA	74,682	179,237	10/10/2014	02/01/2024
68235P-AF-5	ONE GAS INC CORPORATE			2	1.F FE	47,255,371	130.7050	54,536,564	41,725,000	46,519,041	0	(130,684)	0	0	4.658	3.889	FA	809,813	1,943,551	04/27/2015	02/01/2044
68235P-AH-1	ONE GAS INC CORPORATE			2	1.F FE	841,592	104.0560	832,446	800,000	839,850	0	(1,742)	0	0	2.000	1.416	MN	2,044	8,489	07/23/2020	05/15/2030
682680-AN-3	ONEOK INC CORPORATE				2.C FE	1,995,040	122.4040	2,448,073	2,000,000	1,996,486	0	146	0	0	6.000	6.018	JD	5,333	120,000	06/14/2005	06/15/2035
682680-AS-2	ONEOK INC CORPORATE			2	2.C FE	7,266,980	111.3860	7,797,043	7,000,000	7,221,565	0	(31,071)	0	0	4.000	3.436	JJ	130,667	280,000	07/09/2019	07/13/2027
682680-AT-0	ONEOK INC CORPORATE			2	2.C FE	10,185,475	112.4110	11,499,687	10,230,000	10,187,912	0	630	0	0	4.950	4.977	JJ	236,313	506,385	01/22/2018	07/13/2047
682680-AV-5	ONEOK INC CORPORATE			2	2.C FE	26,706,650	116.4320	29,107,905	25,000,000	26,661,864	0	(29,986)	0	0	5.200	4.759	JJ	599,444	1,300,000	06/26/2019	07/15/2048
682680-AX-1	ONEOK INC CORPORATE			2	2.B FE	504,025	105.5530	533,044	505,000	504,271	0	186	0	0	2.750	2.791	MS	4,629	14,505	08/12/2019	09/01/2024
68268N-AD-5	ONEOK PARTNERS LP CORPORATE				2.B FE	6,993,470	128.6040	9,002,298	7,000,000	6,994,269	0	147	0	0	6.850	6.857	AO	101,228	479,500	09/26/2007	10/15/2037
68389X-AE-5	ORACLE CORP CORPORATE				1.G FE	11,828,015	158.8800	14,507,375	9,131,000	11,256,012	0	(81,668)	0	0	6.500	4.524	AO	125,298	593,515	04/27/2015	04/15/2038
68389X-AH-8	ORACLE CORP CORPORATE				1.G FE	26,785,695	154.1640	40,745,575	26,430,000	26,720,992	0	(9,178)	0	0	6.125	6.023	JJ	777,941	1,618,838	04/27/2015	07/08/2039
68389X-AM-7	ORACLE CORP CORP				1.G FE	27,495,370	143.2130	31,924,967	22,292,000	26,488,703	0	(139,913)	0	0	5.375	3.979	JJ	552,501	1,198,195	04/27/2015	07/15/2040
68389X-AP-0	ORACLE CORP CORPORATE				1.G FE	400,992	103.9570	415,830	400,000	400,278	0	(154)	0	0	2.500	2.459	AO	2,111	10,000	02/25/2016	10/15/2022
68389X-AW-5	ORACLE CORP CORPORATE			2	1.G FE	112,061	130.2810	130,281	100,000	110,588	0	(284)	0	0	4.500	3.805	JJ	2,163	4,500	04/27/2015	07/08/2044
68389X-BB-0	ORACLE CORP CORPORATE			2	1.G FE	18,046,914	102.6470	18,538,006	18,060,000	18,057,015	0	1,711	0	0	2.500	2.510	MN	57,692	451,500	02/23/2016	05/15/2022
68389X-BH-7	ORACLE CORP CORPORATE			2	1.G FE	4,115,967	120.9760	4,294,658	3,550,000	4,098,805	0	(17,162)	0	0	3.850	2.601	JJ	63,022	68,338	05/29/2020	07/15/2036
68389X-BK-0	ORACLE CORP CORPORATE			2	1.G FE	5,989,560	100.9940	6,059,632	6,000,000	5,998,472	0	2,038	0	0	1.900	1.935	MS	33,567	114,000	06/29/2016	09/15/2021
68389X-BM-6	ORACLE CORP CORPORATE			2	1.G FE	6,897,920	109.5920	7,013,892	6,400,000	6,851,763	0	(46,157)	0	0	2.650	1.266	JJ	78,204	84,800	06/05/2020	07/15/2026
68389X-BN-4	ORACLE CORP CORPORATE			2	1.G FE	16,278,566	113.9080	16,459,762	14,450,000	16,162,996	0	(114,867)	0	0	3.250	1.366	MN	60,008	247,000	07/10/2020	11/15/2027
68389X-BS-3	ORACLE CORP CORPORATE			2	1.G FE	4,951,600	108.7470	5,437,329	5,000,000	4,966,395	0	8,014	0	0	2.950	3.135	MN	18,847	147,500	02/14/2019	11/15/2024
68389X-BU-8	ORACLE CORP CORPORATE			2	1.G FE	12,972,050	110.3900	14,350,653	13,000,000	12,974,468	0	2,418	0	0	2.800	2.834	AO	91,000	182,000	03/30/2020	04/01/2027
68389X-BX-2	ORACLE CORP CORPORATE			2	1.G FE	15,247,062	116.7360	17,860,647	15,300,000	15,247,191	0	129	0	0	3.600	3.619	AO	137,700	275,400	03/30/2020	04/01/2050
684065-BH-7	ORANGE & ROCKLAND UTILITIES IN CORPORATE				1.G FE	117,523	130.0020	130,002	100,000	115,062	0	(478)	0	0	5.500	4.350	FA	2,078	5,500	04/27/2015	08/15/2040
693304-AH-0	PECO ENERGYCO 1ST MTG CORPORATE				1.F FE	12,839,883	149.4550	16,374,280	10,956,000	12,534,491	0	(68,460)	0	0	5.950	4.636	AO	162,971	651,882	07/30/2018	10/01/2036
693304-AJ-6	PECO ENERGYCO 1ST MTG CORPORATE				1.F FE	4,532,950	137.2890	6,864,464	5,000,000	4,641,525	0	12,287	0	0	5.700	6.417	MS	83,917	285,000	08/13/2008	03/15/2037
693304-AS-6	PECO ENERGYCO 1ST MTG CORPORATE			2	1.E FE	4,014,802	128.5730	5,069,639	3,943,000	4,008,399	0	(1,677)	0	0	4.150	4.039	AO	40,909	163,635	12/08/2016	10/01/2044
693304-AW-7	PECO ENERGYCO 1ST MTG CORPORATE			2	1.E FE	21,606,378	126.5680	28,363,806	22,410,000	21,639,714	0	15,181	0	0	3.900	4.111	MS	291,330	873,990	09/04/2018	03/01/2048
693304-AY-3	PECO ENERGYCO 1ST MTG CORPORATE			2	1.E FE	1,653,328	106.5130	1,762,786	1,655,000	1,653,342	0	14	0	0	2.800	2.805	JD	2,060	24,071	06/01/2020	06/15/2050
69344A-10-7	PGIM ETF TR PGIM ULTRA SHORT BD ETF				1.B	99,999,936	49.8400	99,574,339	0	99,574,339	(399,576)	0	0	0	0.000	0.000	MON	259,565	1,888,796	12/17/2019	12/31/2021
693475-AV-7	PNC FINANCIAL SERVICES CORPORATE			2	1.G FE	2,993,190	109.0110	3,270,341	3,000,000	2,995,640	0	1,310	0	0	3.500	3.550	JJ	46,083	105,000	01/17/2019	01/23/2024
693475-AW-5	PNC FINANCIAL SERVICES CORPORATE			2	1.G FE	5,918,960	115.4660	6,697,031	5,800,000	5,904,457	0	(11,516)	0	0	3.450	3.190	AO	37,797	200,100	09/20/2019	04/23/2029
693475-AX-3	PNC FINANCIAL SERVICES CORPORATE			2	1.G FE	15,108,950	109.9520	16,492,754	15,000,000	15,088,009	0	(15,503)	0	0	2.600	2.480	JJ	171,167	390,000	08/19/2019	07/23/2026
69349L-AG-3	PNC BANK NA CORPORATE			2	1.G FE	19,181,214	104.1490	20,277,855	19,470,000	19,371,609	0	50,909	0	0	2.700	2.983	MN	87,615	525,690	08/13/2019	11/01/2022
69349L-AK-4	PNC BANK NA CORPORATE			2	1.G FE	10,176,637	105.1340	11,714,046	11,142,000	10,896,067	0	110,973	0	0	2.950	4.066	JJ	137,867	328,689	08/26/2013	01/30/2023
69349L-AM-0	PNC BANK NA CORPORATE			2	1.G FE	26,985,331	108.2870	29,435,539	27,183,000	27,161,344	0	5,612	0	0	3.800	3.826	JJ	447,613	1,032,954	12/04/2019	07/25/2023
69349L-AQ-1	PNC BANK NA CORPORATE			2	1.G FE	6,305,343	115.4240	6,891,979	5,971,000	6,145,247	0	(33,132)	0	0	4.200	3.527	MN	41,797	250,782	10/23/2015	11/01/2025
69349L-AR-9	PNC BANK NA BANK NOTE				1.G FE	15,595,719	118.3580	18,147,767	15,333,000	15,603,245	0	(512)	0	0	4.050	3.759	JJ	267,369	539,987	10/21/2020	07/26/2028
69349L-AS-7	PNC BANK NA CORPORATE				1.G FE	23,361,111	109.5930	23,477,070	21,422,000	23,297,337	0	(63,774)	0	0	2.700	1.629	AO	110,859	289,197	10/16/2020	10/22/2029
69351H-AF-9	PPF Funding Senior Note				4.B	154,060,000	102.1630	157,393,086	154,060,000	154,060,000	0	0	0	0	4.990	4.990	MON	341,671	7,687,594	07/15/2011	07/15/2021
69351U-AH-6	PPL Electric Utilities Corp CORPORATE				1.F FE	7,416,156	146.2180	8,992,429	6,150,000	7,117,596	0	(36,513)	0	0	6.450	5.040	FA	149,855	396,675	10/29/2010	08/15/2037
69351U-AM-5	PPL Electric Utilities Corp CORPORATE				1.F FE	16,752,236	151.0000	21,576,326	14,289,000	16,347,466	0	(71,417)	0	0	6.250	5.011	MN	114,114	893,063	01/22/2016	05/15/2039
69351U-AN-3	PPL Electric Utilities Corp CORPORATE			2	1.F FE	18,112,803	133.7730	22,448,506	16,781,000	17,897,062	0	(35,459)	0	0	5.200	4.671	JJ	402,371	872,612	11/02/2016	07/15/2041
69351U-AR-4	PPL Electric Utilities Corp CORPORATE			2	1.F FE	23,903,284	133.5350	31,187,184	23,355,000	23,839,342	0	(14,180)	0	0	4.750	4.592	JJ	511,539	1,109,363	12/19/2016	07/15/2043
69351U-AT-0	PPL Electric Utilities Corp CORPORATE			2	1.F FE	16,557,616	124.5640	19,450,629	15,615,000	16,528,691	0	(24,907)	0	0	4.150	3.766	AO	162,006	648,023	09/05/2019	10/01/2045
69351U-AU-7	PPL Electric Utilities Corp CORPORATE			2	1.F FE	5,939,421	124.5230	7,480,108	6,007,000	5,942,636	0	1,346	0	0	3.950	4.016	JD	19,773	237,277	08/22/2018	06/01/2047
69351U-AW-3	PPL Electric Utilities Corp CORPORATE			2	1.F FE	7,901,280	109.7260	8,778,088	8,000,000	7,903,894	0	2,182	0	0	3.000	3.063	AO	60,000	256,667	09/04/2019	10/01/2049
69352P-AH-6	PPL CAPITAL FUNDING INC CORPORATE			2	2.A FE	1,257,465	124.8520	1,560,655	1,250,000	1,256,632	0	(172)	0	0	4.700	4.661	JD	4,896	58,750	12/07/2015	06/01/2043
69352P-AJ-2	PPL CAPITAL FUNDING INC CORPORATE			2	2.B FE	1,354,831	129.2050	1,485,855	1,150,000	1,329,778	0	(4,822)	0	0	5.000	3.950	MS	16,931	57,500	04/27/2015	03/15/2044
69352P-AM-5	PPL CAPITAL FUNDING INC CORPORATE			2	2.B FE	5,644,950	117.0830	5,854,129	5,000,000	5,632,309	0	(12,641)	0	0	4.000	3.277	MS	58,889	200,000	02/28/2020	09/15/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69353R-EK-0	PNC BANK NATIONAL ASSOCIATION CORPORATE			2	1.F FE	1,262,383	109.5630	1,457,183	1,330,000	1,283,426	0	10,164	0	0	2.950	3.872	FA	13,950	39,235	11/16/2018	02/23/2025
69353R-EQ-7	PNC BANK NATIONAL ASSOCIATION CORPORATE			2	1.F FE	15,100,650	111.1300	16,669,558	15,000,000	15,073,602	0	(15,629)	0	0	3.250	3.128	JD	40,625	487,500	03/21/2019	06/01/2025
69353R-FG-8	PNC BANK NATIONAL ASSOCIATION BANK NOTE			2	1.F FE	4,189,960	112.3850	4,793,227	4,265,000	4,206,860	0	7,253	0	0	3.100	3.320	AO	24,239	132,215	03/28/2019	10/25/2027
69353R-FJ-2	PNC BANK NATIONAL ASSOCIATION BANK NOTE			2	1.F FE	6,460,599	113.7660	7,159,309	6,293,000	6,456,894	0	(7,076)	0	0	3.250	2.815	JJ	90,331	162,500	08/18/2020	01/22/2028
69353R-FL-7	PNC BANK NATIONAL ASSOCIATION BANK NOTE			2	1.F FE	5,163,548	107.3940	5,584,464	5,200,000	5,180,092	0	7,640	0	0	3.500	3.665	JD	11,628	182,000	10/16/2018	06/08/2023
69353R-FT-0	PNC BANK NATIONAL ASSOCIATION CORP FLOAT			2	1.F FE	31,000,000	101.5610	31,483,816	31,000,000	31,000,000	0	0	0	0	1.743	1.356	FA	190,616	268,664	02/20/2020	02/24/2023
69353R-FU-7	PNC BANK NATIONAL ASSOCIATION CORP FLOAT			2	1.F FE	26,000,000	100.1510	26,039,216	26,000,000	26,000,000	0	0	0	0	0.530	0.689	FMAN	14,542	214,829	02/20/2020	02/24/2023
693627-AJ-0	DUKE ENERGY INDIANA INC CORPORATE				1.F FE	274,717	107.8340	269,586	250,000	264,527	0	(10,190)	0	0	8.850	3.120	JJ	10,202	11,063	03/30/2020	01/15/2022
693627-AY-7	DUKE ENERGY INDIANA INC CORPORATE				1.G FE	5,222,784	141.7020	7,385,486	5,212,000	5,224,475	0	(954)	0	0	6.120	6.086	AO	67,339	318,974	04/27/2015	10/15/2035
69362B-AJ-1	PSEG POWER COMPANY GUARNT				2.A FE	17,141,478	152.3140	23,760,981	15,600,000	16,481,535	0	(59,858)	0	0	8.625	7.782	AO	284,050	1,345,500	10/07/2003	04/15/2031
69362B-AY-8	PSEG POWER CORPORATE			2	2.A FE	7,318,481	101.4080	7,428,160	7,325,000	7,324,064	0	761	0	0	4.150	4.161	MS	89,507	303,988	09/14/2011	09/15/2021
69418#-AB-5	Ansell USA Inc Senior Note				2.B	14,000,000	109.2690	15,297,670	14,000,000	14,000,000	0	0	0	0	4.050	4.050	MN	80,325	567,000	05/10/2013	05/10/2025
6944PL-2C-2	PACIFIC LIFE GLOBAL FUNDING II CORPORATE				1.D FE	48,189,688	100.1860	48,339,827	48,250,000	48,195,079	0	5,392	0	0	0.500	0.542	MS	65,674	0	09/16/2020	09/23/2023
695114-CG-1	PACIFICORP CORPORATE				1.E FE	29,858,021	150.2210	41,558,504	27,665,000	29,347,456	0	(61,008)	0	0	6.250	5.675	AO	365,024	1,729,063	04/27/2015	10/15/2037
695114-CL-0	PACIFICORP CORPORATE				1.E FE	12,659,819	148.0740	16,702,747	11,280,000	12,371,152	0	(36,811)	0	0	6.000	5.162	JJ	312,080	676,800	04/27/2015	01/15/2039
69888*-AA-0	Pappas Restaurants, Inc. Senior Note				2.C	630,000	100.7850	634,943	630,000	630,000	0	0	0	0	4.910	4.939	MJSD	86	30,933	03/31/2011	03/31/2021
69888*-AF-9	Pappas Restaurants, Inc. Senior Unsecure				2.C	5,000,000	110.7740	5,538,719	5,000,000	5,000,000	0	0	0	0	4.800	4.828	JAJO	40,667	240,000	10/31/2018	10/31/2028
70109H-AN-5	PARKER HANNIFIN CORP CORPORATE			2	2.A FE	345,829	128.4340	398,146	310,000	341,521	0	(826)	0	0	4.450	3.790	MN	1,533	13,795	04/27/2015	11/21/2044
70259#-AB-3	Pasha Hawaii Shipping Company Senior Not				4.A	25,288,000	106.3940	26,904,914	25,288,000	25,288,000	0	0	0	0	7.250	6.588	MON	152,782	1,833,380	12/30/2014	12/30/2024
70342@-AE-8	Patterson Companies Inc. Senior Note				2.C	1,000,000	101.8160	1,018,160	1,000,000	1,000,000	0	0	0	0	3.590	3.590	JD	2,294	35,900	12/08/2011	12/08/2021
70342@-AF-5	Patterson Companies Inc. Senior Note				2.C	2,000,000	105.9380	2,118,761	2,000,000	2,000,000	0	0	0	0	3.740	3.740	JD	4,779	74,800	12/08/2011	12/08/2023
70450Y-AC-7	PayPal Holdings Inc CORPORATE			2	2.A FE	3,297,987	106.8820	3,527,120	3,300,000	3,298,418	0	390	0	0	2.400	2.413	AO	19,800	80,300	09/19/2019	10/01/2024
70450Y-AF-0	PayPal Holdings Inc CORPORATE				2.A FE	20,980,680	102.4430	21,512,997	21,000,000	20,984,519	0	3,839	0	0	1.350	1.381	JD	23,625	151,988	05/11/2020	06/01/2023
70462G-AB-4	PEACEHEALTH CORPORATE			2	1.F FE	3,700,117	101.7470	3,742,243	3,678,000	3,699,082	0	(1,035)	0	0	1.375	1.247	MN	6,462	5,198	10/07/2020	11/15/2025
70462G-AC-2	PEACEHEALTH CORPORATE			2	1.F FE	36,630,475	107.8950	39,096,935	36,236,000	36,628,848	0	(1,627)	0	0	3.218	3.161	MN	148,998	92,012	11/16/2020	11/15/2050
705322-AK-1	Pedernales Electric Coop Senior Note				1.D FE	17,044,800	128.4710	20,967,673	16,321,000	16,720,703	0	(44,592)	0	0	6.202	5.779	MN	129,340	1,012,228	06/06/2013	11/15/2032
70602#-AE-1	Pella Corporation Sr. Unsecured				2.B	5,000,000	105.6760	5,283,823	5,000,000	5,000,000	0	0	0	0	3.050	3.050	MJSD	424	152,500	09/30/2019	09/30/2024
70602#-AF-8	Pella Corporation Sr. Unsecured				2.B	5,000,000	106.6740	5,333,680	5,000,000	5,000,000	0	0	0	0	3.100	3.100	MJSD	431	155,000	09/30/2019	09/30/2025
70959W-AG-8	Penske Automotive Group Inc CORPORATE			2	3.C FE	2,000,000	103.7920	2,075,843	2,000,000	2,000,000	0	0	0	0	5.500	5.500	MN	14,056	110,000	05/11/2016	05/15/2026
713291-AH-5	PEPCO HOLDINGS INC. NOTES				2.B FE	2,358,100	139.9530	2,799,070	2,000,000	2,225,434	0	(13,039)	0	0	7.450	6.082	FA	56,289	149,000	01/20/2006	08/15/2032
713448-BP-2	PEPSICO INC CORPORATE				1.E FE	33,234,616	150.9330	50,524,766	33,475,000	33,286,142	0	4,893	0	0	5.500	5.546	JJ	848,963	1,841,125	04/27/2015	01/15/2040
713448-BZ-0	PEPSICO INC CORPORATE				1.E FE	179,057	129.0260	225,795	175,000	178,507	0	(106)	0	0	4.000	3.860	MS	2,256	7,000	04/27/2015	03/05/2042
713448-CC-0	PEPSICO INC CORPORATE				1.E FE	26,048,899	121.7980	35,013,325	28,747,000	26,362,758	0	66,635	0	0	3.600	4.186	FA	396,709	1,034,892	11/24/2015	08/13/2042
713448-CQ-9	PEPSICO INC CORPORATE			2	1.E FE	3,995,561	131.5560	4,975,441	3,782,000	3,977,673	0	(5,078)	0	0	4.250	3.909	AO	30,808	160,735	07/13/2017	10/22/2044
713448-CX-4	PEPSICO INC CORPORATE			2	1.E FE	12,997,530	103.9000	13,506,974	13,000,000	12,999,282	0	368	0	0	3.100	3.103	JJ	183,589	403,000	07/14/2015	07/17/2022
713448-CZ-9	PEPSICO INC CORPORATE			2	1.E FE	14,905,365	139.9830	15,564,693	11,119,000	14,845,155	0	(55,922)	0	0	4.600	2.686	JJ	233,005	278,737	06/30/2020	07/17/2045
713448-DD-7	PEPSICO INC CORPORATE			2	1.E FE	19,427,203	138.9850	26,358,556	18,965,000	19,382,311	0	(9,870)	0	0	4.450	4.302	AO	180,510	843,943	08/08/2016	04/14/2046
713448-DM-7	PEPSICO INC CORP FLOATER				1.E FE	18,869,280	100.3750	19,071,334	19,000,000	18,933,857	0	64,577	0	0	0.764	2.890	JAJO	35,057	248,600	03/31/2020	10/06/2021
713448-DP-0	PEPSICO INC CORPORATE			2	1.E FE	12,763,008	120.3220	15,798,239	13,130,000	12,793,100	0	7,742	0	0	3.450	3.603	AO	106,955	452,985	12/21/2016	10/06/2046
713448-DU-9	PEPSICO INC CORP FLOATER				1.E FE	7,703,202	100.3750	7,829,229	7,800,000	7,737,820	0	34,618	0	0	0.579	2.735	FMAN	7,532	72,269	03/31/2020	05/02/2022
713448-DY-1	PEPSICO INC CORPORATE			2	1.E FE	740,475	112.7610	845,709	750,000	743,060	0	901	0	0	3.000	3.152	AO	4,750	22,500	01/12/2018	10/15/2027
713448-EE-4	PEPSICO INC CORPORATE				1.E FE	10,958,310	135.2150	12,169,357	9,000,000	10,506,891	0	(231,075)	0	0	7.290	3.979	MS	193,185	656,100	01/04/2019	09/15/2026
713448-EG-9	PEPSICO INC CORPORATE				1.E FE	9,829,259	145.4960	11,494,153	7,900,000	9,510,051	0	(163,444)	0	0	7.000	4.044	MS	184,333	553,000	01/04/2019	03/01/2029
713448-EL-8	PEPSICO INC CORPORATE			2	1.E FE	6,116,428	110.4970	6,123,722	5,542,000	6,112,483	0	(3,945)	0	0	2.625	1.315	JJ	61,424	0	12/07/2020	07/29/2029
713448-EM-6	PEPSICO INC CORPORATE			2	1.E FE	2,311,468	120.8420	2,477,264	2,050,000	2,309,494	0	(1,885)	0	0	3.375	2.723	JJ	29,213	18,563	09/30/2020	07/29/2049
713448-EU-8	PEPSICO INC CORPORATE			2	1.E FE	16,674,400	126.6500	17,178,778	13,564,000	16,634,449	0	(39,952)	0	0	3.625	2.513	MS	139,314	190,947	10/01/2020	03/19/2050
713448-EV-6	PEPSICO INC CORPORATE			2	1.E FE	17,086,522	133.6840	18,448,441	13,800,000	17,062,712	0	(23,810)	0	0	3.875	2.838	MS	151,512	267,375	07/07/2020	03/19/2060
717081-CY-7	PFIZER INC CORPORATE				1.F FE	29,333,400	172.2170	39,894,158	23,165,000	28,102,452	0	(159,979)	0	0	7.200	5.343	MS	491,098	1,667,880	04/27/2015	03/15/2039
717081-DE-0	PFIZER INC CORPORATE				1.F FE	7,996,831	132.0860	9,417,702	7,130,000	7,906,442	0	(22,252)	0	0	4.300	3.589	JD	13,626	306,590	10/17/2016	06/15/2043
717081-DK-6	PFIZER INC CORPORATE				1.F FE	40,808,615	134.6070	49,871,757	37,050,000	40,428,795	0	(88,454)	0	0	4.400	3.807	MN	208,303	1,630,200	05/31/2016	05/15/2044
717081-DT-7	PFIZER INC CORP				1.F FE	14,379,555	147.4250	16,843,280	11,425,000	14,006,040	0	(85,409)	0	0	5.600	3.940	MS	188,386	639,800	12/19/2016	09/15/2040
717081-EC-3	PFIZER INC CORPORATE				1.F FE	499,060	126.9690	634,845	500,000	499,211	0	34	0	0	4.000	4.013	JD	889	20,000	12/19/2016	12/15/2036
717081-EK-5	PFIZER INC CORPORATE			2	1.F FE	80,056,793	133.9480	104,173,674	77,772,000	80,054,048	0	(2,498)	0	0	4.200	4.005	MS	961,780	2,962,260	12/04/2020	09/15/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
717081-EP-4	PFIZER INC CORPORATE			2	1.F FE	8,689,800	117.8780	10,314,295	8,750,000	8,700,758	0	5,396	0	0	3.600	3.684	MS	92,750	315,000	12/07/2018	09/15/2028
717081-EV-1	PFIZER INC CORPORATE			2	1.F FE	8,975,517	131.1890	8,986,453	6,850,000	8,971,350	0	(4,167)	0	0	4.000	2.453	MS	80,678	0	12/04/2020	03/15/2049
71713U-AT-9	PHARMACIA CORPORATION DEBENTURES				1.F FE	627,055	133.0380	665,192	500,000	615,957	0	(11,097)	0	0	6.750	3.027	JD	1,500	33,750	03/30/2020	12/15/2027
71713U-AW-2	PHARMACIA CORPORATION DEBENTURES				1.F FE	1,213,866	138.8770	1,674,851	1,206,000	1,215,890	0	(947)	0	0	6.600	6.464	JD	6,633	79,596	08/01/2002	12/01/2028
717265-AM-4	PHELPS DODGE CORP BOND				3.B FE	5,659,065	116.2400	8,020,559	6,900,000	5,822,776	0	33,608	0	0	6.125	7.647	MS	124,440	422,625	06/28/2004	03/15/2034
718172-AC-3	PHILIP MORRIS INTERNATIONAL IN CORPORATE				1.F FE	12,832,197	152.4160	18,597,754	12,202,000	12,701,194	0	(16,656)	0	0	6.375	5.987	MN	97,235	777,878	04/27/2015	05/16/2038
718172-AM-1	PHILIP MORRIS INTERNATIONAL IN CORPORATE				1.F FE	14,203,185	125.4490	18,190,075	14,500,000	14,255,631	0	6,926	0	0	4.375	4.500	MN	81,059	634,375	11/08/2011	11/15/2041
718172-AP-4	PHILIP MORRIS INTERNATIONAL IN CORPORATE				1.F FE	12,807,703	127.0460	16,643,085	13,100,000	12,856,019	0	6,608	0	0	4.500	4.638	MS	165,388	589,500	12/07/2015	03/20/2042
718172-AW-9	PHILIP MORRIS INTERNATIONAL IN CORPORATE				1.F FE	1,198,436	122.6870	1,533,581	1,250,000	1,204,043	0	1,205	0	0	4.125	4.386	MS	16,758	51,563	12/07/2015	03/04/2043
718172-BD-0	PHILIP MORRIS INTERNATIONAL IN CORPORATE				1.F FE	1,861,417	133.5210	2,336,617	1,750,000	1,849,909	0	(2,472)	0	0	4.875	4.473	MN	10,901	85,313	12/07/2015	11/15/2043
718172-CQ-0	PHILIP MORRIS INTERNATIONAL IN CORPORATE				1.F FE	18,936,350	101.9600	19,372,306	19,000,000	18,950,218	0	13,868	0	0	1.125	1.239	MN	35,625	106,875	04/29/2020	05/01/2023
718546-AC-8	PHILLIPS 66 CORPORATE				2.A FE	2,214,090	104.8050	2,096,092	2,000,000	2,033,559	0	(26,046)	0	0	4.300	2.920	AO	21,500	86,000	05/16/2013	04/01/2022
718546-AL-8	PHILLIPS 66 CORPORATE			2	2.A FE	53,716,615	126.2040	63,144,985	50,034,000	53,538,043	0	(85,100)	0	0	4.875	4.392	MN	311,670	2,439,158	04/23/2019	11/15/2044
718549-AC-2	PHILLIPS 66 PARTNERS LP CORPORATE			2	2.C FE	4,290,010	108.5830	4,563,745	4,203,000	4,287,045	0	(2,051)	0	0	4.680	4.539	FA	74,309	196,700	07/01/2019	02/15/2045
718549-AE-8	PHILLIPS 66 PARTNERS LP CORPORATE			2	2.C FE	15,382,482	112.4250	16,728,843	14,880,000	15,367,043	0	(10,155)	0	0	4.900	4.676	AO	182,280	729,120	07/01/2019	10/01/2046
718549-AG-3	PHILLIPS 66 PARTNERS LP CORPORATE			2	2.C FE	5,985,780	104.9970	6,299,838	6,000,000	5,989,419	0	2,960	0	0	2.450	2.497	JD	6,533	187,425	09/03/2019	12/15/2024
718592-AB-4	PHILLIPS VAN HEUSEN BOND				2.C FE	19,536	117.1680	18,747	16,000	17,128	0	(357)	0	0	7.750	5.078	MN	158	1,240	01/01/2013	11/15/2023
720186-AG-0	Piedmont Natural Gas Co Inc. CORPORATE			2	1.G FE	10,182,910	129.0790	13,069,229	10,125,000	10,174,259	0	(1,284)	0	0	4.650	4.614	FA	196,172	470,813	07/29/2013	08/01/2043
720186-E#-8	Piedmont Natural Gas Co Inc. Senior Note				1.G	14,000,000	110.8410	15,517,776	14,000,000	14,000,000	0	0	0	0	3.470	3.470	JD	40,483	485,800	07/16/2012	07/16/2027
720186-E@-0	Piedmont Natural Gas Co Inc. Senior Note				1.G	8,000,000	101.3560	8,108,516	8,000,000	8,000,000	0	0	0	0	4.240	4.239	JD	28,267	339,200	06/06/2011	06/06/2021
720186-F*-1	Piedmont Natural Gas Co Inc. Senior Note				1.G	29,027,725	111.4410	32,348,116	29,027,252	29,027,553	0	(40)	0	0	3.570	3.570	JD	86,356	1,036,273	04/01/2016	07/16/2027
72147K-AC-2	PILGRIMS PRIDE CORP CORPORATE			2	3.A FE	772,830	102.6160	771,670	752,000	770,527	0	(2,303)	0	0	5.750	2.967	MS	12,732	0	11/18/2020	03/15/2025
72650R-BC-5	PLAINS ALL AMER PIPELINE CORPORATE			2	3.A FE	1,132,802	98.4680	1,162,908	1,181,000	1,138,460	0	1,098	0	0	4.300	4.560	JJ	21,301	50,783	04/27/2015	01/31/2043
72650R-BD-3	PLAINS ALL AMER PIPELINE CORPORATE			2	3.A FE	2,993,760	106.8890	3,206,679	3,000,000	2,997,980	0	628	0	0	3.850	3.874	AO	24,383	115,500	08/08/2013	10/15/2023
72650R-BE-1	PLAINS ALL AMER PIPELINE CORPORATE			2	3.A FE	6,981,380	104.1740	7,292,170	7,000,000	6,984,054	0	362	0	0	4.700	4.716	JD	14,622	329,000	04/15/2014	06/15/2044
72650R-BH-4	PLAINS ALL AMER PIPELINE CORPORATE			2	3.A FE	1,784,118	107.2840	1,789,491	1,668,000	1,771,816	0	(2,440)	0	0	4.900	4.470	FA	30,877	81,732	04/27/2015	02/15/2045
73020*-AG-8	PNG Companies LLC Senior Secured Note				2.A	8,970,870	107.1950	9,458,922	8,824,062	8,944,168	0	(26,702)	0	0	3.580	3.166	JJ	146,543	260,687	03/02/2020	07/15/2024
73020*-AH-6	PNG Companies LLC Senior Note				1.F FE	9,260,324	115.4060	10,687,271	9,260,603	9,260,260	0	2	0	0	4.260	4.282	MJSD	12,054	394,502	03/15/2016	12/20/2031
73102Q-AA-4	POLAR TANKERS INC CORP SINKING FUND				1.G FE	5,000,000	124.9970	6,249,838	5,000,000	5,000,000	0	0	0	0	5.951	5.950	MN	42,153	297,550	05/07/2007	05/10/2037
731068-A@-1	Polaris Industries Inc. Senior Unsecured				2.B	21,399,996	101.0860	21,103,882	20,877,059	20,967,182	0	(262,566)	0	0	4.600	3.298	MN	157,390	973,248	08/09/2019	05/03/2021
73664#-AB-6	Portland Natural Gas Trans Sys Sr. Unsec				2.A	7,145,000	103.3180	7,382,067	7,145,000	7,145,000	0	0	0	0	2.840	2.840	AO	46,784	0	10/08/2020	10/08/2030
737679-DB-3	Potomac Elec Pwr Co CORPORATE				1.F FE	176,987	150.9610	188,701	125,000	167,673	0	(1,786)	0	0	6.500	3.751	MN	1,038	8,125	04/27/2015	11/15/2037
737679-DC-1	Potomac Elec Pwr Co CORPORATE				1.F FE	4,963,578	165.2730	5,847,357	3,538,000	4,681,698	0	(38,403)	0	0	7.900	5.119	JD	12,422	279,502	04/27/2015	12/15/2038
737679-DD-9	Potomac Elec Pwr Co CORPORATE				1.F FE	3,988,400	103.3020	4,132,079	4,000,000	3,998,230	0	1,278	0	0	3.050	3.084	AO	30,500	122,000	03/28/2012	04/01/2022
737679-DF-4	Potomac Elec Pwr Co CORPORATE			2	1.F FE	13,970,220	130.0200	18,267,818	14,050,000	13,979,152	0	1,598	0	0	4.950	4.987	MN	88,866	695,475	12/10/2013	11/15/2043
73965*-AA-8	Prairie Power Inc. Senior Secured Note				2.B	7,368,555	116.7670	8,336,287	7,139,241	7,303,715	0	(11,628)	0	0	5.100	4.661	FMAN	46,524	364,101	03/15/2016	11/15/2032
739868-AA-1	Pratt Properties Inc. Senior Note				3.B	3,158,017	105.5980	3,334,811	3,158,017	3,158,017	0	0	0	0	5.850	5.921	MON	15,395	184,744	11/12/2013	11/13/2023
74005P-BA-1	PRAXAIR INC CORPORATE			2	1.F FE	6,653,103	101.8640	6,821,845	6,697,000	6,691,232	0	4,922	0	0	2.450	2.527	FA	61,984	164,077	06/29/2012	02/15/2022
74005P-BF-0	PRAXAIR INC CORPORATE			2	1.F FE	7,739,269	104.3200	8,110,884	7,775,000	7,765,306	0	4,274	0	0	2.700	2.760	FA	75,806	209,925	01/11/2016	02/21/2023
740189-AG-0	Precision Castparts Corp CORPORATE			2	1.F FE	6,887,475	103.8950	7,792,148	7,500,000	7,348,665	0	70,338	0	0	2.500	3.534	JJ	86,458	187,500	09/26/2013	01/15/2023
740189-AH-8	Precision Castparts Corp CORPORATE			2	1.F FE	12,311,500	117.1230	14,640,378	12,500,000	12,340,982	0	4,357	0	0	3.900	3.987	JJ	224,792	487,500	05/30/2013	01/15/2043
74170*-AR-0	Prime Property Fund, LLC Senior Unsecure				1.F	1,000,000	111.4300	1,114,299	1,000,000	1,000,000	0	0	0	0	3.480	3.480	AO	7,733	34,800	10/11/2017	10/12/2027
74170*-AT-6	Prime Property Fund, LLC Senior Unsecure				1.F	6,000,000	115.5000	6,929,974	6,000,000	6,000,000	0	0	0	0	3.730	3.730	AO	49,733	223,800	10/11/2017	10/12/2032
74170*-AV-1	Prime Property Fund, LLC Senior Unsecure				1.F	6,500,000	124.8120	8,112,767	6,500,000	6,500,000	0	0	0	0	4.580	4.580	MN	43,828	297,700	11/08/2018	11/08/2033
74170*-AW-9	Prime Property Fund, LLC Senior Unsecure				1.F	12,000,000	113.1830	13,581,990	12,000,000	12,000,000	0	0	0	0	3.600	3.600	MN	45,600	432,000	05/23/2019	05/23/2029
74170*-AY-5	Prime Property Fund, LLC Senior Unsecure				1.F	11,980,000	116.5330	13,960,626	11,980,000	11,980,000	0	0	0	0	3.800	3.800	MN	48,053	455,240	05/23/2019	05/23/2034
74170*-BA-6	Prime Property Fund, LLC Sr. Unsecured				1.F	10,380,000	110.6500	11,485,485	10,380,000	10,380,000	0	0	0	0	3.260	3.260	JD	17,859	338,388	12/12/2019	12/12/2034
74251V-AE-2	PRINCIPAL FINANCIAL GROUP INC CORPORATE				1.G FE	1,011,305	104.9040	1,064,780	1,015,000	1,014,248	0	403	0	0	3.300	3.343	MS	9,862	33,495	09/05/2012	09/15/2022
74251V-AF-9	PRINCIPAL FINANCIAL GROUP INC CORPORATE				1.G FE	464,172	128.7320	598,602	465,000	464,275	0	18	0	0	4.625	4.636	MS	6,332	21,506	09/05/2012	09/15/2042
74251V-AM-4	PRINCIPAL FINANCIAL GROUP INC CORPORATE			2	1.G FE	8,015,391	111.6160	8,646,864	7,747,000	7,970,979	0	(36,823)	0	0	3.100	2.542	MN	30,687	240,157	10/31/2019	11/15/2026
74256L-AU-3	PRINCIPAL LFE GLB FND II CORPORATE				1.E FE	2,916,150	111.3010	3,339,028	3,000,000	2,949,195	0	8,612	0	0	3.000	3.351	AO	18,250	90,000	12/14/2016	04/18/2026
74256L-AW-9	PRINCIPAL LFE GLB FND II CORPORATE				1.E FE	1,510,394	101.8080	1,542,393	1,515,000	1,514,121	0	946	0	0	2.375	2.440	MN	3,998	35,981	11/14/2016	11/21/2021
74256L-EH-8	PRINCIPAL LFE GLB FND II CORPORATE				1.E FE	1,399,608	99.6420	1,394,989	1,400,000	1,399,604	0	(4)	0	0	1.625	1.628	MN	2,654	0	11/12/2020	11/19/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
742638-AC-9	Principal US Property Sep Acct Senior No				1.F	35,837,050	101.1810	36,279,913	35,856,335	35,850,569	0	11,667	0	0	3.490	3.524	JD	3,476	1,251,386	01/02/2019	06/25/2021
742638-AD-7	Principal US Property Sep Acct Senior No				1.F	34,550,000	105.3440	36,396,297	34,550,000	34,550,000	0	0	0	0	3.300	3.300	JD	19,003	1,140,150	06/25/2015	06/26/2023
742718-AV-1	PROCTER & GAMBLE CO DEBENTURES				1.D FE	920,131	150.7560	933,181	619,000	797,858	0	(16,562)	0	0	8.000	4.067	AO	8,941	49,520	06/07/2012	10/26/2029
742718-BH-1	PROCTER & GAMBLE CO DEBENTURES				1.D FE	304,438	127.0140	317,536	250,000	297,808	0	(6,630)	0	0	6.450	2.398	JJ	7,435	8,063	03/30/2020	01/15/2026
742718-CB-3	PROCTER & GAMBLE CO CORPORATE				1.D FE	27,832,314	144.7350	36,256,134	25,050,000	27,091,299	0	(119,134)	0	0	5.500	4.633	FA	574,063	1,377,750	07/25/2013	02/01/2034
742718-DB-2	PROCTER & GAMBLE CO CORPORATE				1.D FE	21,466,715	150.0360	32,257,810	21,500,000	21,476,577	0	1,025	0	0	5.800	5.811	FA	471,089	1,247,000	08/18/2006	08/15/2034
742718-DF-3	PROCTER & GAMBLE CO CORPORATE				1.D FE	16,948,149	152.7950	23,557,995	15,418,000	16,646,377	0	(52,523)	0	0	5.550	4.815	MS	275,725	855,699	04/01/2016	03/05/2037
742718-FG-9	PROCTER & GAMBLE CO CORPORATE				1.D FE	2,978,200	111.4860	3,121,597	2,800,000	2,960,088	0	(18,112)	0	0	2.800	1.825	MS	20,907	39,200	03/30/2020	03/25/2027
742718-FK-0	PROCTER & GAMBLE CO CORPORATE				1.D FE	9,007,256	134.2630	10,277,863	7,655,000	8,984,921	0	(22,335)	0	0	3.600	2.733	MS	73,488	236,528	03/27/2020	03/25/2050
743263-AE-5	PROGRESS ENERGY INC 7.75000 03/01/2031				2.A FE	5,895,450	148.4830	7,424,170	5,000,000	5,536,016	0	(36,722)	0	0	7.750	6.304	MS	129,167	387,500	09/11/2006	03/01/2031
743263-AG-0	PROGRESS ENERGY INC 7.00000 10/30/2031				2.A FE	2,230,420	143.1870	2,863,736	2,000,000	2,142,722	0	(9,097)	0	0	7.000	6.089	AO	23,722	140,000	04/20/2007	10/30/2031
743263-AP-0	PROGRESS ENERGY INC CORPORATE				2.A FE	2,300,355	139.7870	2,435,092	1,742,000	2,214,483	0	(16,542)	0	0	6.000	3.951	JD	8,710	104,520	04/27/2015	12/01/2039
743315-AL-7	PROGRESSIVE CORP OHIO SENIOR NOTES				1.F FE	34,285,986	146.3260	45,955,056	31,406,000	33,429,987	0	(124,553)	0	0	6.250	5.486	JD	163,573	1,962,875	03/07/2016	12/01/2032
743315-AN-3	PROGRESSIVE CORP OHIO CORPORATE				1.F FE	12,060,964	102.1840	11,597,911	11,350,000	11,419,242	0	(105,490)	0	0	3.750	2.784	FA	151,333	425,625	06/04/2014	08/23/2021
743315-AP-8	PROGRESSIVE CORP OHIO CORPORATE				1.F FE	66,082,827	132.8150	87,843,880	66,140,000	66,087,917	0	859	0	0	4.350	4.355	AO	527,467	2,877,090	02/05/2016	04/25/2044
743315-AQ-6	PROGRESSIVE CORP OHIO CORPORATE				1.F FE	41,542,286	122.2710	52,142,598	42,645,000	41,690,117	0	24,736	0	0	3.700	3.828	JJ	679,359	1,493,505	04/15/2020	01/26/2045
743315-AR-4	PROGRESSIVE CORP OHIO CORPORATE				1.F FE	13,424,212	107.9940	15,772,539	14,605,000	13,762,943	0	122,769	0	0	2.450	3.516	JJ	164,996	357,823	06/27/2018	01/15/2027
743315-AS-2	PROGRESSIVE CORP OHIO CORPORATE			2	1.F FE	30,667,357	131.9140	37,450,473	28,390,000	30,618,019	0	(45,616)	0	0	4.125	3.627	AO	247,230	1,052,700	04/16/2020	04/15/2047
743315-AT-0	PROGRESSIVE CORP OHIO CORPORATE			2	1.F FE	30,453,746	133.9270	37,590,671	28,068,000	30,402,049	0	(45,939)	0	0	4.200	3.692	MS	347,108	1,016,631	04/01/2020	03/15/2048
743315-AV-5	PROGRESSIVE CORP OHIO CORPORATE			2	1.F FE	8,278,110	120.0290	9,242,199	7,700,000	8,251,680	0	(26,843)	0	0	4.000	2.925	MS	102,667	254,000	07/30/2020	03/01/2029
743315-AX-1	PROGRESSIVE CORP OHIO CORPORATE			2	1.F FE	27,229,207	130.7980	29,612,581	22,640,000	27,155,173	0	(74,035)	0	0	3.950	2.908	MS	235,991	447,140	04/16/2020	03/26/2050
74340*-AB-0	Prologis U.S. Logistics Fund Senior Note				2.B	46,420,800	108.5340	50,382,501	46,420,800	46,420,800	0	0	0	0	3.930	3.930	MON	30,406	1,824,337	01/25/2016	01/25/2024
74340*-AK-0	Prologis U.S. Logistics Fund Senior Note				2.B	50,000,000	111.5260	55,763,244	50,000,000	50,000,000	0	0	0	0	3.440	3.440	JD	119,444	1,720,000	06/06/2019	06/06/2029
74340*-AV-6	Prologis U.S. Logistics Fund Senior Note				1.G IF	35,043,479	105.4400	36,949,760	35,043,479	35,043,479	0	0	0	0	2.920	2.920	JJ	471,841	0	07/15/2020	07/15/2035
74340*-AW-4	Prologis U.S. Logistics Fund Senior Note				1.G IF	46,956,521	105.5890	49,580,881	46,956,521	46,956,521	0	0	0	0	2.690	2.690	JJ	582,443	0	07/15/2020	01/15/2031
743756-AC-2	PROVIDENCE ST JOSEPH HEALTH CORPORATE				1.D FE	8,984,460	117.0960	10,480,128	8,950,000	8,981,341	0	(760)	0	0	3.744	3.722	AO	83,772	335,088	09/20/2016	10/01/2047
743820-AA-0	PROVIDENCE ST JOSEPH HEALTH CORPORATE			2	1.D FE	1,470,000	106.5970	1,566,980	1,470,000	1,470,000	0	0	0	0	2.532	2.531	AO	9,305	37,220	09/24/2019	10/01/2029
744448-BZ-3	PUBLIC SERVICE CO COLO CORPORATE				1.F FE	9,307,403	151.0030	12,083,263	8,002,000	8,985,775	0	(36,623)	0	0	6.250	5.142	MS	166,708	500,125	10/06/2009	09/01/2037
744448-CA-7	PUBLIC SERVICE CO COLO CORPORATE				1.F FE	16,246,656	157.8790	21,492,125	13,613,000	15,689,176	0	(77,554)	0	0	6.500	5.129	FA	368,685	884,845	01/01/2013	08/01/2038
744448-CE-9	PUBLIC SERVICE CO COLO CORPORATE			2	1.F FE	6,634,878	131.2940	8,061,479	6,140,000	6,540,709	0	(12,526)	0	0	4.750	4.261	FA	110,179	291,650	03/27/2012	08/15/2041
744448-CG-4	PUBLIC SERVICE CO COLO CORPORATE			2	1.F FE	63,225,000	119.7510	87,980,999	73,470,000	64,672,615	0	233,599	0	0	3.600	4.463	MS	778,782	2,644,920	12/07/2015	09/15/2042
744448-CK-5	PUBLIC SERVICE CO COLO CORPORATE			2	1.E FE	21,253,356	130.7390	27,468,177	21,010,000	21,240,045	0	(5,630)	0	0	4.300	4.220	MS	266,010	892,250	04/15/2020	03/15/2044
744448-CM-1	PUBLIC SERVICE CO COLO CORPORATE			2	1.F FE	7,827,736	116.2020	9,191,613	7,910,000	7,835,203	0	1,767	0	0	3.550	3.607	JD	12,480	280,805	06/06/2016	06/15/2046
744448-CN-9	PUBLIC SERVICE CO COLO CORPORATE			2	1.E FE	23,609,770	124.2240	24,771,474	19,941,000	23,543,337	0	(66,848)	0	0	3.800	2.807	JD	33,678	757,758	04/15/2020	06/15/2047
744448-CP-4	PUBLIC SERVICE CO COLO CORPORATE			2	1.E FE	4,535,228	116.7530	5,306,414	4,545,000	4,537,291	0	875	0	0	3.700	3.726	JD	7,474	168,165	06/14/2018	06/15/2028
744448-CR-0	PUBLIC SERVICE CO COLO CORPORATE			2	1.E FE	10,273,445	130.3950	10,425,053	7,995,000	10,255,959	0	(17,156)	0	0	4.050	2.623	MS	95,340	20,250	09/14/2020	09/15/2049
744448-CS-8	PUBLIC SERVICE CO COLO CORPORATE			2	1.E FE	7,516,990	115.8860	7,532,570	6,500,000	7,505,454	0	(11,536)	0	0	3.200	2.446	MS	69,333	104,000	07/07/2020	03/01/2050
744448-CU-3	PUBLIC SERVICE CO COLO CORPORATE			2	1.E FE	2,109,280	107.0390	2,140,783	2,000,000	2,108,183	0	(1,097)	0	0	2.700	2.442	JJ	33,900	0	07/08/2020	01/15/2051
744482-BL-3	PUBLIC SERVICE CO OF NH CORPORATE			2	1.E FE	4,244,408	108.0150	4,601,426	4,260,000	4,254,839	0	1,654	0	0	3.500	3.544	MN	24,850	149,100	11/06/2013	11/01/2023
744516-F@-9	Public Service Company of NC SENIOR NOTE				2.A	57,678,090	100.4410	56,952,647	56,702,857	56,775,589	0	(582,886)	0	0	4.590	3.533	FA	990,457	2,602,661	08/01/2019	02/16/2021
744542-AB-7	Public Svc Co of New Mexico CORPORATE			2	2.B FE	1,597,712	102.1800	1,634,874	1,600,000	1,599,638	0	280	0	0	5.350	5.369	AO	21,400	85,600	10/06/2011	10/01/2021
744542-C#-6	Public Svc Co of New Mexico Sr. Unsecure				2.B	10,250,000	107.7790	11,047,377	10,250,000	10,250,000	0	0	0	0	3.210	3.210	AO	55,751	164,513	04/30/2020	04/30/2030
744542-D*-9	Public Svc Co of New Mexico Sr. Unsecure				2.B	4,000,000	104.9580	4,198,318	4,000,000	4,000,000	0	0	0	0	3.570	3.570	AO	24,197	71,400	04/30/2020	04/29/2039
744567-BA-5	PUBLIC SERVICE ELEC & GAS CO 1ST REF MOR				1.E FE	1,914,411	159.1770	3,207,412	2,015,000	1,938,486	0	2,100	0	0	8.000	8.430	JD	13,433	161,200	12/23/1991	06/01/2037
744560-AP-1	PUBLIC SVC ELEC & GAS CO CORPORATE				1.E FE	3,820,749	136.5360	4,467,472	3,272,000	3,672,138	0	(19,827)	0	0	5.250	4.121	JJ	85,890	171,780	03/29/2012	07/01/2035
744560-AQ-9	PUBLIC SVC ELEC & GAS CO CORPORATE				1.E FE	6,461,266	140.1360	8,069,059	5,758,000	6,301,588	0	(23,640)	0	0	5.700	4.821	JD	27,351	328,206	07/10/2013	12/01/2036
744560-AR-7	PUBLIC SVC ELEC & GAS CO CORPORATE				1.E FE	14,979,356	144.9200	20,891,708	14,416,000	14,883,471	0	(20,671)	0	0	5.800	5.475	MN	139,355	836,128	02/17/2016	05/01/2037
744560-AU-0	PUBLIC SVC ELEC & GAS CO CORPORATE				1.E FE	6,552,300	139.8090	8,121,497	5,809,000	6,403,063	0	(21,115)	0	0	5.375	4.537	MN	52,039	312,234	04/10/2013	11/01/2039
744560-AV-8	PUBLIC SVC ELEC & GAS CO CORPORATE				1.E FE	11,802,363	145.8140	14,149,783	9,704,000	11,442,122	0	(58,756)	0	0	5.500	4.135	MS	177,907	533,720	10/11/2016	03/01/2040
744560-AZ-9	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1.E FE	12,198,503	123.2810	15,579,022	12,637,000	12,261,347	0	10,173	0	0	3.950	4.157	MN	83,194	499,162	01/19/2016	05/01/2042
744560-BA-3	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1.E FE	20,297,025	119.1000	25,803,059	21,665,000	20,453,094	0	34,415	0	0	3.650	4.039	MS	263,591	790,773	03/06/2017	09/01/2042
744560-BB-1	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1.E FE	25,015,260	121.9330	32,152,505	26,369,000	25,172,580	0	32,654	0	0	3.800	4.114	JJ	501,011	1,002,022	12/14/2015	01/01/2043
744560-BC-9	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1.E FE	963,660	104.4160	1,044,164	1,000,000	982,597	0	6,952	0	0	2.375	3.141	MN	3,035	23,750	03/12/2018	05/15/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
744560-BD-7	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1.F FE	514,954	108.6480	559,538	515,000	514,963	0	5	0	0	3.750	3.751	MS	5,686	19,313	09/09/2013	03/15/2024
744560-BF-2	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1.F FE	11,465,285	121.5830	13,876,292	11,413,000	11,459,652	0	(1,417)	0	0	4.000	3.971	JD	38,043	456,520	03/21/2016	06/01/2044
744560-BM-7	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1.F FE	18,907,227	122.8170	23,672,984	19,275,000	18,944,576	0	7,582	0	0	4.050	4.162	MN	130,106	780,638	01/22/2016	05/01/2045
744560-BN-5	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1.F FE	15,223,170	125.4040	18,340,307	14,625,000	15,172,824	0	(13,649)	0	0	4.150	3.908	MN	101,156	606,938	12/21/2017	11/01/2045
744560-BQ-8	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1.E FE	16,958,280	124.0450	21,658,341	17,460,000	16,991,509	0	10,601	0	0	3.800	3.969	MS	221,160	663,480	08/28/2018	03/01/2046
744560-BS-4	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1.F FE	5,528,625	111.0360	6,384,573	5,750,000	5,575,392	0	24,012	0	0	3.000	3.536	MN	22,042	172,500	01/04/2019	05/15/2027
744560-BX-3	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1.F FE	299,952	116.0990	348,298	300,000	299,949	0	4	0	0	3.650	3.652	MS	3,650	10,950	09/05/2018	09/01/2028
744560-CC-8	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1.F FE	4,912,423	114.6640	5,641,462	4,920,000	4,912,550	0	126	0	0	3.150	3.158	JJ	77,490	74,046	01/07/2020	01/01/2050
744560-CE-4	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1.F FE	25,053,015	93.8130	23,889,497	25,465,000	25,056,517	0	3,502	0	0	2.050	2.123	FA	210,263	0	08/18/2020	08/01/2050
74464#-AA-8	Public Storage Senior Unsecured				1.F	108,220,000	106.7060	124,343,590	116,529,597	116,529,597	0	0	0	9,623,894	2.175	2.175	MN	408,339	2,355,131	11/03/2015	11/03/2025
745332-BU-9	PUGET SOUND ENERGY CORPORATE				1.F FE	25,254,680	128.2050	28,205,087	22,000,000	24,517,815	0	(122,879)	0	0	5.483	4.402	JD	100,522	1,206,260	03/14/2014	06/01/2035
745332-BW-5	PUGET SOUND ENERGY CORPORATE				1.F FE	6,347,398	147.4030	8,401,959	5,700,000	6,209,298	0	(19,139)	0	0	6.724	5.821	JD	17,034	383,268	04/23/2020	06/15/2036
745332-CA-2	PUGET SOUND ENERGY CORPORATE				1.F FE	13,978,551	143.2070	16,175,222	11,295,000	13,489,852	0	(75,486)	0	0	5.757	4.243	AO	162,563	650,253	06/04/2015	10/01/2039
745332-CB-0	PUGET SOUND ENERGY CORPORATE				1.F FE	4,728,234	141.7620	5,208,336	3,674,000	4,565,301	0	(28,738)	0	0	5.795	3.969	MS	62,690	201,173	04/24/2020	03/15/2040
745332-CC-8	PUGET SOUND ENERGY CORPORATE				1.F FE	34,247,864	137.5440	38,641,679	28,094,000	33,284,896	0	(159,501)	0	0	5.764	4.325	JJ	746,695	1,529,996	04/22/2020	07/15/2040
745332-CD-6	PUGET SOUND ENERGY CORPORATE			2	1.F FE	21,794,856	141.1640	26,051,747	18,455,000	21,160,597	0	(86,055)	0	0	5.638	4.497	AO	219,660	1,040,493	04/01/2016	04/15/2041
745332-CE-4	PUGET SOUND ENERGY CORPORATE			2	1.F FE	23,526,821	123.0460	27,684,061	22,499,000	23,355,278	0	(26,686)	0	0	4.434	4.154	MN	127,472	997,606	09/22/2015	11/15/2041
745332-CG-9	PUGET SOUND ENERGY CORPORATE			2	1.F FE	44,486,298	125.4690	54,742,253	43,630,000	44,394,280	0	(18,841)	0	0	4.300	4.182	MN	213,666	1,876,090	12/07/2015	05/20/2045
745867-AX-9	PULTEGROUP INC CORPORATE			2	2.C FE	1,313,125	118.0130	1,622,680	1,375,000	1,334,125	0	5,546	0	0	5.000	5.586	JJ	31,701	68,750	11/17/2016	01/15/2027
747525-BL-6	QUALCOMM INC CORPORATE			2	1.G FE	26,654,487	101.0500	26,929,812	26,650,000	26,654,096	0	(390)	0	0	1.300	1.297	MN	39,457	92,387	11/05/2020	05/20/2028
748758-AE-5	Quinn Group, Inc. Senior Note				2.C	11,608,252	125.6720	13,694,622	10,897,143	11,479,432	0	(39,392)	0	0	6.500	5.451	MJSD	27,546	708,314	11/01/2017	09/17/2032
748758-AG-0	Quinn Group, Inc. Senior Unsecured				2.C	2,142,857	106.5240	2,282,656	2,142,857	2,142,857	0	0	0	0	3.720	3.737	JAJO	13,507	79,714	10/30/2015	10/30/2025
748758-AJ-4	Quinn Group, Inc. Senior Unsecured Note				2.C	12,500,000	110.1010	13,762,644	12,500,000	12,500,000	0	0	0	0	4.080	4.099	MJSD	1,417	510,000	04/12/2018	03/31/2028
749308-AA-6	RBH Investor III, LLC Leveraged Loan				5.B GI	6,557,290	100.1450	6,584,283	6,574,774	6,569,297	0	4,835	0	0	5.750	5.873	MJSD	1,050	384,350	06/01/2018	01/31/2022
749418-AA-3	RDO Equipment Co Senior Secured Note				3.B	17,909,660	106.3550	18,745,036	17,625,000	17,830,965	0	(35,722)	0	0	3.810	3.364	MJSD	24,249	671,512	06/03/2019	09/18/2025
749418-AD-7	RDO Equipment Co Senior Secured Note				3.B	6,100,000	113.6710	6,933,932	6,100,000	6,100,000	0	0	0	0	4.680	4.706	FMAN	26,169	285,480	11/28/2018	11/28/2028
749418-AE-5	RDO Equipment Co Senior Secured Note				3.B	1,000,000	111.3100	1,113,097	1,000,000	1,000,000	0	0	0	0	4.010	4.029	FMAN	5,904	40,100	05/08/2019	05/08/2029
74955D-AA-9	R G S AEGCO FUNDING CORP DEBENTURES				2.A FE	746,695	104.2790	745,310	714,730	717,422	0	(396)	0	0	9.810	9.366	JD	4,674	70,115	08/09/1994	12/07/2021
74955D-AB-7	R G S AEGCO FUNDING CORP DEBENTURES				2.A FE	7,794,989	102.9200	7,071,252	6,870,629	6,925,007	0	(43,436)	0	0	9.820	8.455	JD	44,980	674,696	11/15/1996	12/07/2022
74955E-AA-7	R G S I & M FUNDING CORP DEBENTURES				2.A FE	398,203	104.3040	396,299	379,947	381,596	0	(254)	0	0	9.810	9.304	JD	2,485	37,273	01/03/1997	12/07/2021
749571-AD-7	RHP HOTEL PROPERTIES LP / RHP CORPORATE			2	4.A FE	2,255,348	100.0920	2,263,075	2,261,000	2,258,901	0	776	0	0	5.000	5.040	AO	23,866	113,050	10/01/2015	04/15/2023
749868-AS-0	RREEF America REIT II, Inc Senior Unsecu				1.G	12,439,115	104.2280	12,507,352	12,000,000	12,313,371	0	(125,744)	0	0	3.390	2.057	JJ	198,880	220,350	03/02/2020	01/05/2023
749868-AV-3	RREEF America REIT II, Inc Senior Unsecu				1.G	50,000,000	110.4720	55,235,818	50,000,000	50,000,000	0	0	0	0	3.850	3.850	JJ	941,111	1,925,000	01/05/2016	01/05/2026
749868-AX-9	RREEF America REIT II, Inc Senior Unsecu				1.G	9,500,000	114.5240	10,879,822	9,500,000	9,500,000	0	0	0	0	4.140	4.140	FA	132,193	393,300	08/31/2018	08/31/2029
000000-00-0	RREEF America REIT II, Inc Sr. Unsecured				1.G	9,000,000	101.7240	9,155,174	9,000,000	9,000,000	0	0	0	0	2.620	2.620	JD	14,410	0	12/09/2020	12/09/2031
751277-AQ-7	NESTLE PURINA PETCARE CO DEBENTURES				1.E FE	15,418,897	108.0330	16,312,971	15,100,000	15,124,972	0	(22,828)	0	0	8.625	8.451	FA	492,008	1,302,375	03/16/1993	02/15/2022
751277-AR-5	NESTLE PURINA PETCARE CO DEBENTURES				1.E FE	2,669,342	113.8330	2,959,666	2,600,000	2,611,246	0	(4,908)	0	0	8.125	7.890	FA	88,021	211,250	03/16/1993	02/01/2023
75144*-AD-1	Ramco-Gershenson Properties LP Senior No				3.A	1,046,553	108.6530	1,086,525	1,000,000	1,025,583	0	(6,898)	0	0	4.650	3.864	FMAN	4,263	46,500	11/01/2017	05/28/2024
75144*-AE-9	Ramco-Gershenson Properties LP Senior No				3.A	1,052,388	112.2270	1,122,268	1,000,000	1,035,090	0	(5,700)	0	0	4.740	4.035	FMAN	4,345	47,400	11/01/2017	05/28/2026
75144*-AH-2	Ramco-Gershenson Properties LP Sr. Unsec				3.A	6,600,000	108.7640	7,178,423	6,600,000	6,600,000	0	0	0	0	4.200	4.222	JAJO	65,450	277,200	07/06/2015	07/07/2025
75281A-BA-6	Range Resources Corporation CORPORATE			2	4.C FE	1,789,568	98.0020	1,831,661	1,869,000	1,820,543	0	19,816	0	0	5.000	6.272	MS	27,516	117,037	05/23/2019	03/15/2023
755111-BW-0	RAYTHEON CO CORPORATE				1.G	0	0.0000	0	0	0	0	0	0	0	4.700	0.000	JD	0	12,972	03/01/2020	12/15/2041
755111-BZ-3	RAYTHEON CO CORPORATE			2	1.G	0	0.0000	0	0	0	0	0	0	0	4.200	0.000	JD	0	12,495	03/01/2020	12/15/2044
75513E-BQ-3	RAYTHEON TECHNOLOGIES CORP CORPORATE				2.A FE	2,470,281	128.6870	2,573,741	2,000,000	2,464,970	0	(5,311)	0	0	7.280	2.199	AO	30,738	0	12/10/2020	11/07/2025
75513E-BS-9	RAYTHEON TECHNOLOGIES CORP CORPORATE				2.A FE	14,853,557	136.7610	14,523,974	10,620,000	14,819,185	0	(34,372)	0	0	7.100	1.108	MN	96,347	0	12/10/2020	11/15/2027
75513E-BT-7	RAYTHEON TECHNOLOGIES CORP CORPORATE				2.A FE	32,323,078	154.9460	32,610,021	21,046,000	32,289,153	0	(33,925)	0	0	6.800	2.593	JJ	715,564	0	12/10/2020	07/01/2036
75513E-BU-4	RAYTHEON TECHNOLOGIES CORP CORPORATE				2.A FE	1,582,640	160.3070	1,603,074	1,000,000	1,581,100	0	(1,540)	0	0	7.000	2.753	AO	14,778	0	12/10/2020	04/15/2038
75513E-BY-6	RAYTHEON TECHNOLOGIES CORP CORPORATE				2.A FE	13,396,367	134.0680	12,857,092	9,590,000	13,364,293	0	(32,074)	0	0	7.200	1.035	FA	260,848	0	12/10/2020	08/15/2027
75513E-BZ-3	RAYTHEON TECHNOLOGIES CORP CORPORATE				2.A FE	16,181,759	137.1980	15,882,074	11,576,000	16,149,718	0	(32,042)	0	0	7.000	1.610	MN	135,053	0	12/10/2020	11/01/2028
75513E-CA-7	RAYTHEON TECHNOLOGIES CORP CORPORATE				2.A FE	34,531,588	131.2360	34,908,887	26,600,000	34,514,122	0	(17,466)	0	0	4.875	2.890	AO	273,758	0	12/10/2020	10/15/2040
75513E-CB-5	RAYTHEON TECHNOLOGIES CORP CORPORATE				2.A FE	709,452	129.6290	715,555	552,000	709,128	0	(324)	0	0	4.700	2.881	JD	1,153	12,972	12/10/2020	12/15/2041
75513E-CC-3	RAYTHEON TECHNOLOGIES CORP CORPORATE			2	2.A FE	733,260	119.2060	709,279	595,000	733,013	0	(247)	0	0	4.200	2.839	JD	1,111	12,495	12/10/2020	12/15/2044
75513E-CF-6	RAYTHEON TECHNOLOGIES CORP CORPORATE			2	2.A FE	8,622,866	108.4540	8,491,923	7,830,000	8,606,139	0	(16,727)	0	0	3.700	0.034	JD	12,876	144,855	12/10/2020	12/15/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
75513E-CH-2	RAYTHEON TECHNOLOGIES CORP CORPORATE			2	2.A FE	18,874,821	114.0780	18,988,332	16,645,000	18,853,950	0	(20,871)	0	0	3.500	1.185	MS	171,536	0	12/10/2020	03/15/2027
75513E-CJ-8	RAYTHEON TECHNOLOGIES CORP CORPORATE			2	2.A FE	22,591,731	130.5560	22,103,105	16,930,000	22,581,003	0	(10,727)	0	0	4.800	2.790	JD	36,117	406,320	12/10/2020	12/15/2043
755258-AB-2	RE AZ Holdings, LLC Series B Senior Secu				2.C	14,193,592	135.0280	18,990,711	14,064,305	14,166,196	0	(6,885)	0	0	6.850	6.796	MJSD	2,676	963,405	04/01/2016	09/30/2035
756109-A*-5	Realty Income Corporation Senior Unsecur				1.G	39,994,712	109.3180	45,990,929	42,070,620	42,070,620	0	0	0	1,298,789	2.730	2.730	MN	130,805	1,073,665	05/20/2019	05/22/2034
759509-AG-7	RELIANCE STEEL & ALUMINUM CORPORATE			2	2.B FE	279,222	102.9270	288,196	280,000	279,248	0	26	0	0	2.150	2.181	FA	2,475	0	07/28/2020	08/15/2030
760719-BH-6	HSBC USA INC SUB DEBENTURES				1.G FE	8,277,445	167.5390	13,775,039	8,222,000	8,277,672	0	(47)	0	0	7.200	7.151	JJ	272,970	591,984	04/27/2015	07/15/2097
760759-AK-6	REPUBLIC SERV INC NT CORPORATE				2.B FE	7,253,987	149.1840	7,459,194	5,000,000	7,211,576	0	(42,411)	0	0	6.200	3.117	MS	103,333	155,000	06/26/2020	03/01/2040
760759-AN-0	REPUBLIC SERV INC NT CORPORATE			2	2.B FE	7,989,546	143.0610	11,444,847	8,000,000	7,990,726	0	220	0	0	5.700	5.709	MN	58,267	456,000	05/02/2011	05/15/2041
76110*-AA-5	Resident Ownership Capital LLC Secured N				5.B GI	4,607,173	94.1790	4,658,102	4,946,000	4,689,095	0	31,239	0	0	4.150	5.157	MJSD	562	205,821	06/01/2018	07/31/2027
76131V-A#-0	Retail Properties of America Sernior Uns				2.C	7,090,000	96.0380	6,809,073	7,090,000	7,090,000	0	0	0	0	4.080	4.080	MS	73,122	289,272	09/30/2016	09/30/2026
76169#-AM-5	Reyes Holdings, LLC Senior Secured Note				2.A PL	40,000,000	119.9670	47,986,931	40,000,000	40,000,000	0	0	0	0	4.600	4.600	JD	92,000	1,840,000	12/13/2018	12/13/2028
76169#-AQ-6	Reyes Holdings, LLC Senior Secured Note				2.A PL	53,270,000	122.9310	65,485,578	53,270,000	53,270,000	0	0	0	0	4.700	4.700	JD	125,185	2,503,690	12/13/2018	12/13/2030
76169*-AB-3	Rexford Industrial Realty, L.P Senior Un				2.B FE	54,710,000	111.1320	60,800,435	54,710,000	54,710,000	0	0	0	0	3.930	3.930	JAJO	465,856	2,150,103	07/13/2017	07/13/2027
761713-AT-3	REYNOLDS AMERICAN INC CORPORATE				2.B FE	877,277	137.5360	1,189,687	865,000	874,914	0	(311)	0	0	7.250	7.130	JD	2,787	62,713	12/14/2010	06/15/2037
76289#-AD-0	Rich Holdings Inc. Senior Note				2.B	22,152,387	104.2140	22,552,891	21,640,967	21,818,750	0	(112,253)	0	0	4.450	3.738	MJSD	2,675	963,023	08/01/2019	03/31/2023
76289#-AK-4	Rich Holdings Inc. Sr. Unsecured				2.B	20,500,000	110.3500	22,621,759	20,500,000	20,500,000	0	0	0	0	3.220	3.233	MJSD	22,003	330,050	06/19/2020	06/19/2040
769858-D#-5	Roanoke Gas Company Senior Note				2.A	1,492,416	118.3320	1,677,397	1,417,535	1,477,903	0	(3,287)	0	0	4.260	3.857	JD	5,032	60,387	04/01/2016	09/18/2034
769858-E@-6	Roanoke Gas Company Senior Unsecured Not				2.A	2,000,000	118.2880	2,365,770	2,000,000	2,000,000	0	0	0	0	4.410	4.410	MS	22,785	88,200	03/28/2019	03/28/2031
771196-AU-6	ROCHE HOLDINGS INC CORPORATE				1.C FE	194,541,028	168.7680	261,770,758	155,107,000	186,911,327	0	(1,107,870)	0	0	7.000	5.195	MS	3,619,163	10,857,490	07/12/2013	03/01/2039
771196-BH-4	ROCHE HOLDINGS INC CORPORATE			2	1.C FE	5,579,250	131.9660	6,598,320	5,000,000	5,521,690	0	(14,488)	0	0	4.000	3.353	MN	18,333	200,000	10/19/2016	11/28/2044
771196-BJ-0	ROCHE HOLDINGS INC CORPORATE			2	1.C FE	2,042,589	110.8020	2,299,145	2,075,000	2,051,071	0	4,467	0	0	3.000	3.258	MN	8,819	62,250	01/24/2019	11/10/2025
771196-BK-7	ROCHE HOLDINGS INC CORPORATE			2	1.C FE	8,452,304	109.7000	9,543,874	8,700,000	8,508,110	0	32,344	0	0	2.625	3.073	MN	29,181	228,375	04/08/2019	05/15/2026
771367-BX-6	ROCHESTER GAS & ELECTRIC NOTES				1.F FE	2,274,631	139.8570	3,216,711	2,300,000	2,283,204	0	823	0	0	6.375	6.459	MS	48,875	146,625	09/09/2003	09/01/2033
771367-CD-9	ROCHESTER GAS & ELECTRIC CORPORATE			2	1.F FE	6,211,785	110.4910	6,596,306	5,970,000	6,171,826	0	(29,901)	0	0	3.100	2.505	JD	15,423	185,070	08/20/2019	06/01/2027
77310V-AA-2	ROCKEFELLER FOUNDATION CORPORATE			2	1.A FE	7,200,000	102.5300	7,382,180	7,200,000	7,200,000	0	0	0	0	2.492	2.492	AO	37,878	0	10/08/2020	10/01/2050
773903-AC-3	ROCKWELL AUTOMATION INC DEBENTURES				1.G FE	17,077,496	130.3480	29,515,942	22,644,000	17,101,535	0	1,967	0	0	5.200	6.897	JJ	542,953	1,177,488	07/13/1998	01/15/2098
773903-AJ-8	ROCKWELL AUTOMATION INC CORPORATE			2	1.G FE	51,159,484	135.2860	66,546,990	49,190,000	51,095,277	0	(37,628)	0	0	4.200	3.967	MS	688,660	2,065,980	05/06/2019	03/01/2049
774341-AE-1	ROCKWELL COLLINS CORPORATE			2	1.G	0	0.0000	0	0	0	0	0	0	0	3.700	0.000	JD	0	144,855	03/01/2020	12/15/2023
774341-AF-8	ROCKWELL COLLINS CORPORATE			2	1.G	0	0.0000	0	0	0	0	0	0	0	4.800	0.000	JD	0	406,320	03/01/2020	12/15/2043
775198-AL-4	Rogers Group, Inc. Senior Note				2.C	1,000,000	102.0600	1,020,599	1,000,000	1,000,000	0	0	0	0	5.190	5.190	MJSD	144	52,765	06/30/2011	06/30/2021
775371-AU-1	ROHM & HAAS CO DEBENTURES				3.A FE	12,926,262	139.0070	14,178,687	10,200,000	11,570,459	0	(121,254)	0	0	7.850	5.827	JJ	369,212	800,700	03/26/2004	07/15/2029
776743-AD-8	ROPER TECHNOLOGIES INC CORPORATE			2	2.A FE	454,927	115.6130	526,037	455,000	454,946	0	7	0	0	3.800	3.802	JD	768	17,290	12/08/2016	12/15/2026
776743-AF-3	ROPER TECHNOLOGIES INC CORPORATE			2	2.A FE	908,244	119.3240	1,073,916	900,000	906,815	0	(767)	0	0	4.200	4.081	MS	11,130	37,800	02/12/2019	09/15/2028
78355H-KM-0	RYDER SYSTEM INC SR NT CORPORATE			2	2.B FE	7,995,360	103.3160	8,265,255	8,000,000	7,997,683	0	1,502	0	0	2.875	2.895	JD	19,167	230,000	05/15/2019	06/01/2022
78377H-A#-0	S&C Electric Company Senior Note				2.B	1,103,770	105.4650	1,160,874	1,100,721	1,101,758	0	(466)	0	0	6.160	6.068	JJ	28,440	67,804	04/01/2016	07/31/2022
78377H-A*-4	S&C Electric Company Senior Note				2.B	1,073,193	105.5820	1,055,819	1,000,000	1,029,733	0	(13,358)	0	0	6.270	3.415	JJ	26,299	62,700	11/01/2017	07/31/2022
78377H-B*-3	S&C Electric Company Senior Note				2.B	1,333,333	105.4330	1,405,773	1,333,333	1,333,333	0	0	0	0	6.130	6.131	JJ	34,283	81,733	09/24/2007	07/31/2022
78430#-AA-0	SJWTX WTR Inc. Senior Note				1.G	7,500,000	146.1880	10,964,133	7,500,000	7,500,000	0	0	0	0	6.270	6.270	AO	117,563	470,250	11/02/2006	10/01/2036
784305-A*-5	SJW Corp Senior Note				1.G	1,500,000	101.6370	1,524,549	1,500,000	1,500,000	0	0	0	0	4.350	4.350	JD	181	65,250	06/30/2011	06/30/2021
784888-AC-9	SVF Holding Real Estate Invest Senior Un				2.A	8,000,000	109.4700	8,757,600	8,000,000	8,000,000	0	0	0	0	3.740	3.740	AO	74,800	299,200	04/01/2016	04/01/2026
784888-AF-2	SVF Holding Real Estate Invest Senior Un				2.A	9,000,000	111.2660	10,013,906	9,000,000	9,000,000	0	0	0	0	3.890	3.890	AO	87,525	350,100	06/07/2016	04/03/2028
784888-AH-8	SVF Holding Real Estate Invest Senior Un				2.A	5,000,000	113.7620	5,688,110	5,000,000	5,000,000	0	0	0	0	4.240	4.240	FA	80,089	212,000	08/15/2018	08/15/2028
784888-AJ-4	SVF Holding Real Estate Invest Senior Un				2.A	2,500,000	115.4170	2,885,424	2,500,000	2,500,000	0	0	0	0	4.340	4.340	FA	40,989	108,500	11/01/2018	08/15/2030
792860-AK-4	TRAVELERS COS INC CORPORATE				1.F FE	36,709,883	155.5140	48,624,587	31,267,000	35,675,585	0	(183,389)	0	0	6.750	5.341	JD	64,488	2,110,523	04/17/2020	06/20/2036
79546V-AL-0	SALLY HOLDINGS LLC CORPORATE			2	4.B FE	1,990,000	103.1850	2,063,690	2,000,000	1,991,939	0	1,364	0	0	5.625	5.719	JD	9,375	112,500	08/14/2019	12/01/2025
795758-AJ-6	Saltchuk Resources Inc Senior Secured No				1.G PL	3,461,538	107.9010	3,735,028	3,461,538	3,461,538	0	0	0	0	5.110	5.109	JD	10,810	176,885	06/09/2011	06/09/2026
795758-AL-1	Saltchuk Resources Inc Senior Note				1.G PL	17,175,000	107.6030	18,480,840	17,175,000	17,175,000	0	0	0	0	4.500	4.499	MS	255,478	772,875	09/02/2014	09/04/2029
795758-AM-9	Saltchuk Resources Inc Sr. Secured				1.G PL	6,100,000	108.4710	6,616,735	6,100,000	6,100,000	0	0	0	0	4.250	4.248	MN	36,007	129,625	05/11/2020	11/11/2027
797440-BJ-2	San Diego Gas Electric Engine CORPORATE				1.F FE	12,553,092	137.0470	14,833,992	10,824,000	12,283,936	0	(59,556)	0	0	6.125	4.897	MS	195,208	662,970	12/07/2016	09/15/2037
797440-BK-9	San Diego Gas Electric Engine CORPORATE				1.F FE	1,992,239	145.7840	2,412,717	1,655,000	1,934,072	0	(9,439)	0	0	6.000	4.629	JD	8,275	99,300	12/11/2013	06/01/2039
797440-BL-7	San Diego Gas Electric Engine CORPORATE				1.F FE	12,024,776	134.0210	13,897,942	10,370,000	11,720,643	0	(44,835)	0	0	5.350	4.339	MN	70,890	554,795	11/30/2015	05/15/2040
797440-BM-5	San Diego Gas Electric Engine CORPORATE				1.F FE	8,672,404	127.4440	11,012,405	8,641,000	8,671,057	0	(1,013)	0	0	4.500	4.472	FA	146,897	388,845	12/19/2016	08/15/2040
797440-BP-8	San Diego Gas Electric Engine CORPORATE				1.F FE	1,670,556	114.7660	1,951,015	1,700,000	1,674,254	0	770	0	0	3.950	4.058	MN	8,580	67,150	10/05/2015	11/15/2041

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
797440-BR-4	San Diego Gas Electric Engine CORPORATE			2	1.F FE	9,998,400	107.3960	10,739,649	10,000,000	9,999,137	0	177	0	0	3.600	3.602	MS	120,000	360,000	09/04/2013	09/01/2023
79781*-AJ-8	San Gabriel Valley Water Co. Senior Secu				1.E	8,120,000	152.5840	12,389,829	8,120,000	8,120,000	0	0	0	0	6.320	6.320	JJ	256,592	513,184	07/21/2006	07/01/2036
79781*-AM-1	San Gabriel Valley Water Co. Sr. Secured				1.D	15,000,000	110.0530	16,507,898	15,000,000	15,000,000	0	0	0	0	3.350	3.350	FA	209,375	270,792	01/17/2020	02/01/2050
798237-J@-3	San Jose Water Company Senior Note				1.F	10,000,000	137.3240	13,732,390	10,000,000	10,000,000	0	0	0	0	5.930	5.930	MS	197,667	593,000	09/02/2003	09/01/2033
798237-K#-9	San Jose Water Company Series K Senior N				1.F	10,000,000	151.4360	15,143,639	10,000,000	10,000,000	0	0	0	0	6.750	6.750	MN	112,500	675,000	05/15/2009	05/15/2039
79873#-AA-2	SanMar Corporation Sr. Secured				2.A	37,060,000	108.9700	40,384,449	37,060,000	37,060,000	0	0	0	0	4.000	4.000	JJ	683,551	0	07/15/2020	07/15/2027
806407-B@-0	Henry Schein, Inc Senior Note				1.G	2,962,335	107.5580	3,011,618	2,800,000	2,928,618	0	(33,717)	0	0	3.450	1.894	JJ	43,202	48,300	03/02/2020	01/20/2024
806605-AG-6	MERCK & CO INC BOND				1.E FE	48,306,224	155.4000	71,950,031	46,300,000	47,309,521	0	(52,336)	0	0	6.500	6.246	JD	250,792	3,009,500	03/29/2006	12/01/2033
806605-AH-4	MERCK & CO INC CORPORATE				1.E FE	18,286,413	160.0760	23,531,168	14,700,000	17,543,049	0	(108,972)	0	0	6.550	4.844	MS	283,506	962,850	01/10/2014	09/15/2037
806851-AG-6	SCHLUMBERGER HOLDINGS CORP CORPORATE			2	2.A FE	7,615,047	113.7190	8,665,406	7,620,000	7,617,213	0	483	0	0	4.000	4.008	JD	8,467	304,800	12/10/2015	12/21/2025
80689*-AM-2	Schnucks Markets Inc. Senior Note				4.A	2,237,143	103.6330	2,318,412	2,237,143	2,237,143	0	0	0	0	6.500	6.551	MJSD	2,424	145,414	06/25/2012	06/27/2022
80689*-AN-0	Schnucks Markets Inc. Sr. Unsecured				3.A IF	1,000,000	102.3900	1,023,900	1,000,000	1,000,000	0	0	0	0	5.400	5.436	JAJO	9,300	0	10/29/2020	10/29/2032
80808#-AG-7	Schreiber Foods Inc Senior Note				2.C PL	5,240,000	114.4500	5,997,183	5,240,000	5,240,000	0	0	0	0	5.140	4.390	AO	65,838	269,336	10/03/2013	10/03/2025
808513-AG-0	CHARLES SCHWAB CORP CORPORATE				1.F FE	9,452,432	104.7040	9,677,793	9,243,000	9,306,273	0	(35,079)	0	0	3.225	2.800	MS	99,362	285,622	03/31/2020	09/01/2022
808513-AM-7	CHARLES SCHWAB CORP CORPORATE			2	1.F FE	12,074,094	113.0590	13,143,164	11,625,000	11,995,290	0	(71,069)	0	0	3.450	2.740	FA	153,741	401,063	10/31/2019	02/13/2026
808513-AQ-8	CHARLES SCHWAB CORP CORPORATE			2	1.F FE	11,821,663	112.4960	13,387,072	11,900,000	11,844,975	0	7,707	0	0	3.200	3.282	MS	125,876	380,800	07/02/2018	03/02/2027
808513-AU-9	CHARLES SCHWAB CORP CORPORATE			2	1.F FE	5,719,870	113.9980	6,554,885	5,750,000	5,727,956	0	2,721	0	0	3.200	3.261	JJ	79,733	184,000	01/12/2018	01/25/2028
808513-AV-7	CHARLES SCHWAB CORP CORP FLOATER			2	1.F FE	59,150,000	100.0820	59,198,239	59,150,000	59,150,000	0	0	0	0	0.533	2.651	FMAN	35,881	823,498	05/17/2018	05/21/2021
808513-AX-3	CHARLES SCHWAB CORP CORPORATE			2	1.F FE	7,363,197	113.7690	7,850,095	6,900,000	7,247,341	0	(76,877)	0	0	3.850	2.584	MN	29,517	265,650	06/21/2019	05/21/2025
808513-AY-1	CHARLES SCHWAB CORP CORPORATE			2	1.F FE	19,972,200	109.1240	21,824,729	20,000,000	19,982,144	0	5,252	0	0	3.550	3.580	FA	295,833	710,000	10/29/2018	02/01/2024
808513-AZ-8	CHARLES SCHWAB CORP CORPORATE			2	1.F FE	8,053,809	119.4490	9,640,744	8,071,000	8,056,427	0	1,475	0	0	4.000	4.026	FA	134,517	322,840	12/03/2018	02/01/2029
808513-BA-2	CHARLES SCHWAB CORP CORPORATE			2	1.F FE	8,579,196	114.6310	9,285,073	8,100,000	8,532,801	0	(46,395)	0	0	3.250	2.520	MN	28,519	263,250	01/06/2020	05/22/2029
808513-BF-1	CHARLES SCHWAB CORP CORPORATE			2	1.F FE	13,187,990	101.3460	13,377,719	13,200,000	13,188,101	0	111	0	0	0.900	0.918	MS	6,600	0	12/09/2020	03/11/2026
80874Y-AW-0	SCIENTIFIC GAMES CORP CORPORATE			2	4.A FE	1,028,750	103.1340	1,031,342	1,000,000	1,027,737	0	(1,013)	0	0	5.000	3.938	AO	10,556	0	11/19/2020	10/15/2025
81211K-AK-6	SEALED AIR CORP NEW BONDS 144A				3.C FE	26,272,403	132.0370	31,820,867	24,100,000	25,501,800	0	(72,892)	0	0	6.875	6.198	JJ	764,003	1,656,875	04/01/2005	07/15/2033
81211K-AW-0	SEALED AIR CORP NEW CORPORATE			2	3.C FE	2,481,250	109.9310	2,748,284	2,500,000	2,491,403	0	1,905	0	0	5.125	5.222	JD	10,677	128,125	11/19/2014	12/01/2024
81725T-F*-6	Sensient Tech Corp. Senior Note				2.B	3,699,973	107.2340	3,588,012	3,345,974	3,345,974	0	0	0	276,336	3.060	3.060	MN	9,101	96,533	11/29/2013	11/29/2023
81725T-G#-1	Sensient Tech Corp. Senior Unsecured Not				2.B	1,060,064	111.5960	1,182,988	1,060,064	1,060,064	0	0	0	0	4.190	4.190	MN	7,403	44,417	11/01/2018	11/01/2025
81725T-H*-4	Sensient Tech Corp. Senior Unsecured Not				2.B	7,491,985	103.8300	8,204,190	7,901,527	7,901,527	0	0	0	243,933	2.530	2.530	MN	33,318	186,260	11/01/2018	11/01/2023
817925-A@-9	Servco Pacific Inc. Sr. Unsecured				2.B PL	13,000,000	109.4600	14,229,802	13,000,000	13,000,000	0	0	0	0	3.750	3.750	FA	184,167	235,625	02/21/2020	02/15/2029
82104#-AF-6	Sheetz, Inc. Senior Note				2.C	4,260,000	101.4540	4,321,959	4,260,000	4,260,000	0	0	0	0	5.570	5.570	JAJO	45,479	237,282	04/22/2011	04/22/2021
824156-AD-7	Sherman Financial Group LLC Sr. Unsecure				2.B PL	15,960,000	104.3950	16,661,396	15,960,000	15,960,000	0	0	0	0	4.470	4.470	JAJO	154,573	0	10/13/2020	10/13/2027
824348-AQ-9	SHERWIN WILLIAMS CO CORPORATE			2	2.C FE	15,213,330	117.7070	19,572,391	16,628,000	15,407,062	0	30,966	0	0	4.000	4.525	JD	29,561	665,120	12/05/2013	12/15/2042
824348-BF-2	SHERWIN WILLIAMS CO CORPORATE			2	2.C FE	2,271,520	114.4530	2,289,055	2,000,000	2,261,513	0	(10,007)	0	0	3.950	1.137	JJ	36,428	0	10/21/2020	01/15/2026
824348-BM-7	SHERWIN WILLIAMS CO CORPORATE			2	2.B FE	2,522,100	112.5290	2,813,232	2,500,000	2,521,819	0	(281)	0	0	3.300	3.253	MN	10,542	54,542	03/04/2020	05/15/2050
828807-CL-9	SIMON PROPERTY GROUP LP CORPORATE			2	1.G FE	1,880,604	122.4120	2,114,062	1,727,000	1,860,781	0	(4,013)	0	0	4.750	4.186	MS	24,154	82,033	12/07/2015	03/15/2042
828807-CT-2	SIMON PROPERTY GROUP LP CORPORATE			2	1.G FE	431,540	114.3740	465,501	407,000	428,603	0	(563)	0	0	4.250	3.900	AO	4,324	17,298	04/27/2015	10/01/2044
83088G-B@-3	Skyway Concession Company LLC Senior Sec				2.B PL	1,000,000	107.5290	1,075,286	1,000,000	1,000,000	0	0	0	0	4.010	4.030	MJSD	111	40,100	07/10/2017	07/10/2029
832696-AB-4	Smucker Company J M CORPORATE				2.B FE	7,880,020	102.4480	8,067,802	7,875,000	7,875,164	0	(561)	0	0	3.500	3.493	AO	58,188	275,625	10/18/2011	10/15/2021
832696-AP-3	Smucker Company J M CORP				2.B FE	2,023,158	125.5820	2,386,057	1,900,000	2,015,212	0	(2,791)	0	0	4.375	3.982	MS	24,476	83,125	01/16/2018	03/15/2045
83405*-AA-5	Softtek Integration Systems Senior Secur				3.C	41,550,000	109.6400	45,555,317	41,550,000	41,550,000	0	0	0	0	7.400	7.515	MON	196,439	3,066,159	01/08/2019	07/08/2024
835495-AK-8	SONOCO PRODUCTS CO. CORPORATE			2	2.B FE	6,320,981	102.0540	6,480,400	6,350,000	6,346,735	0	3,374	0	0	4.375	4.432	MN	46,302	277,813	10/20/2011	11/01/2021
837004-BV-1	SOUTH CAROLINA ELEC & GAS CO 1ST MORTGAG				1.F FE	10,296,295	144.2830	14,067,636	9,750,000	10,082,618	0	(21,119)	0	0	6.625	6.188	FA	269,141	645,938	11/02/2006	02/01/2032
837004-BX-7	SOUTH CAROLINA ELEC & GAS CO 1ST MORTGAG				1.F FE	3,336,305	134.0350	4,691,221	3,500,000	3,398,723	0	5,526	0	0	5.300	5.627	MN	23,703	185,500	01/23/2004	05/15/2033
837004-CD-0	SOUTH CAROLINA ELEC & GAS CO CORPORATE				1.F FE	6,448,910	136.9350	8,900,771	6,500,000	6,458,965	0	1,193	0	0	5.500	5.554	JD	15,889	357,500	12/02/2009	12/15/2039
837004-CE-8	SOUTH CAROLINA ELEC & GAS CO CORPORATE			2	1.F FE	4,139,032	143.3510	5,834,376	4,070,000	4,129,094	0	(2,043)	0	0	5.450	5.321	FA	92,423	221,815	04/27/2015	02/01/2041
837004-CF-5	SOUTH CAROLINA ELEC & GAS CO CORPORATE			2	1.F FE	1,159,037	118.0080	1,368,897	1,160,000	1,159,171	0	23	0	0	4.350	4.355	FA	21,025	50,460	01/23/2012	02/01/2042
838515-K*-4	South Jersey Gas Company Sr. Secured				1.F IF	43,660,000	113.4850	49,547,639	43,660,000	43,660,000	0	0	0	0	3.980	3.980	AO	434,417	0	10/01/2020	10/01/2050
838518-C#-3	South Jersey Industries, Inc. Senior Uns				2.C	8,000,000	103.9550	8,316,403	8,000,000	8,000,000	0	0	0	0	3.470	3.220	FA	104,100	277,600	08/16/2017	08/16/2024
838518-D*-6	South Jersey Industries, Inc. Senior Uns				2.C	3,000,000	104.5400	3,136,206	3,000,000	3,000,000	0	0	0	0	3.710	3.460	FA	41,738	111,300	08/16/2017	08/16/2027
838518-F#-0	South Jersey Industries, Inc. Sr. Unsecu				2.C	5,400,000	104.5100	5,643,543	5,400,000	5,400,000	0	0	0	0	3.910	3.910	JJ	88,562	0	07/30/2020	07/30/2030
84055*-AB-4	South Texas Electric Coop First Mortgage				1.F	8,366,667	128.5690	10,756,964	8,366,667	8,366,667	0	0	0	0	5.980	5.979	JJ	250,163	500,327	11/19/2009	01/01/2040
84055*-AE-8	South Texas Electric Coop Senior Secured				1.F	6,552,000	115.0040	7,535,094	6,552,000	6,552,000	0	0	0	0	4.160	4.159	FA	102,968	272,563	08/15/2018	08/17/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
842400-ES-8	SOUTHERN CAL EDISON CORPORATE				2.A FE	5,054,400	139.8500	6,992,484	5,000,000	5,034,922	0	(1,744)	0	0	6.000	5.922	JJ	138,333	300,000	01/09/2004	01/15/2034
842400-EZ-2	SOUTHERN CAL EDISON CORPORATE				2.A FE	1,934,860	125.7460	2,514,913	2,000,000	1,954,356	0	1,861	0	0	5.550	5.779	JJ	51,183	111,000	12/01/2005	01/15/2036
842400-FC-2	SOUTHERN CAL EDISON CORPORATE				1.G FE	6,014,184	127.8840	8,023,463	6,274,000	6,088,202	0	7,421	0	0	5.625	5.924	FA	147,047	352,913	08/28/2007	02/01/2036
842400-FF-5	SOUTHERN CAL EDISON CORPORATE				1.G FE	11,720,066	127.0950	13,472,118	10,600,000	11,496,178	0	(41,842)	0	0	5.550	4.744	JJ	271,272	588,300	08/16/2016	01/15/2037
842400-FH-1	SOUTHERN CAL EDISON CORPORATE				2.A FE	8,238,977	136.1670	10,047,795	7,379,000	8,067,809	0	(25,690)	0	0	5.950	5.112	FA	182,938	439,051	12/07/2015	02/01/2038
842400-FL-2	SOUTHERN CAL EDISON CORPORATE				2.A FE	16,578,692	136.6980	22,746,509	16,640,000	16,593,840	0	837	0	0	6.050	6.072	MS	296,423	1,006,720	04/01/2016	03/15/2039
842400-FP-3	SOUTHERN CAL EDISON CORPORATE				1.G FE	24,056,645	133.0340	31,322,957	23,545,000	23,992,210	0	(15,255)	0	0	5.500	5.331	MS	381,298	1,294,975	11/18/2015	03/15/2040
842400-FQ-1	SOUTHERN CAL EDISON CORPORATE			2	1.G FE	20,210,513	121.2750	24,800,699	20,450,000	20,251,967	0	6,051	0	0	4.500	4.575	MS	306,750	920,250	11/15/2013	09/01/2040
842434-CJ-9	SOUTHERN CALIF GAS CO CORPORATE				1.E FE	29,433,071	136.5840	38,956,500	28,522,000	29,308,016	0	(25,457)	0	0	5.125	4.898	MN	186,779	1,461,753	10/11/2016	11/15/2040
842434-CK-6	SOUTHERN CALIF GAS CO CORPORATE			2	1.E FE	26,248,737	117.8090	32,219,703	27,349,000	26,378,957	0	26,594	0	0	3.750	3.992	MS	301,979	1,025,588	10/11/2016	09/15/2042
842434-CL-4	SOUTHERN CALIF GAS CO CORPORATE			2	1.D FE	13,020,242	124.9520	15,700,223	12,565,000	12,969,371	0	(10,562)	0	0	4.450	4.227	MS	164,636	559,143	12/19/2016	03/15/2044
842434-CQ-3	SOUTHERN CALIF GAS CO CORPORATE			2	1.D FE	4,920,670	108.7010	4,891,537	4,500,000	4,891,347	0	(29,324)	0	0	2.600	0.886	JD	5,200	58,500	08/06/2020	06/15/2026
84265V-AE-5	SOUTHERN COPPER CORP CORPORATE				2.B FE	23,276,883	149.9140	30,714,346	20,488,000	22,835,719	0	(67,661)	0	0	6.750	5.747	AO	288,113	1,382,940	12/07/2015	04/16/2040
84265V-AG-0	SOUTHERN COPPER CORP CORPORATE				2.B FE	4,807,821	134.0940	6,885,713	5,135,000	4,842,587	0	6,320	0	0	5.250	5.703	MN	39,689	269,588	01/22/2018	11/08/2042
84265V-AJ-4	SOUTHERN COPPER CORP CORPORATE				2.A FE	27,746,953	144.8530	36,966,385	25,520,000	27,615,368	0	(51,656)	0	0	5.875	5.236	AO	283,201	1,499,300	01/09/2018	04/23/2045
84314#-AB-7	Southern Illinois Power Cooper Series A				2.B	26,046,428	125.7640	32,757,045	26,046,428	26,046,428	0	0	0	0	5.750	5.750	JD	66,563	1,497,670	07/01/2010	06/15/2040
84314#-AD-3	Southern Illinois Power Cooper Senior Se				2.B FE	12,587,719	123.8960	15,595,625	12,587,719	12,587,719	0	0	0	0	5.500	5.499	MS	203,851	692,325	02/18/2011	03/15/2041
84345P-AB-8	SOUTHERN NAT GAS CO CORPORATE			2	2.A FE	5,100,000	100.7360	5,137,529	5,100,000	5,100,000	0	0	0	0	4.400	4.399	JD	9,973	224,400	10/06/2011	06/15/2021
84346L-AA-8	SOUTHERN NATURAL GAS COMPANY L CORPORATE			2	2.A FE	11,202,500	115.1830	11,518,289	10,000,000	11,173,483	0	(25,554)	0	0	4.800	4.060	MS	141,333	480,000	10/31/2019	03/15/2047
843830-B*-0	Southern Star Central Corp. Sr. Unsecure				2.C FE	6,200,000	105.3470	6,531,496	6,200,000	6,200,000	0	0	0	0	3.350	3.351	JJ	24,809	0	11/18/2020	11/18/2027
844741-BD-9	SOUTHWEST AIRLS CO CORPORATE			2	2.A FE	2,684,311	103.2680	2,741,755	2,655,000	2,671,772	0	(9,154)	0	0	2.750	2.384	MN	9,127	73,013	08/13/2019	11/16/2022
844895-AW-2	SOUTHWEST GAS CORP CORPORATE			2	1.G FE	3,145,309	125.4110	3,931,627	3,135,000	3,143,675	0	(221)	0	0	4.875	4.854	AO	38,208	152,831	10/01/2013	10/01/2043
844895-AX-0	SOUTHWEST GAS CORP CORPORATE			2	1.G FE	1,507,776	115.5460	1,743,585	1,509,000	1,507,796	0	16	0	0	3.800	3.804	AO	14,336	57,342	10/04/2016	09/29/2046
845331-A#-4	Southwest Water Company Senior Secured N				2.A PL	16,240,000	131.9980	21,436,430	16,240,000	16,240,000	0	0	0	0	6.840	6.539	MS	333,245	1,110,816	09/13/2010	09/13/2035
845331-B#-3	Southwest Water Company Senior Unsecured				2.A PL	7,800,738	121.6880	9,492,572	7,800,738	7,800,738	0	0	0	0	4.480	4.480		104,842	349,473	04/27/2018	04/27/2038
845331-B*-7	Southwest Water Company Senior Unsecured				2.A PL	55,663,693	121.6880	67,736,170	55,663,693	55,663,693	0	0	0	0	4.480	4.480		748,120	2,493,733	04/27/2018	04/27/2038
845331-B@-5	Southwest Water Company Senior Unsecured				2.A PL	20,000,000	121.1460	24,229,207	20,000,000	20,000,000	0	0	0	0	4.390	4.390		263,400	878,000	04/27/2018	04/27/2033
845331-D#-1	Southwest Water Company Senior Unsecured				2.A PL	30,000,000	110.2990	33,089,605	30,000,000	30,000,000	0	0	0	0	3.680	3.680	MS	331,200	1,061,067	09/27/2019	09/27/2039
845331-E@-2	Southwest Water Company Sr. Unsecured				2.A PL	13,495,000	102.5640	13,841,018	13,495,000	13,495,000	0	0	0	0	3.170	3.170	MS	127,149	0	09/14/2020	09/14/2040
845437-BL-5	SOUTHWESTERN ELEC POWER CORPORATE				2.A FE	4,282,297	146.5890	4,995,761	3,408,000	4,177,489	0	(24,975)	0	0	6.200	4.440	MS	62,215	211,296	06/16/2016	03/15/2040
845437-BN-1	SOUTHWESTERN ELEC POWER CORPORATE			2	2.A FE	2,019,314	116.0010	2,452,254	2,114,000	2,024,837	0	2,090	0	0	3.900	4.178	AO	20,612	82,446	03/16/2018	04/01/2045
845437-BQ-4	SOUTHWESTERN ELEC POWER CORPORATE			2	2.A FE	20,098,231	117.5620	23,667,560	20,132,000	20,099,764	0	655	0	0	3.850	3.859	FA	322,951	775,082	01/18/2018	02/01/2048
845743-BN-2	SOUTHWESTERN PUB SVC NT CORPORATE			2	1.G FE	11,211,210	129.9100	14,590,166	11,231,000	11,207,134	0	303	0	0	4.500	4.512	FA	190,927	505,395	01/09/2014	08/15/2041
845743-BR-3	SOUTHWESTERN PUB SVC NT CORPORATE			2	1.G FE	4,871,825	117.8870	5,776,453	4,900,000	4,873,549	0	570	0	0	3.700	3.732	FA	68,491	181,300	08/02/2017	08/15/2047
84611#-AE-1	Sovran Slf Stor Inc Acquis Ltd Senior No				2.B	16,213,364	108.8070	17,710,624	16,277,059	16,247,745	0	7,983	0	0	4.533	4.592	AO	170,113	737,839	04/01/2016	04/08/2024
84756N-AD-1	SPECTRA ENERGY PARTNERS LP CORPORATE			2	2.A FE	13,127,280	111.8710	13,424,463	12,000,000	12,568,949	0	(181,197)	0	0	4.750	3.060	MS	167,833	570,000	10/23/2017	03/15/2024
84857L-A#-8	Spire, Inc. Senior Unsecured Note				2.B	8,000,000	111.8110	8,944,917	8,000,000	8,000,000	0	0	0	0	3.930	3.930	MS	92,573	314,400	03/15/2017	03/15/2027
84859*-AA-4	Spire STL Pipeline LLC Sr. Unsecured				2.A	7,681,600	106.3280	8,167,714	7,681,600	7,681,600	0	0	0	0	2.950	2.950	JD	10,071	221,571	12/23/2019	12/31/2034
85207U-AF-2	SPRINT CORP CORPORATE				3.B FE	1,701,781	115.7180	1,706,835	1,475,000	1,693,511	0	(8,271)	0	0	7.875	2.203	MS	34,202	0	11/19/2020	09/15/2023
852212-AD-1	Square Butte Electric SRNT				2.A FE	8,139,919	107.0140	8,344,103	7,797,222	8,001,998	0	(75,344)	0	0	6.790	4.676	JJ	264,716	529,431	08/01/2019	01/01/2024
854502-AA-9	STANLEY BLACK & DECKER INC CORPORATE				2.A FE	11,857,724	140.0090	16,703,077	11,930,000	11,870,797	0	1,661	0	0	5.200	5.240	MS	206,787	620,360	10/19/2010	09/01/2040
854502-AN-1	STANLEY BLACK & DECKER INC CORPORATE			2	1.G FE	7,235,491	104.4980	7,377,577	7,060,000	7,235,062	0	(429)	0	0	2.750	2.627	MN	31,819	0	11/25/2020	11/15/2050
855244-AD-1	STARBUCKS CORP CORPORATE			2	2.A FE	20,177,662	108.4740	22,020,264	20,300,000	20,259,897	0	12,735	0	0	3.850	3.922	AO	195,388	781,550	10/17/2013	10/01/2023
855244-AG-4	STARBUCKS CORP CORPORATE			2	2.A FE	3,054,420	103.0130	3,147,061	3,055,000	3,054,850	0	85	0	0	2.700	2.703	JD	3,666	82,485	06/01/2015	06/15/2022
855244-AY-5	STARBUCKS CORP CORPORATE				2.A FE	11,991,960	101.3680	12,164,127	12,000,000	11,994,495	0	2,535	0	0	1.300	1.334	MN	23,400	78,000	05/04/2020	05/07/2022
857477-AG-8	STATE STREET CORP CORPORATE				1.F FE	9,965,500	100.7090	10,070,877	10,000,000	9,998,104	0	3,571	0	0	4.375	4.418	MS	138,542	437,500	03/02/2011	03/07/2021
857477-AL-7	STATE STREET CORP CORPORATE				1.G FE	1,925,279	106.4810	2,002,909	1,881,000	1,909,153	0	(11,403)	0	0	3.100	2.446	MN	7,451	58,311	07/25/2019	05/15/2023
857477-AM-5	STATE STREET CORP CORPORATE				1.F FE	11,990,480	109.6450	12,951,313	11,812,000	11,871,731	0	(19,501)	0	0	3.700	3.513	MN	49,774	437,044	04/10/2014	11/20/2023
857477-AT-0	STATE STREET CORP CORPORATE				1.F FE	26,058,253	113.4510	29,092,332	25,643,000	25,925,165	0	(56,741)	0	0	3.550	3.288	FA	336,315	910,327	06/21/2019	08/18/2025
857477-AV-5	STATE STREET CORP CORPORATE				1.F FE	19,989,600	100.6410	20,128,165	20,000,000	19,998,826	0	1,975	0	0	1.950	1.961	MN	45,500	390,000	05/16/2016	05/19/2021
857477-AW-3	STATE STREET CORP CORPORATE				1.F FE	2,044,734	110.0790	2,201,574	2,000,000	2,037,102	0	(6,411)	0	0	2.650	2.282	MN	6,183	53,000	10/18/2019	05/19/2026
857477-BC-6	STATE STREET CORP CORP FLOATER			2	1.E FE	20,183,100	109.7150	22,118,513	20,160,000	20,173,674	0	89,503	0	0	3.776	3.174	JD	59,208	761,242	11/29/2018	12/03/2024
857477-BD-4	STATE STREET CORP CORP FLOATER			2	1.E FE	3,134,323	121.1620	3,513,690	2,900,000	3,099,062	0	(21,423)	0	0	4.141	3.006	JD	9,340	120,089	06/06/2019	12/03/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
857477-BG-7	STATE STREET CORP CORPORATE				1.E FE	15,465,367	109.5270	15,481,576	14,135,000	15,409,932	0	(55,435)	0	0	2.400	1.340	JJ	147,946	0	07/28/2020	01/24/2030
857477-BN-2	STATE STREET CORP CORP FLOATER			2	1.E FE	31,495,112	114.0520	31,221,858	27,375,000	31,433,182	0	(61,930)	0	0	3.152	1.434	MS	218,112	0	11/19/2020	03/30/2031
858119-BK-5	STEEL DYNAMICS INC CORPORATE			2	2.C FE	3,033,288	113.1960	3,056,292	2,700,000	3,029,846	0	(3,442)	0	0	3.450	1.968	AO	19,665	0	11/20/2020	04/15/2030
858119-BL-3	STEEL DYNAMICS INC CORPORATE			2	2.C FE	4,319,952	106.4620	4,471,418	4,200,000	4,308,017	0	(11,935)	0	0	2.400	1.786	JD	4,480	53,200	06/25/2020	06/15/2025
858119-BM-1	STEEL DYNAMICS INC CORPORATE			2	2.C FE	5,085,492	112.3210	5,222,928	4,650,000	5,070,024	0	(15,468)	0	0	3.250	2.218	JJ	86,477	0	07/31/2020	01/15/2031
858586-H@-2	Stepan Co Senior Note				2.C PL	9,642,857	106.0160	10,222,952	9,642,857	9,642,857	0	0	0	0	4.860	4.860	MN	78,107	468,643	11/01/2011	11/01/2023
859152-E@-5	Steris Corp Senior Unsecured Note				2.C	8,750,000	113.4200	9,924,236	8,750,000	8,750,000	0	0	0	0	3.550	3.550	MN	40,554	310,625	05/15/2015	05/14/2027
862121-A#-7	STORE Capital Corp Senior Unsecured				2.B FE	15,640,000	108.9860	17,045,414	15,640,000	15,640,000	0	0	0	0	4.730	4.730	MN	82,197	739,772	04/28/2016	04/28/2026
862121-A*-1	STORE Capital Corp Senior Unsecured				2.B FE	5,600,000	104.5250	5,853,397	5,600,000	5,600,000	0	0	0	0	4.950	4.950	MN	30,800	277,200	11/19/2015	11/21/2022
862121-A@-9	STORE Capital Corp Senior Unsecured				2.B FE	1,200,000	109.3120	1,311,749	1,200,000	1,200,000	0	0	0	0	5.240	5.240	MN	6,987	62,880	11/19/2015	11/21/2024
863667-AE-1	STRYKER CORP CORPORATE			2	2.A FE	6,053,637	122.4760	7,317,933	5,975,000	6,041,093	0	(1,881)	0	0	4.100	4.023	AO	61,244	244,975	04/27/2015	04/01/2043
863667-AG-6	STRYKER CORP CORPORATE			2	2.A FE	6,271,713	124.0700	7,816,391	6,300,000	6,275,066	0	594	0	0	4.375	4.402	MN	35,219	275,625	04/28/2014	05/15/2044
863667-AN-1	STRYKER CORP CORPORATE			2	2.A FE	19,040,371	113.4620	20,292,748	17,885,000	18,829,136	0	(177,532)	0	0	3.500	2.365	MS	184,315	625,975	10/18/2019	03/15/2026
863667-BB-6	STRYKER CORP CORPORATE			2	2.A FE	23,979,120	100.1360	24,032,670	24,000,000	23,979,824	0	704	0	0	0.600	0.629	JD	15,200	0	11/18/2020	12/01/2023
864486-AH-8	Suburban Propane Partners, LP CORPORATE			2	4.A FE	7,908,281	101.7890	7,883,529	7,745,000	7,782,531	0	(25,128)	0	0	5.500	5.138	JD	35,498	425,975	01/24/2018	06/01/2024
86613@-AD-8	Summit LDC Holdings Senior Secured Note				2.C	5,000,000	108.8890	5,444,441	5,000,000	5,000,000	0	0	0	0	4.470	4.494	JAJO	38,492	223,500	07/29/2015	07/29/2027
86613@-AG-1	Summit LDC Holdings Senior Secured Note				2.C	49,500,000	111.4270	55,156,130	49,500,000	49,500,000	0	0	0	0	4.500	4.500	MN	327,938	2,227,500	05/08/2019	05/08/2029
866762-AK-3	SUN INC. DEBENTURES				2.C FE	9,910,900	120.9910	12,099,078	10,000,000	9,970,139	0	5,792	0	0	9.000	9.087	MN	150,000	900,000	10/25/1994	11/01/2024
86765B-AQ-2	SUNOCO LOGISTICS PARTNERS OPER CORPORATE			2	2.C FE	1,864,582	109.9010	1,950,744	1,775,000	1,855,766	0	(1,726)	0	0	5.350	5.020	MN	12,134	94,963	04/27/2015	05/15/2045
86787E-AT-4	SUNTRUST BKS INC MONEY MARKET			2	1.F FE	1,558,169	103.2210	1,599,928	1,550,000	1,555,504	0	(2,664)	0	0	2.450	2.208	FA	15,823	18,988	03/31/2020	08/01/2022
86787E-AY-3	SUNTRUST BKS INC CORP FLOATER			2	1.F FE	15,109,260	108.3510	16,536,556	15,262,000	15,376,182	0	76,666	0	0	3.689	4.496	FA	231,462	563,015	10/16/2018	08/02/2024
86787E-BB-2	SUNTRUST BKS INC BANK NOTE			2	1.F FE	2,970,302	115.0320	3,416,463	2,970,000	2,970,107	0	(44)	0	0	4.050	4.048	MN	19,379	120,285	10/25/2018	11/03/2025
86787E-BD-8	SUNTRUST BKS INC CORP FLOATER			2	1.F FE	47,000,000	100.5810	47,272,871	47,000,000	47,000,000	0	0	0	0	0.812	3.115	FMAN	47,705	788,101	05/14/2019	05/17/2022
86787E-BE-6	SUNTRUST BKS INC BANK NOTE			2	1.F FE	6,896,481	103.2740	7,125,880	6,900,000	6,898,222	0	1,160	0	0	2.800	2.818	MN	23,613	193,200	05/14/2019	05/17/2022
86944B-AF-0	SUTTER HEALTH CORPORATE			2	1.E FE	1,250,000	101.6350	1,270,440	1,250,000	1,250,000	0	0	0	0	1.321	1.321	FA	2,844	0	10/22/2020	08/15/2025
87089H-AB-9	SWISS RE TREASURY (US) CORP CORPORATE				1.D FE	633,692	125.2530	752,768	601,000	629,501	0	(808)	0	0	4.250	3.925	JD	1,774	25,543	04/27/2015	12/06/2042
87165B-AC-7	SYNCHRONY FINANCIAL CORPORATE			2	2.C FE	3,420,978	101.4420	3,449,036	3,400,000	3,401,964	0	(4,137)	0	0	3.750	3.622	FA	48,167	127,500	02/16/2016	08/15/2021
871829-AQ-0	SYSCO CORP CORPORATE				2.C FE	17,644,447	103.0630	18,329,768	17,785,000	17,762,092	0	15,217	0	0	2.600	2.691	JD	24,405	462,410	06/20/2012	06/12/2022
871829-AY-3	SYSCO CORP CORPORATE			2	2.C FE	6,041,642	126.5630	7,701,329	6,085,000	6,040,822	0	803	0	0	4.850	4.899	AO	73,781	295,123	11/27/2018	10/01/2045
871829-AZ-0	SYSCO CORP CORPORATE			2	2.C FE	1,140,089	112.5890	1,266,625	1,125,000	1,132,737	0	(1,560)	0	0	3.750	3.583	AO	10,547	42,188	12/07/2015	10/01/2025
871829-BH-9	SYSCO CORP CORPORATE			2	2.B FE	12,054,480	121.9060	14,628,704	12,000,000	12,051,698	0	(1,012)	0	0	4.450	4.422	MS	157,233	534,000	08/27/2018	03/15/2048
871829-BJ-5	SYSCO CORP CORPORATE			2	2.C FE	1,284,825	104.4530	1,305,660	1,250,000	1,284,209	0	(616)	0	0	3.300	3.154	FA	15,583	20,854	02/28/2020	02/15/2050
872287-AF-4	TCI COMMUNICATIONS INC DEBENTURES				1.G FE	5,558,838	134.2610	6,711,731	4,999,000	5,222,120	0	(35,399)	0	0	7.875	6.825	FA	148,720	393,671	09/07/2006	02/15/2026
87236Y-AF-5	TD Ameritrade Holding Corp CORPORATE			2	1.F FE	1,937,192	112.7060	1,944,174	1,725,000	1,936,436	0	(757)	0	0	3.300	1.177	AO	14,231	0	12/21/2020	04/01/2027
872540-AP-4	T J X COMPANIES INC NEW CORPORATE			2	1.F FE	12,858,546	104.4560	13,443,495	12,870,000	12,866,858	0	1,193	0	0	2.500	2.510	MN	41,113	321,750	04/29/2013	05/15/2023
872649-BH-0	TRW INC DEBENTURES				2.B FE	5,649,112	135.4250	7,854,659	5,800,000	5,718,623	0	6,517	0	0	7.750	7.980	JD	37,458	449,500	12/14/1999	06/01/2029
87264A-AY-1	T-MOBILE USA INC CORPORATE			2	2.C FE	11,572,998	123.9190	11,400,568	9,200,000	11,559,932	0	(13,066)	0	0	4.500	3.139	AO	87,400	132,525	12/18/2020	04/15/2050
87264A-BC-8	T-MOBILE USA INC CORPORATE			2	2.C FE	38,241,808	114.0470	38,527,466	33,782,000	38,007,110	0	(234,697)	0	0	3.750	1.597	AO	267,441	654,526	09/28/2020	04/15/2027
87264A-BE-4	T-MOBILE USA INC CORPORATE			2	2.C FE	5,621,150	115.6090	5,780,466	5,000,000	5,594,319	0	(26,831)	0	0	3.875	2.404	AO	40,903	100,104	07/14/2020	04/15/2030
87264A-BH-7	T-MOBILE USA INC CORPORATE			2	2.C FE	21,949,351	104.0560	22,563,596	21,684,000	21,936,717	0	(12,633)	0	0	2.050	1.869	FA	230,904	0	08/17/2020	02/15/2028
87264A-BM-6	T-MOBILE USA INC CORPORATE			2	2.C FE	35,576,470	102.7500	36,851,291	35,865,000	35,576,857	0	386	0	0	3.300	3.342	FA	279,448	0	11/16/2020	02/15/2051
87264A-BP-9	T-MOBILE USA INC CORPORATE			2	2.C FE	10,115,992	102.5700	10,228,276	9,972,000	10,114,663	0	(1,329)	0	0	2.250	2.099	MN	39,265	0	11/19/2020	11/15/2031
87265C-AU-4	T R W INC SENIOR NOTES				2.B FE	15,021,013	102.1800	13,283,437	13,000,000	13,049,057	0	(181,573)	0	0	9.375	7.883	AO	257,292	1,218,750	09/02/1999	04/15/2021
87278*-AC-6	TPF Equity Operating P LP Senior Note				1.F	54,792,611	103.1090	56,540,900	54,836,265	54,822,999	0	6,846	0	0	3.060	3.074	MON	130,510	1,677,990	04/01/2016	11/03/2022
87278*-AD-4	TPF Equity Operating P LP Senior Note				1.F	79,314,000	110.8140	87,891,011	79,314,000	79,314,000	0	0	0	0	3.640	3.640	MON	96,234	2,887,029	11/19/2015	11/19/2025
87278*-AE-2	TPF Equity Operating P LP Senior Note				1.F	40,000,000	113.1690	45,267,709	40,000,000	40,000,000	0	0	0	0	3.580	3.580	MON	59,667	1,432,000	11/16/2017	11/16/2028
87294*-AA-0	TPI Solar Services, LLC Debt in a Projec				2.B	2,953,758	104.9140	3,098,919	2,953,758	2,953,758	0	0	0	0	3.290	3.304	MJSD	270	97,179	12/08/2017	09/30/2027
87295#-AA-5	TMI Merger Sub Holdings, Inc Promissory				5.A	7,130,667	101.1070	7,209,588	7,130,667	7,130,667	0	0	0	0	12.000	12.168	JAJO	218,674	869,941	11/06/2017	11/05/2022
87301@-AA-9	TNC/Opti Development Ptrs, LLC Senior Un				5.B	1,002,576	104.1710	1,044,396	1,002,576	1,002,576	0	0	0	0	8.000	7.807	JUL	34,533	19,597	11/25/2020	07/30/2022
87305N-B@-6	TTX Company Senior Unsecured Note				1.F	1,000,000	112.7090	1,127,091	1,000,000	1,000,000	0	0	0	0	3.760	3.760	MS	9,609	37,600	03/29/2019	03/29/2029
87305N-C*-7	TTX Company Sr. Unsecured				1.F	60,240,000	106.3110	64,042,012	60,240,000	60,240,000	0	0	0	0	3.000	3.000	JD	10,040	903,600	06/29/2020	06/29/2032
87315#-AA-1	TX Solar I LLC Senior Note				4.A	12,047,936	129.1690	15,562,141	12,047,936	12,047,936	0	0	0	0	7.250	7.313	MJSD	2,426	873,475	05/28/2010	06/30/2035
87408#-AB-7	TAL Intl Container Corp Senior Note				2.C FE	21,660,000	105.0980	22,764,141	21,660,000	21,660,000	0	0	0	0	5.410	5.409	AO	198,556	1,171,806	04/12/2012	04/30/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87470L-AD-3	TALLGRASS ENERGY PARTNERS LP CORPORATE			2	3.C FE	3,930,000	102.1250	4,085,000	4,000,000	3,939,370	0	6,797	0	0	5.500	5.765	JJ	101,444	220,000	08/13/2019	01/15/2028
875127-AV-4	Tampa Electric CORPORATE				1.G FE	11,709,045	144.4820	16,073,651	11,125,000	11,554,623	0	(16,454)	0	0	6.550	6.157	MN	93,110	728,688	10/18/2007	05/15/2036
875127-BA-9	Tampa Electric CORPORATE			2	1.G FE	6,701,453	120.0750	8,069,023	6,720,000	6,704,638	0	436	0	0	4.100	4.116	JD	12,245	275,520	05/31/2012	06/15/2042
875127-BC-5	Tampa Electric CORPORATE			2	1.G FE	9,894,100	126.0330	12,603,288	10,000,000	9,905,386	0	2,267	0	0	4.350	4.415	MN	55,583	435,000	06/10/2015	05/15/2044
875127-BD-3	Tampa Electric CORPORATE			2	1.G FE	8,641,154	119.7470	10,621,547	8,870,000	8,664,434	0	4,657	0	0	4.200	4.355	MN	47,602	372,540	06/09/2015	05/15/2045
875127-BE-1	Tampa Electric CORPORATE			2	1.G FE	6,585,950	127.9180	8,954,243	7,000,000	6,600,354	0	7,062	0	0	4.300	4.671	JD	13,378	301,000	11/27/2018	06/15/2048
875127-BF-8	Tampa Electric CORPORATE			2	1.G FE	18,896,368	133.1370	23,199,158	17,425,000	18,856,208	0	(28,828)	0	0	4.450	3.955	JD	34,463	775,413	07/24/2019	06/15/2049
875127-BG-6	Tampa Electric CORPORATE			2	1.G FE	3,303,990	120.0520	4,015,749	3,345,000	3,304,910	0	742	0	0	3.625	3.692	JD	5,389	121,256	07/22/2019	06/15/2050
87612E-AF-3	TARGET CORP DEBENTURES				1.G FE	4,503,412	146.2370	6,412,480	4,385,000	4,454,173	0	(4,667)	0	0	7.000	6.782	JJ	141,538	306,950	11/07/2005	07/15/2031
87612E-AK-2	TARGET CORP DEBENTURES				1.G FE	31,934,023	149.0300	45,498,832	30,530,000	31,412,583	0	(51,037)	0	0	6.350	6.001	MN	323,109	1,938,655	10/17/2006	11/01/2032
87612E-AR-7	TARGET CORP CORPORATE				1.G FE	13,380,437	160.7510	19,635,748	12,215,000	13,164,506	0	(35,789)	0	0	6.500	5.749	AO	167,617	793,975	01/20/2016	10/15/2037
87612E-AU-0	TARGET CORP CORPORATE				1.G FE	19,538,121	166.9610	27,498,405	16,470,000	18,849,510	0	(82,632)	0	0	7.000	5.660	JJ	531,615	1,152,900	07/19/2010	01/15/2038
87612E-BA-3	TARGET CORP CORPORATE				1.G FE	11,722,059	134.0740	15,225,452	11,356,000	11,669,300	0	(9,374)	0	0	4.000	3.810	JJ	227,120	454,240	03/23/2016	07/01/2042
87612E-BF-2	TARGET CORP CORPORATE				1.G FE	4,724,958	125.7770	6,219,671	4,945,000	4,741,752	0	4,455	0	0	3.625	3.877	AO	37,843	179,256	12/08/2016	04/15/2046
87724L-AA-3	TAYLOR MORRISON COMMUNITIES IN CORPORATE			2	3.C FE	2,040,000	105.8730	2,117,452	2,000,000	2,014,427	0	(6,797)	0	0	5.875	5.481	AO	24,806	117,500	11/29/2016	04/15/2023
87905P-B@-5	Teichert Sr. Unsecured				2.B IF	3,900,000	107.4950	4,192,314	3,900,000	3,900,000	0	0	0	0	3.500	3.515	JAJO	28,438	34,125	07/16/2020	07/16/2032
879369-AE-6	Teleflex Inc CORPORATE			2	3.B FE	5,175,000	104.0930	5,204,657	5,000,000	5,085,090	0	(22,685)	0	0	4.875	4.333	JD	20,313	243,750	09/27/2016	06/01/2026
88031Q-AA-8	TENASKA VIRGINIA CORP SINKING FUND				2.B FE	4,373,039	107.8570	4,716,620	4,373,039	4,373,039	0	0	0	0	6.119	6.164	MJSD	743	267,586	04/29/2004	03/30/2024
880394-AB-7	PACTIV CORP DEBENTURES				5.A FE	14,339,280	113.5870	15,469,420	13,619,000	13,876,802	0	(41,956)	0	0	7.950	7.483	JD	48,120	1,082,711	09/25/2000	12/15/2025
880451-AS-8	TENNESSEE GAS PIPELINE CO DEBENTURES				2.B FE	10,587,350	125.7120	13,105,474	10,425,000	10,500,508	0	(9,700)	0	0	7.000	6.852	MS	214,871	729,750	10/16/2007	03/15/2027
880451-AU-3	TENNESSEE GAS PIPELINE CO TENNESSEE GAS				2.B FE	6,449,379	141.9770	8,092,685	5,700,000	6,270,773	0	(19,177)	0	0	7.625	6.609	AO	108,656	434,625	06/04/2007	04/01/2037
880451-AV-1	TENNESSEE GAS PIPELINE CO 7.0000 10/15/				2.B FE	6,943,300	130.1360	9,109,528	7,000,000	6,967,941	0	2,899	0	0	7.000	7.075	AO	103,444	490,000	04/30/2008	10/15/2028
88163V-AD-1	TEVA PHARM FIN CORP FOREIGN				3.C FE	14,875,628	106.7820	16,657,997	15,600,000	15,067,931	0	19,821	0	0	6.150	6.505	FA	399,750	959,400	05/18/2006	02/01/2036
881685-AV-3	CHEVRONTEXACO CORP DEBENTURES				1.C FE	8,609,566	105.2560	8,525,712	8,100,000	8,132,287	0	(47,555)	0	0	8.875	8.217	MS	239,625	718,875	07/21/2004	09/01/2021
882384-A*-1	Texas Eastern Trnsmsn LP Sr. Unsecured				2.A	145,000,000	103.8560	150,590,706	145,000,000	145,000,000	0	0	0	0	3.100	3.100	AO	1,123,750	0	10/01/2020	10/01/2040
882384-AD-2	Texas Eastern Trnsmsn LP CORPORATE			2	2.A FE	1,218,642	109.5720	1,342,256	1,225,000	1,220,295	0	577	0	0	3.500	3.562	JJ	19,770	42,875	01/04/2018	01/15/2028
882384-AE-0	Texas Eastern Trnsmsn LP CORPORATE			2	2.A FE	1,491,711	110.9280	1,669,465	1,505,000	1,492,403	0	246	0	0	4.150	4.202	JJ	28,800	62,458	01/04/2018	01/15/2048
882484-AB-4	TEXAS HEALTH RESOURCES CORPORATE				1.C FE	13,249,300	110.8060	14,654,038	13,225,000	13,248,762	0	(473)	0	0	3.372	3.362	MN	56,982	445,947	12/03/2019	11/15/2051
882508-AW-4	Texas Instruments Inc CORPORATE			2	1.E FE	1,363,826	104.2710	1,449,371	1,390,000	1,380,965	0	3,703	0	0	2.250	2.538	MN	5,213	31,275	02/18/2016	05/01/2023
88283#-AA-7	Texas Transmission Finco LLC Senior Secu				2.B	8,445,000	119.8780	10,123,691	8,445,000	8,445,000	0	0	0	0	4.480	4.482	JD	1,051	378,336	11/20/2018	11/20/2030
88307*-AA-3	Texoma Wind LLC Senior Secured Note				2.C PL	702,896	106.7490	750,332	702,896	702,896	0	0	0	0	4.120	4.119	JD	80	28,959	02/08/2017	06/30/2034
883203-BW-0	TEXTRON INC CORPORATE			2	2.B FE	4,911,504	112.6710	5,205,404	4,620,000	4,858,875	0	(44,239)	0	0	4.000	2.873	MS	54,413	184,800	10/18/2019	03/15/2026
883203-BX-8	TEXTRON INC CORPORATE			2	2.B FE	3,158,233	110.4770	3,510,952	3,178,000	3,161,820	0	2,258	0	0	3.650	3.742	MS	34,155	115,997	05/20/2019	03/15/2027
883203-BY-6	TEXTRON INC CORPORATE			2	2.B FE	1,157,442	109.8700	1,321,733	1,203,000	1,165,194	0	4,490	0	0	3.375	3.881	MS	13,534	40,601	03/27/2019	03/01/2028
883556-BG-6	THERMO FISHER SCIENTIFIC CORPORATE			2	2.A FE	5,980,800	145.4570	7,272,855	5,000,000	5,911,628	0	(24,298)	0	0	5.300	4.059	FA	110,417	265,000	01/12/2018	02/01/2044
883556-BR-2	THERMO FISHER SCIENTIFIC CORPORATE			2	2.A FE	1,453,455	111.4150	1,671,230	1,500,000	1,463,168	0	5,732	0	0	2.950	3.426	MS	12,538	44,250	04/10/2019	09/19/2026
883556-BY-7	THERMO FISHER SCIENTIFIC CORPORATE			2	2.A FE	5,621,840	133.5650	7,479,654	5,600,000	5,620,347	0	(435)	0	0	4.100	4.077	FA	86,738	229,600	08/28/2017	08/15/2047
883556-CE-0	THERMO FISHER SCIENTIFIC CORPORATE			2	2.A FE	14,742,028	115.4440	19,068,986	16,517,925	16,405,395	0	2,623	0	1,354,936	1.875	1.897	OCT	78,064	297,869	09/25/2019	10/01/2049
884838-AA-7	Thompson Machinery Corp. Sr. Unsecured				3.B	5,000,000	109.9280	5,496,390	5,000,000	5,000,000	0	0	0	0	3.400	3.400	JAJO	28,806	42,500	07/30/2020	07/30/2030
88579E-AC-9	3M COMPANY CORPORATE				1.E FE	9,602,838	144.8270	11,586,178	8,000,000	9,324,059	0	(56,241)	0	0	5.700	4.268	MS	134,267	456,000	12/07/2016	03/15/2037
88579Y-AF-8	3M CO CORPORATE				1.E FE	2,797,770	102.6040	3,078,124	3,000,000	2,962,545	0	24,323	0	0	2.000	2.864	JD	833	60,000	07/31/2013	06/26/2022
88579Y-AH-4	3M CO CORPORATE				1.E FE	4,936,250	122.1690	6,108,441	5,000,000	4,939,887	0	1,531	0	0	3.875	3.954	JD	8,611	193,750	08/29/2018	06/15/2044
88579Y-AW-1	3M CO CORPORATE			2	1.E FE	15,478,542	111.8240	19,726,850	17,641,000	15,588,026	0	45,506	0	0	3.125	3.837	MS	156,196	551,281	09/05/2018	09/19/2046
88579Y-BD-2	3M CO CORPORATE			2	1.E FE	69,288,473	127.9120	88,605,838	69,271,000	69,287,231	0	(891)	0	0	4.000	3.998	MS	823,555	2,770,840	03/13/2019	09/14/2048
88579Y-BG-5	3M CO CORPORATE			2	1.E FE	5,941,187	115.7050	6,786,101	5,865,000	5,929,808	0	(7,127)	0	0	3.375	3.215	MS	65,981	197,944	05/15/2019	03/01/2029
88642R-AA-7	Tidewater, Inc. New Senior Secured Note				4.C	3,733,178	93.5150	3,452,177	3,691,576	3,706,510	0	(8,638)	0	0	8.000	7.798	FMAN	49,221	309,644	12/15/2017	08/01/2022
886547-D#-2	Tiffany & Co. Senior Note				2.A FE	3,032,200	114.7030	3,478,035	3,032,200	3,032,200	0	0	0	0	4.650	4.399	JJ	61,099	134,406	07/25/2012	07/25/2042
886547-D#-2	Tiffany & Co. Senior Note				2.B FE	27,204,010	114.7030	31,605,498	27,554,118	27,286,948	0	18,446	0	0	4.650	4.515	JJ	555,215	1,221,375	04/01/2016	07/25/2042
88731E-AF-7	TIME WARNER ENT DEBENTURES				2.C FE	37,626,318	116.9130	40,627,292	34,750,000	35,242,327	0	(204,672)	0	0	8.375	7.648	MS	856,925	2,910,313	09/25/2000	03/15/2023
88731E-AJ-9	TIME WARNER ENT SENIOR NOTES				2.C FE	16,577,755	154.7910	22,367,354	14,450,000	16,027,117	0	(87,843)	0	0	8.375	6.981	JJ	558,031	1,210,188	04/03/2018	07/15/2033
88732J-AN-8	TIME WARNER CABLE INC CORPORATE				2.C FE	5,507,294	148.4850	7,008,504	4,720,000	5,380,851	0	(20,930)	0	0	7.300	5.997	JJ	172,280	344,560	04/27/2015	07/01/2038
88732J-AU-2	TIME WARNER CABLE INC CORPORATE				2.C FE	1,836,656	142.4070	2,292,751	1,610,000	1,793,148	0	(5,472)	0	0	6.750	5.742	JD	4,830	108,675	10/14/2010	06/15/2039
889175-BD-6	TOLEDO EDISON CO CORPORATE				2.B FE	9,985,000	136.2130	13,621,307	10,000,000	9,987,889	0	389	0	0	6.150	6.161	MN	78,583	615,000	11/13/2006	05/15/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
891092-B*-8	The Toro Company Senior Unsecured Note				2.C	1,000,000	116.0060	1,160,060	1,000,000	1,000,000	0	0	0	0	3.810	3.810	JD	1,693	38,100	06/27/2019	06/15/2029
891092-B@-6	The Toro Company Senior Unsecured Note				2.C	3,970,000	118.6730	4,711,319	3,970,000	3,970,000	0	0	0	0	3.910	3.910	JD	6,899	155,227	06/27/2019	06/15/2031
89147L-N@-5	Tortoise Energy Infra Corp. Senior Unsec				1.A FE	5,001,333	105.6960	5,286,209	5,001,333	5,001,333	0	0	0	0	3.200	3.200	JD	7,558	193,918	04/09/2015	06/16/2025
89148B-F*-7	Tortoise MLP Fund, Inc. Senior Unsecured				1.A FE	1,564,004	105.9120	1,656,475	1,564,004	1,564,004	0	0	0	0	3.790	3.790	AO	12,349	80,193	10/16/2018	10/16/2023
89148B-F@-5	Tortoise MLP Fund, Inc. Senior Unsecured				1.A FE	1,117,146	109.2270	1,220,223	1,117,146	1,117,146	0	0	0	0	3.970	3.970	AO	9,240	59,291	10/16/2018	10/16/2025
891490-AR-5	TOSCO CORP DEBENTURES				1.G FE	6,377,945	132.0430	7,922,562	6,000,000	6,164,719	0	(21,256)	0	0	7.800	7.228	JJ	234,000	468,000	07/21/2004	01/01/2027
891490-AT-1	TOSCO CORP NOTES				1.G FE	12,830,700	147.2190	14,721,884	10,000,000	11,479,710	0	(118,963)	0	0	8.125	5.994	FA	306,944	812,500	02/27/2003	02/15/2030
89156H-AA-5	TOTE SHIPHOLDINGS INC CORPORATE PUBLICS				1.A FE	20,799,000	111.0380	23,094,847	20,799,000	20,799,000	0	0	0	0	3.400	3.400	AO	147,326	707,166	10/19/2015	10/16/2040
89156H-AB-3	TOTE SHIPHOLDINGS INC Corporate				1.A FE	15,742,658	111.4590	17,534,730	15,732,000	15,740,826	0	(388)	0	0	3.450	3.443	JJ	239,716	549,378	04/01/2016	01/22/2041
89236T-EV-3	TOYOTA MOTOR CREDIT CORP CORP FLOATER				1.E FE	70,000,000	100.0720	70,050,324	70,000,000	70,000,000	0	0	0	0	0.504	2.023	JAJO	78,420	1,156,018	04/10/2018	04/13/2021
89236T-HA-6	TOYOTA MOTOR CREDIT CORP CORPORATE				1.E FE	9,996,300	102.6490	10,264,857	10,000,000	9,996,873	0	573	0	0	1.350	1.362	FA	47,250	33,375	05/20/2020	08/25/2023
89236T-HS-7	TOYOTA MOTOR CREDIT CORP CORP FLOATER				1.E FE	105,000,000	99.9920	104,991,880	105,000,000	105,000,000	0	0	0	0	0.390	0.380	MON	23,537	0	12/08/2020	06/13/2022
893570-BM-2	TRANSCONT GAS PIPE CORP CORPORATE				2.B FE	8,965,635	128.7080	10,940,152	8,500,000	8,704,702	0	(27,570)	0	0	7.250	6.746	JD	51,354	616,250	04/30/2008	12/01/2026
893574-AB-9	TRANSCONTINENTAL GAS PIPE LINE CORPORATE			2	2.B FE	4,420,751	127.0390	5,100,600	4,015,000	4,382,387	0	(10,995)	0	0	5.400	4.688	FA	81,906	216,810	06/15/2017	08/15/2041
893574-AM-5	TRANSCONTINENTAL GAS PIPE LINE CORPORATE			2	2.B FE	19,128,747	122.1040	22,595,437	18,505,000	19,113,307	0	(12,242)	0	0	4.600	4.387	MS	250,640	851,230	10/16/2019	03/15/2048
893939-AE-8	TRAVELERS PPTY CASUALTY SENIOR NOTES				1.F FE	5,286,900	133.0300	6,651,496	5,000,000	5,107,383	0	(16,264)	0	0	7.750	7.250	AO	81,806	387,500	01/09/2001	04/15/2026
89417E-AD-1	TRAVELERS COS INC/THE CORPORATE				1.F FE	40,867,264	152.7170	49,414,689	32,357,000	39,640,327	0	(276,711)	0	0	6.250	4.297	JD	89,881	2,022,313	04/17/2020	06/15/2037
89417E-AH-2	TRAVELERS COS INC/THE CORPORATE				1.F FE	56,883,028	144.3240	76,584,130	53,064,000	56,350,200	0	(102,916)	0	0	5.350	4.849	MN	473,154	2,838,924	04/01/2016	11/01/2040
89417E-AJ-8	TRAVELERS COS INC/THE CORPORATE				1.F FE	23,701,180	138.0650	31,016,412	22,465,000	23,558,873	0	(29,762)	0	0	4.600	4.256	FA	430,579	1,033,390	01/19/2017	08/01/2043
89417E-AK-5	TRAVELERS COS INC/THE CORPORATE			2	1.F FE	14,780,261	132.9950	19,011,656	14,295,000	14,732,817	0	(10,561)	0	0	4.300	4.098	FA	215,140	614,685	03/10/2017	08/25/2045
89417E-AL-3	TRAVELERS COS INC/THE CORPORATE			2	1.F FE	11,331,828	125.1720	14,156,931	11,310,000	11,329,645	0	(481)	0	0	3.750	3.739	MN	54,194	424,125	05/31/2016	05/15/2046
89417E-AM-1	TRAVELERS COS INC/THE CORPORATE			2	1.F FE	4,923,115	130.4380	6,763,204	5,185,000	4,933,228	0	4,916	0	0	4.000	4.307	MN	17,859	207,400	11/27/2018	05/30/2047
89417E-AN-9	TRAVELERS COS INC/THE CORPORATE			2	1.F FE	19,230,856	132.3910	25,003,364	18,886,000	19,231,026	0	(5,746)	0	0	4.050	3.928	MS	242,213	689,229	04/01/2020	03/07/2048
89417E-AP-4	TRAVELERS COS INC/THE CORPORATE			2	1.F FE	44,114,006	133.0760	46,234,663	34,743,000	43,963,270	0	(150,018)	0	0	4.100	2.726	MS	462,950	941,832	07/07/2020	03/04/2049
89420G-AE-9	TRAVELERS PROP CASUALTY CORP SENIOR NOTE				1.F FE	14,840,401	149.7900	17,965,819	11,994,000	14,006,519	0	(120,963)	0	0	6.375	4.565	MS	225,137	764,618	10/01/2013	03/15/2033
89472#-AF-5	Trek Bicycle Corporation Series D Senior				3.A	1,000,000	101.8260	1,018,263	1,000,000	1,000,000	0	0	0	0	5.240	5.274	MJSD	146	52,400	09/30/2010	09/30/2021
89472#-AH-1	Trek Bicycle Corporation Senior Secured				3.A	12,250,000	110.6380	13,553,129	12,250,000	12,250,000	0	0	0	0	4.830	4.859	FMAN	98,613	591,675	04/02/2013	05/01/2027
89472#-AJ-7	Trek Bicycle Corporation Senior Secured				3.A	5,652,500	117.8590	6,661,952	5,652,500	5,652,500	0	0	0	0	5.810	5.852	FMAN	54,735	328,410	12/31/2013	11/01/2028
89472#-AK-4	Trek Bicycle Corporation Sr. Secured				3.A	1,000,000	109.3890	1,093,886	1,000,000	1,000,000	0	0	0	0	3.970	3.989	FMAN	6,617	23,269	03/30/2020	11/01/2033
89566E-A#-5	Tri-State Gen & Trans Assoc Senior Secur				1.G FE	11,921,000	117.1680	13,967,606	11,921,000	11,921,000	0	0	0	0	3.900	3.900	AO	116,230	464,919	10/31/2014	10/03/2033
89788J-AC-3	TRUIST BANK CORP FLOATER			2	1.F FE	18,500,000	100.7770	18,643,756	18,500,000	18,500,000	0	0	0	0	0.800	1.820	MJSD	9,620	119,599	03/04/2020	03/09/2023
89788K-AA-4	TRUIST BANK CORPORATE			2	1.G FE	4,999,525	104.9950	4,987,280	4,750,000	4,990,917	0	(8,608)	0	0	2.250	1.638	MS	32,656	34,125	10/20/2020	03/11/2030
89788M-AC-6	TRUIST FINANCIAL CORP CORPORATE			2	1.G FE	9,967,500	100.5820	10,058,247	10,000,000	9,969,002	0	1,502	0	0	1.125	1.174	FA	46,250	0	08/28/2020	08/03/2027
89837#-AB-4	Estate Bernice P Bishop Senior Note				1.D	3,751,472	116.7060	4,279,233	3,666,666	3,724,021	0	(8,263)	0	0	6.800	6.219	MS	83,111	249,333	05/01/2018	03/01/2027
89837#-AC-2	Estate Bernice P Bishop Senior Note				1.D	13,333,333	112.9750	15,063,302	13,333,333	13,333,333	0	0	0	0	4.880	4.879	JD	37,956	650,667	06/10/2003	06/10/2028
89837#-AD-0	Estate Bernice P Bishop Senior Note				1.D	8,500,000	112.1460	9,532,420	8,500,000	8,500,000	0	0	0	0	4.930	4.929	AO	89,630	419,050	04/14/2004	04/14/2029
89837#-AH-1	Estate Bernice P Bishop Senior Note				1.D	19,690,000	114.7250	22,589,283	19,690,000	19,690,000	0	0	0	0	3.850	3.868	JAJO	151,613	758,065	01/19/2012	01/19/2037
8988J3-AM-2	TUCSON ELEC PWR CO CORPORATE			2	1.G FE	5,748,861	127.9850	7,327,146	5,725,000	5,746,821	0	(577)	0	0	5.000	4.970	MS	84,285	286,250	04/01/2016	03/15/2044
899745-AD-5	TUNICA-BILOXI GAMING AUTHORITY CORP FLOA				5.B GI	1,227,921	20.0000	1,259,406	6,297,028	1,227,921	0	0	0	0	3.780	72.658	MN	30,415	138,849	12/28/2017	01/15/2021
90131H-BF-1	21ST CENTURY FOX AMERICA CORPORATE				2.A FE	637	130.3490	652	500	608	0	(6)	0	0	6.200	4.151	JD	1	31	04/27/2015	12/15/2034
902494-AY-9	TYSON FOODS CORPORATE			2	2.B FE	524,416	138.2720	691,359	500,000	522,068	0	(511)	0	0	5.150	4.831	FA	9,728	25,750	12/07/2015	08/15/2044
902494-BD-4	TYSON FOODS CORPORATE			2	2.B FE	25,282,572	132.5780	27,813,538	20,979,000	25,247,201	0	(32,934)	0	0	4.550	3.353	JD	76,894	667,053	11/04/2020	06/02/2047
902494-BH-5	TYSON FOODS CORPORATE			2	2.B FE	40,785,266	143.1650	49,285,869	34,426,000	40,657,765	0	(96,519)	0	0	5.100	3.991	MS	453,563	1,500,726	09/28/2020	09/28/2048
902494-BK-8	TYSON FOODS CORPORATE			2	2.B FE	399,928	121.3630	485,452	400,000	399,924	0	6	0	0	4.350	4.352	MS	5,800	17,400	02/13/2019	03/01/2029
902691-B*-4	UGI Utilities, Inc. Senior Unsecured Not				1.F	15,000,000	124.2550	18,638,208	15,000,000	15,000,000	0	0	0	0	4.120	4.120	AO	104,717	618,000	10/31/2016	10/31/2046
902905-AL-2	USX-MARATHON GROUP DEBENTURES				2.C FE	9,398,500	110.4360	11,043,552	10,000,000	9,828,397	0	108,930	0	0	9.375	10.013	MN	119,792	937,500	06/24/1993	05/15/2022
902917-AH-6	WASTE MANAGEMENT INC SENIOR NOTES				2.A FE	12,935,432	131.6970	16,113,087	12,235,000	12,590,082	0	(35,975)	0	0	7.000	6.503	JJ	394,919	856,450	12/15/2010	07/15/2028
90331H-NQ-2	US BANK NA CORP FLOATER			2	1.D FE	60,000,000	100.0630	60,038,097	60,000,000	60,000,000	0	0	0	0	0.535	2.682	JAJO	59,714	947,255	04/24/2018	04/26/2021
90331H-NV-1	US BANK NA BANK NOTE			2	1.D FE	4,014,760	107.5110	4,300,444	4,000,000	4,008,489	0	(3,239)	0	0	3.400	3.310	JJ	59,311	136,000	01/16/2019	07/24/2023
903778-AA-2	US Corrugated Holdings II, Inc Senior Se				2.C	53,200,000	112.0610	59,616,445	53,200,000	53,200,000	0	0	0	0	4.500	4.525	MJSD	139,650	2,394,000	09/10/2019	09/10/2029
903778-AB-0	US Corrugated Holdings II, Inc Sr. Secur				2.C	1,270,000	109.0730	1,385,227	1,270,000	1,270,000	0	0	0	0	3.950	3.969	MJSD	2,926	50,165	09/10/2019	09/10/2029
904000-AC-0	ULTRAMAR DIAMOND SHAMROCK SENIOR NOTES				2.B FE	10,915,289	150.8800	16,495,710	10,933,000	10,913,564	0	4	0	0	7.450	7.462	AO	171,952	814,509	10/08/1997	10/15/2097
90430#-AA-5	Uncommon NSA Lender IV, LLC Tax Credit S				2.C	2,830,879	37.6560	2,690,508	0	2,690,508	0	(58,213)	0	0	4.230	9.046	MJSD	0	204	06/01/2018	12/29/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
90431#-AA-4	Uncommon NSA Lender III, LLC Tax Credit				2.C	2,947,623	38.0530	2,713,917	0	2,713,917	0	(97,671)	0	0	5.270	10.146	MJSD	16,705	253	06/01/2018	12/29/2033
90431*-AA-8	Uncommon NSA Lender V, LLC Tax Credit St				2.C	3,265,059	43.8370	3,132,126	0	3,132,126	0	(55,078)	0	0	4.710	8.986		0	(707)	06/01/2018	12/28/2040
904318-AA-6	Uncommon CP Lender III, LLC Tax Credit S				5.C	4,059,187	50.9690	4,014,300	0	4,014,300	0	(18,621)	0	0	4.700	8.826	MJSD	0	370,172	06/01/2018	12/30/2054
90432#-AA-3	Uncommon CP Lender II, LLC Promissory No				2.B	28,061,874	100.4910	27,936,618	27,800,000	27,813,127	0	(40,537)	0	0	4.400	4.057	JAJO	258,231	1,243,587	06/01/2018	02/28/2021
90432*-AA-7	Uncommon NSA Lender, LLC Senior Secured				2.C	2,625,108	101.4240	2,653,114	2,615,866	2,623,835	0	(446)	0	0	6.700	6.704	JAJO	37,000	178,184	06/01/2018	12/28/2035
90432*-AB-5	Uncommon NSA Lender, LLC Senior Secured				2.C	2,284,872	101.6050	2,313,844	2,277,293	2,283,876	0	(355)	0	0	7.750	7.773	JAJO	37,259	179,432	06/01/2018	12/28/2035
000000-00-0	Uncommon NSA Lender VI, LLC Senior Note				2.A	25,555,288	101.0340	25,554,657	25,293,250	25,845,077	0	289,789	0	0	6.700	6.444	JAJO	0	0	10/29/2020	04/20/2041
904764-AY-3	UNILEVER CAPITAL CORP CORPORATE			2	1.E FE	5,500,278	111.3360	6,401,847	5,750,000	5,553,509	0	27,185	0	0	2.900	3.505	MN	25,939	166,750	01/02/2019	05/05/2027
904764-BC-0	UNILEVER CAPITAL CORP CORPORATE			2	1.E FE	1,980,440	116.2620	2,325,240	2,000,000	1,984,534	0	1,833	0	0	3.500	3.622	MS	19,250	70,000	09/04/2018	03/22/2028
906548-CH-3	UNION ELECTRIC CO CORPORATE				1.F FE	30,873,046	170.8560	37,133,832	21,734,000	29,053,391	0	(231,120)	0	0	8.450	5.493	MS	540,754	1,836,523	02/09/2012	03/15/2039
906548-CJ-9	UNION ELECTRIC CO CORPORATE			2	1.F FE	3,018,741	121.8090	3,672,536	3,015,000	3,017,913	0	(97)	0	0	3.900	3.893	MS	34,622	117,585	09/06/2012	09/15/2042
906548-CL-4	UNION ELECTRIC CO CORPORATE			2	1.F FE	12,759,946	118.7100	16,938,767	14,269,000	12,917,123	0	31,098	0	0	3.650	4.280	AO	109,951	520,819	06/20/2016	04/15/2045
906548-CS-9	UNION ELECTRIC CO CORPORATE			2	1.F FE	5,971,320	104.1920	6,251,496	6,000,000	5,971,333	0	13	0	0	2.625	2.648	MS	35,875	0	10/01/2020	03/15/2051
907818-CF-3	UNION PACIFIC CORP DEBENTURES				2.A FE	11,225,578	135.1270	13,782,990	10,200,000	10,693,276	0	(46,803)	0	0	6.625	5.862	FA	281,563	675,750	07/08/2003	02/01/2029
907818-CS-5	UNION PACIFIC CORP BOND				2.A FE	3,383,280	130.7990	4,708,760	3,600,000	3,464,496	0	7,271	0	0	5.375	5.804	JD	16,125	193,500	01/23/2004	06/01/2033
907818-CU-0	UNION PACIFIC CORP BOND				2.A FE	6,474,660	140.9880	8,354,929	5,926,000	6,305,492	0	(18,921)	0	0	6.250	5.561	MN	61,729	370,375	08/03/2010	05/01/2034
907818-DF-2	UNION PACIFIC CORP CORP				2.A FE	5,357,717	132.6620	6,633,084	5,000,000	5,290,985	0	(8,342)	0	0	5.780	5.298	JJ	133,261	289,000	12/21/2010	07/15/2040
907818-DJ-4	UNION PACIFIC CORP CORPORATE			2	2.A FE	1,756,274	128.6750	2,084,541	1,620,000	1,732,430	0	(3,467)	0	0	4.750	4.235	MS	22,658	76,950	02/01/2013	09/15/2041
907818-DL-9	UNION PACIFIC CORP CORPORATE			2	2.A FE	11,912,482	121.2290	14,336,526	11,826,000	11,898,651	0	(2,205)	0	0	4.300	4.255	JD	22,601	508,518	04/01/2016	06/15/2042
907818-DP-0	UNION PACIFIC CORP CORPORATE			2	2.A FE	1,444,364	119.9040	1,738,614	1,450,000	1,445,193	0	123	0	0	4.250	4.273	AO	13,010	61,625	03/27/2013	04/15/2043
907818-DR-6	UNION PACIFIC CORP CORPORATE			2	2.A FE	9,860,500	108.8030	10,880,257	10,000,000	9,950,682	0	14,510	0	0	3.646	3.814	FA	137,738	364,600	01/15/2014	02/15/2024
907818-DT-2	UNION PACIFIC CORP			2	2.A FE	26,385,337	128.7600	31,526,860	24,485,000	26,177,069	0	(43,968)	0	0	4.821	4.336	FA	491,842	1,180,422	04/01/2016	02/01/2044
907818-DU-9	UNION PACIFIC CORP CORPORATE			2	2.A FE	2,183,760	124.2080	2,484,166	2,000,000	2,163,137	0	(4,313)	0	0	4.750	4.186	JD	4,222	95,000	10/06/2015	12/15/2043
907818-DX-3	UNION PACIFIC CORP CORPORATE			2	2.A FE	164,386	125.6370	180,918	144,000	162,279	0	(479)	0	0	4.850	4.000	JD	310	6,984	04/01/2016	06/15/2044
907818-EF-1	UNION PACIFIC CORP CORPORATE			2	2.A FE	9,693,700	122.4890	12,248,875	10,000,000	9,722,828	0	6,191	0	0	4.050	4.231	MN	51,750	405,000	11/13/2015	11/15/2045
907818-EG-9	UNION PACIFIC CORP CORPORATE			2	2.A FE	11,301,845	132.9020	16,097,052	12,112,000	11,325,291	0	5,031	0	0	4.375	4.725	MN	67,709	529,900	11/13/2015	11/15/2065
907818-EJ-3	UNION PACIFIC CORP CORPORATE			2	2.A FE	2,048,260	122.8110	2,456,222	2,000,000	2,044,293	0	(1,054)	0	0	4.050	3.909	MS	27,000	81,000	01/05/2017	03/01/2046
907818-EK-0	UNION PACIFIC CORP CORPORATE			2	2.A FE	14,559,332	111.3510	16,354,126	14,687,000	14,570,180	0	2,762	0	0	3.350	3.396	FA	185,872	492,015	10/18/2016	08/15/2046
907818-EM-6	UNION PACIFIC CORP CORPORATE			2	2.A FE	3,698,746	122.6850	4,930,721	4,019,000	3,716,567	0	4,717	0	0	3.799	4.239	AO	38,170	152,682	12/22/2016	10/01/2051
907818-EW-4	UNION PACIFIC CORP CORPORATE			2	2.A FE	32,498,862	132.7210	43,001,520	32,400,000	32,499,367	0	(1,893)	0	0	4.500	4.480	MS	449,550	1,456,425	05/12/2020	09/10/2048
907818-EX-2	UNION PACIFIC CORP CORPORATE			2	2.A FE	15,753,050	124.1790	18,626,865	15,000,000	15,739,035	0	(7,565)	0	0	4.800	4.525	MS	222,000	720,000	08/31/2018	09/10/2058
907818-EY-0	UNION PACIFIC CORP CORPORATE			2	2.A FE	1,316,933	118.8280	1,437,814	1,210,000	1,308,545	0	(8,541)	0	0	3.950	2.722	MS	14,737	28,045	04/09/2020	09/10/2028
907818-FG-8	UNION PACIFIC CORP CORPORATE			2	2.A FE	2,783,970	123.2740	3,328,398	2,700,000	2,783,395	0	(575)	0	0	3.839	3.688	MS	29,080	51,827	05/29/2020	03/20/2060
90932J-AA-0	UNITED AIRLINES INC UNITED AIRLINES INC				1.E FE	192,120	95.1130	182,732	192,120	192,120	0	0	0	0	2.700	2.699	MN	865	5,879	09/03/2019	05/01/2032
90964*-AG-0	United Bottling Mngmt Co., LLC Senior Un				2.A PL	5,600,000	112.7560	6,314,343	5,600,000	5,600,000	0	0	0	0	3.990	3.990	JD	6,207	223,440	12/21/2016	12/21/2026
911312-AJ-5	UNITED PARCEL SERVICE CORPORATE				1.G FE	15,453,932	155.9640	18,597,122	11,924,000	14,752,593	0	(111,989)	0	0	6.200	4.228	JJ	340,894	739,288	12/07/2016	01/15/2038
911312-AN-6	UNITED PARCEL SERVICE CORPORATE			2	1.G FE	8,751,996	138.3090	10,568,161	7,641,000	8,596,961	0	(33,422)	0	0	4.875	3.933	MN	47,597	372,499	06/22/2016	11/15/2040
911312-AQ-9	UNITED PARCEL SERVICE CORPORATE				1.G FE	106,162	103.7580	119,322	115,000	113,079	0	1,045	0	0	2.450	3.440	AO	704	2,818	08/20/2013	10/01/2022
911312-AR-7	UNITED PARCEL SERVICE CORPORATE				1.G FE	21,021,517	120.4310	26,729,755	22,195,000	21,208,615	0	27,752	0	0	3.625	3.928	AO	201,142	804,569	06/18/2013	10/01/2042
911312-AY-2	UNITED PARCEL SERVICE CORPORATE			2	1.G FE	822,042	108.9620	980,660	900,000	840,141	0	8,977	0	0	2.400	3.669	MN	2,760	21,600	12/07/2018	11/15/2026
911312-AZ-9	UNITED PARCEL SERVICE CORPORATE			2	1.G FE	926,800	119.8740	1,120,819	935,000	927,493	0	177	0	0	3.400	3.447	MN	4,062	31,790	10/19/2016	11/15/2046
911312-BH-8	UNITED PARCEL SERVICE CORP FLOATER				1.G FE	49,962,000	100.0240	50,011,781	50,000,000	49,995,508	0	18,183	0	0	0.375	2.983	JAJO	47,933	804,735	02/25/2019	04/01/2021
911312-BJ-4	UNITED PARCEL SERVICE CORP FLOATER				1.G FE	29,625,600	100.6610	30,198,191	30,000,000	29,713,327	0	87,727	0	0	0.675	2.317	JAJO	51,760	200,026	04/17/2020	04/01/2023
911312-BK-1	UNITED PARCEL SERVICE CORPORATE			2	1.G FE	29,085,300	104.7000	31,409,898	30,000,000	29,496,923	0	211,724	0	0	2.500	3.278	AO	187,500	750,000	01/08/2019	04/01/2023
911312-BQ-8	UNITED PARCEL SERVICE CORPORATE			2	1.G FE	9,993,300	133.6780	13,367,823	10,000,000	9,992,966	0	117	0	0	4.250	4.254	MS	125,139	425,000	03/13/2019	03/15/2049
911312-BV-7	UNITED PARCEL SERVICE CORPORATE			2	1.G FE	16,808,759	141.9910	23,982,248	16,890,000	16,809,375	0	616	0	0	5.200	5.239	AO	219,570	456,218	03/19/2020	04/01/2040
911312-BW-5	UNITED PARCEL SERVICE CORPORATE			2	1.G FE	14,912,700	150.8940	22,634,113	15,000,000	14,912,531	0	(169)	0	0	5.300	5.339	AO	198,750	412,958	03/19/2020	04/01/2050
911365-BL-7	UNITED RENTALS NA INC CORPORATE			2	3.C FE	2,050,000	111.3820	2,227,639	2,000,000	2,043,506	0	(5,038)	0	0	5.250	4.881	JJ	48,417	123,958	08/14/2019	01/15/2030
91159H-HA-1	US BANCORP SR NT CORPORATE			2	1.E FE	12,433,141	101.1590	11,855,850	11,720,000	11,752,022	0	(100,896)	0	0	4.125	3.234	MN	49,688	483,450	08/16/2013	05/24/2021
91159H-HC-7	US BANCORP SR NT CORPORATE			2	1.E FE	4,490,003	103.0590	4,805,664	4,663,000	4,635,240	0	22,043	0	0	3.000	3.506	MS	41,190	139,890	08/23/2013	03/15/2022
91159H-HG-8	US BANCORP SR NT CORPORATE			2	1.E FE	15,263,656	110.0390	16,553,120	15,043,000	15,118,817	0	(23,737)	0	0	3.700	3.520	JJ	233,459	556,591	04/09/2014	01/30/2024
91159H-HM-5	US BANCORP SR NT CORPORATE			2	1.G FE	7,127,172	111.5430	7,818,042	7,009,000	7,102,534	0	(16,362)	0	0	3.100	2.824	AO	38,627	217,279	06/21/2019	04/27/2026
91159H-HN-3	US BANCORP SR NT CORPORATE			2	1.E FE	17,857,339	108.5990	20,653,403	19,018,000	18,153,937	0	139,411	0	0	2.375	3.275	JJ	199,491	451,678	03/21/2019	07/22/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91159H-HP-8	US BANCORP SR NT CORPORATE			2	1.E FE	9,719,762	102.3070	10,103,794	9,876,000	9,818,884	0	51,862	0	0	2.625	3.181	JJ	113,060	259,245	01/17/2019	01/24/2022
91159H-HR-4	US BANCORP SR NT CORPORATE			2	1.E FE	16,157,120	112.8420	18,054,746	16,000,000	16,106,138	0	(15,662)	0	0	3.150	3.030	AO	89,600	504,000	08/09/2017	04/27/2027
91159H-HU-7	US BANCORP SR NT CORPORATE			2	1.E FE	13,907,333	115.6540	16,099,062	13,920,000	13,910,329	0	1,673	0	0	3.950	3.965	MN	67,203	549,840	11/13/2018	11/17/2025
91159H-HW-3	US BANCORP SR NT CORPORATE			2	1.F FE	7,856,420	111.8580	8,523,597	7,620,000	7,830,459	0	(22,321)	0	0	3.000	2.629	JJ	95,885	229,235	12/19/2019	07/30/2029
91159H-JA-9	US BANCORP SR NT CORPORATE			2	1.E FE	7,298,953	100.1890	7,353,875	7,340,000	7,300,587	0	1,634	0	0	1.375	1.435	JJ	45,136	0	09/17/2020	07/22/2030
911684-AD-0	UNITED STATES CELLULAR CORP BOND				3.B FE	6,084,683	130.4460	7,705,459	5,907,000	6,024,701	0	(5,677)	0	0	6.700	6.470	JD	17,590	395,769	02/11/2004	12/15/2033
000000-00-0	The US Fund for UNICEF Senior Note				5.B GI	18,287,566	99.8180	18,466,392	18,500,000	18,354,122	0	38,867	0	0	3.600	3.810	DEC	1,850	709,892	10/15/2019	06/30/2024
913017-AS-8	UNITED TECHNOLOGIES CORP DEBENTURES				2.A FE	857,815	101.2510	698,631	690,000	692,156	0	(13,668)	0	0	8.750	6.660	MS	20,125	60,375	05/06/1998	03/01/2021
913017-AT-6	UNITED TECHNOLOGIES CORP NOTES				2.A FE	1,156,781	135.6670	1,431,286	1,055,000	1,149,533	0	(8,054)	0	0	6.700	5.191	FA	29,452	55,610	03/30/2020	08/01/2028
913017-BA-6	UNITED TECHNOLOGIES CORP DEBENTURES				2.A FE	25,180,804	145.2960	33,955,585	23,370,000	24,302,282	0	(79,177)	0	0	7.500	6.870	MS	516,087	1,752,750	08/20/2003	09/15/2029
913017-BK-4	UNITED TECHNOLOGIES CORP CORPORATE				2.A FE	16,681,613	145.4500	24,234,877	16,662,000	16,686,070	0	(1,907)	0	0	6.050	6.029	JD	84,004	1,008,051	04/27/2015	06/01/2036
913017-BP-3	UNITED TECHNOLOGIES CORP CORPORATE				2.A FE	249,443	149.4000	279,377	187,000	238,924	0	(2,027)	0	0	6.125	3.921	JJ	5,281	11,454	04/27/2015	07/15/2038
913017-BS-7	UNITED TECHNOLOGIES CORP CORPORATE				2.A FE	15,670,879	146.5420	21,541,745	14,700,000	15,490,200	0	(27,014)	0	0	5.700	5.229	AO	176,890	837,900	04/27/2015	04/15/2040
913017-BT-5	UNITED TECHNOLOGIES CORP CORPORATE				2.A FE	26,059,059	130.4280	32,743,859	25,105,000	25,913,166	0	(24,806)	0	0	4.500	4.261	JD	94,144	1,129,725	04/27/2015	06/01/2042
913017-CA-5	UNITED TECHNOLOGIES CORP CORPORATE			2	2.A FE	2,449,140	126.3020	2,526,037	2,000,000	2,442,923	0	(6,217)	0	0	4.150	2.863	MN	10,606	41,500	07/02/2020	05/15/2045
913026-AU-4	UNITED TEL FLA 1ST MORTGAGE				2.C FE	9,982,616	109.2080	10,774,480	9,866,000	9,887,234	0	(7,546)	0	0	7.125	7.029	JJ	324,139	702,953	01/25/1994	07/15/2023
91302L-AK-3	UNITED TECHNOLOGIES NOTES				1.G FE	12,430,700	100.6360	10,063,576	10,000,000	10,020,096	0	(194,588)	0	0	9.320	7.253	JD	41,422	932,000	02/09/1994	02/05/2021
91324P-AR-3	UNITEDHEALTH GROUP INC CORPORATE				1.G FE	32,673,185	149.9750	48,669,798	32,452,000	32,676,550	0	(13,461)	0	0	5.800	5.718	MS	554,208	1,882,216	04/27/2015	03/15/2036
91324P-AX-0	UNITEDHEALTH GROUP INC CORPORATE				1.G FE	1,308,615	159.0390	1,502,919	945,000	1,242,589	0	(12,708)	0	0	6.500	3.891	JD	2,730	61,425	04/27/2015	06/15/2037
91324P-BE-1	UNITEDHEALTH GROUP INC CORPORATE				1.G FE	3,221,209	159.0330	6,862,293	4,315,000	3,376,899	0	19,407	0	0	6.625	9.086	MN	36,528	285,869	04/27/2015	11/15/2037
91324P-BK-7	UNITEDHEALTH GROUP INC CORPORATE				1.G FE	7,709,861	164.0360	10,211,219	6,225,000	7,397,566	0	(42,385)	0	0	6.875	5.190	FA	161,677	427,969	04/27/2015	02/15/2038
91324P-BQ-4	UNITEDHEALTH GROUP INC CORPORATE			2	1.G FE	2,084,565	152.9600	2,676,794	1,750,000	2,042,964	0	(9,001)	0	0	5.950	4.641	FA	39,336	104,125	12/07/2015	02/15/2041
91324P-BU-5	UNITEDHEALTH GROUP INC CORPORATE			2	1.G FE	9,389,675	135.9500	11,803,160	8,682,000	9,280,481	0	(18,883)	0	0	4.625	4.117	MN	51,308	401,543	04/27/2015	11/15/2041
91324P-BW-1	UNITEDHEALTH GROUP INC CORPORATE			2	1.G FE	5,862,436	130.7080	7,143,173	5,465,000	5,814,117	0	(10,780)	0	0	4.375	3.921	MS	70,400	239,094	04/12/2016	03/15/2042
91324P-CA-8	UNITEDHEALTH GROUP INC CORPORATE			2	1.G FE	2,869,224	126.5840	3,721,562	2,940,000	2,881,821	0	1,478	0	0	3.950	4.083	AO	24,516	116,130	07/31/2017	10/15/2042
91324P-CC-4	UNITEDHEALTH GROUP INC CORPORATE				1.G FE	6,613,423	105.6370	7,077,668	6,700,000	6,678,090	0	9,388	0	0	2.875	3.028	MS	56,717	192,625	05/29/2013	03/15/2023
91324P-CD-2	UNITEDHEALTH GROUP INC CORPORATE			2	1.G FE	10,225,581	131.7260	13,715,260	10,412,000	10,253,461	0	4,045	0	0	4.250	4.356	MS	130,295	442,510	04/27/2015	03/15/2043
91324P-CN-0	UNITEDHEALTH GROUP INC CORPORATE				1.G FE	1,997,540	104.7540	2,095,086	2,000,000	1,999,384	0	371	0	0	3.350	3.370	JJ	30,894	67,000	07/20/2015	07/15/2022
91324P-CR-1	UNITEDHEALTH GROUP INC CORPORATE				1.G FE	33,728,431	140.5750	41,469,767	29,500,000	33,344,830	0	(92,199)	0	0	4.750	3.918	JJ	646,132	1,401,250	07/27/2017	07/15/2045
91324P-CX-8	UNITEDHEALTH GROUP INC CORPORATE			2	1.G FE	18,089,782	132.4160	23,911,726	18,058,000	18,088,715	0	(669)	0	0	4.200	4.189	JJ	349,723	758,436	08/28/2018	01/15/2047
91324P-CZ-3	UNITEDHEALTH GROUP INC CORPORATE			2	1.G FE	15,237,000	133.0060	19,950,961	15,000,000	15,225,797	0	(4,836)	0	0	4.250	4.154	AO	134,583	637,500	08/22/2018	04/15/2047
91324P-DE-9	UNITEDHEALTH GROUP INC CORPORATE				1.G FE	5,592,300	112.1900	5,609,524	5,000,000	5,565,684	0	(26,616)	0	0	2.950	1.209	AO	31,139	73,750	08/28/2020	10/15/2027
91324P-DU-3	UNITEDHEALTH GROUP INC CORPORATE			2	1.G FE	13,254,248	125.0530	16,632,000	13,300,000	13,255,321	0	979	0	0	3.700	3.719	FA	185,904	519,439	07/23/2019	08/15/2049
91324P-DV-1	UNITEDHEALTH GROUP INC CORPORATE			2	1.G FE	13,021,500	129.7710	12,977,129	10,000,000	12,999,651	0	(21,849)	0	0	3.875	2.625	FA	146,389	193,750	07/07/2020	08/15/2059
913543-C*-3	Universal Forest Products Senior Note				2.B	10,000,000	104.9880	10,498,817	10,000,000	10,000,000	0	0	0	0	3.890	3.890	JD	15,128	389,000	12/17/2012	12/19/2022
913543-C@-1	Universal Forest Products Senior Note				2.B	22,000,000	109.3560	24,058,360	22,000,000	22,000,000	0	0	0	0	3.980	3.980	JD	34,051	875,600	12/17/2012	12/17/2024
913543-E*-1	Universal Forest Products Sr. Unsecured				2.A IF	1,850,000	105.8700	1,958,599	1,850,000	1,850,000	0	0	0	0	3.150	3.150	FA	22,824	0	08/10/2020	08/10/2035
000000-00-0	Universal Forest Products Sr. Unsecured				2.A	1,350,000	97.2430	1,312,774	1,350,000	1,350,000	0	0	0	0	3.040	3.040	FA	16,074	0	08/10/2020	08/10/2032
000000-00-0	Universal Forest Products Sr. Unsecured				2.A	43,400,000	106.4110	46,182,535	43,400,000	43,400,000	0	0	0	0	3.080	3.080	FA	523,549	0	08/10/2020	08/10/2033
91529Y-AJ-5	UNUM GROUP CORPORATE				2.C FE	6,360,076	122.1610	6,616,235	5,416,000	6,295,551	0	(23,590)	0	0	5.750	4.559	FA	117,648	311,420	03/26/2018	08/15/2042
91529Y-AK-2	UNUM GROUP CORPORATE				2.C FE	9,725,730	108.9090	10,275,553	9,435,000	9,594,079	0	(46,285)	0	0	4.000	3.439	MS	111,123	377,400	01/22/2018	03/15/2024
91529Y-AL-0	UNUM GROUP CORPORATE				2.C FE	4,028,165	111.0250	4,414,369	3,976,000	4,010,136	0	(6,354)	0	0	3.875	3.679	MN	23,966	154,070	01/18/2018	11/05/2025
91529Y-AN-6	UNUM GROUP CORPORATE			2	2.B FE	17,983,811	112.6400	19,497,947	17,310,000	17,911,173	0	(62,357)	0	0	4.000	3.509	JD	30,773	692,400	12/26/2019	06/15/2029
915310-AA-3	UON (FIC) Pass-Through Trust Senior Note				1.B	15,505,264	128.6580	19,948,718	15,505,264	15,505,264	0	0	0	0	4.660	4.705	MON	32,113	722,545	08/26/2014	07/15/2045
91803*-AP-3	Utilities, Inc. Collateral Trust Notes				2.B	9,433,030	130.1400	10,411,174	8,000,000	8,922,321	0	(43,838)	0	0	6.580	4.745	JJ	236,880	526,400	01/01/2013	07/21/2036
918204-AT-5	V F CORP CORPORATE				1.G FE	3,975,640	139.1860	5,567,430	4,000,000	3,980,881	0	598	0	0	6.450	6.496	MN	43,000	258,000	10/10/2007	11/01/2037
918204-AV-0	V F CORP CORPORATE			2	1.G	0	0.0000	0	0	0	0	0	0	0	3.500	0.000	MS	0	26	03/01/2020	09/01/2021
918204-AZ-1	V F CORP CORPORATE				1.G FE	74,986,500	102.0660	76,549,251	75,000,000	74,990,163	0	3,663	0	0	2.050	2.059	AO	290,417	768,750	04/21/2020	04/23/2022
91913Y-AB-6	VALERO ENERGY NOTES				2.B	16,882,972	140.9530	19,000,523	13,480,000	15,666,596	0	(169,348)	0	0	8.750	6.400	JD	52,422	1,179,500	04/03/2018	06/15/2030
91913Y-AE-0	VALERO ENERGY NOTES				2.B FE	6,016,450	138.8420	6,942,075	5,000,000	5,610,633	0	(36,988)	0	0	7.500	5.994	AO	79,167	375,000	03/18/2004	04/15/2032
91913Y-AL-4	VALERO ENERGY CORPORATE				2.B FE	11,648,425	132.6150	12,227,119	9,220,000	11,380,866	0	(86,897)	0	0	6.625	4.577	JD	27,148	610,825	01/31/2018	06/15/2037
91913Y-AT-7	VALERO ENERGY CORPORATE				2.B FE	4,268,400	116.6750	4,667,014	4,000,000	4,250,110	0	(5,649)	0	0	4.900	4.474	MS	57,711	196,000	08/04/2017	03/15/2045
91913Y-AW-0	VALERO ENERGY CORPORATE			2	2.B FE	8,972,653	112.5340	9,994,107	8,881,000	8,958,635	0	(8,255)	0	0	4.000	3.870	AO	88,810	355,240	05/22/2019	04/01/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91914J-AA-0	VALERO ENERGY PARTNERS LP CORPORATE			2	2.B FE	8,636,981	116.0180	9,274,492	7,994,000	8,535,506	0	(85,557)	0	0	4.375	3.072	JD	15,544	349,738	10/18/2019	12/15/2026
91914J-AB-8	VALERO ENERGY PARTNERS LP CORPORATE			2	2.B FE	3,034,350	115.8920	3,476,745	3,000,000	3,027,986	0	(3,375)	0	0	4.500	4.343	MS	39,750	135,000	01/31/2019	03/15/2028
92203#-AW-8	The Vanguard Group Inc. Sr. Unsecured				1.G	62,600,000	100.0730	62,645,695	62,600,000	62,600,000	0	0	0	0	2.670	2.670	FA	612,854	0	08/19/2020	08/22/2040
92239M-C@-8	Vectren Utility Holdings, Inc Senior Not				2.A	7,174,687	107.9240	7,725,555	7,158,312	7,165,000	0	(2,156)	0	0	3.720	3.686	JD	19,232	266,289	04/01/2016	12/05/2023
92241*-AG-1	Vector Pipeline LP Senior Note				1.G	1,000,000	105.3680	1,053,684	1,000,000	1,000,000	0	0	0	0	3.740	3.757	MJSD	3,117	37,400	12/02/2013	02/28/2023
92241*-AH-9	Vector Pipeline LP Senior Note				1.G	5,148,000	105.6600	5,439,371	5,148,000	5,148,000	0	0	0	0	3.500	3.514	MJSD	15,015	180,180	12/02/2013	06/01/2026
92277G-AF-4	VENTAS REALTY LP / VENTAS CAPI CORPORATE			2	2.A FE	505,676	110.2040	558,733	507,000	505,837	0	26	0	0	4.375	4.390	FA	9,242	22,181	04/27/2015	02/01/2045
92343V-AF-1	Verizon Communications CORPORATE				2.A FE	11,877,270	141.5330	16,983,912	12,000,000	11,906,274	0	3,180	0	0	6.250	6.326	AO	187,500	750,000	04/11/2007	04/01/2037
92343V-AK-0	Verizon Communications CORPORATE				2.A FE	4,515,525	133.0150	5,985,673	4,500,000	4,511,668	0	(381)	0	0	6.400	6.374	FA	108,800	288,000	02/07/2008	02/15/2038
92343V-BE-3	Verizon Communications CORPORATE				2.A FE	715,107	131.6420	916,229	696,000	712,988	0	(481)	0	0	4.750	4.567	MN	5,510	33,060	04/01/2016	11/01/2041
92343V-BS-2	Verizon Communications CORPORATE				2.A FE	57,110,093	141.8090	78,943,439	55,669,000	56,805,575	0	(63,818)	0	0	6.400	6.155	MS	1,049,051	3,562,816	04/01/2016	09/15/2033
92343V-BT-0	Verizon Communications CORPORATE				2.A FE	83,553,297	162.4960	129,064,350	79,426,000	83,078,320	0	(80,217)	0	0	6.550	6.161	MS	1,531,819	5,202,403	04/01/2016	09/15/2043
92343V-CM-4	Verizon Communications CORPORATE				2.A FE	30,155,783	140.0030	39,049,767	27,892,000	30,097,232	0	(27,684)	0	0	5.012	4.549	FA	504,814	1,397,947	04/09/2019	08/21/2054
92343V-CQ-5	Verizon Communications CORPORATE			2	2.A FE	1,957,212	124.8420	2,396,966	1,920,000	1,948,925	0	(1,590)	0	0	4.400	4.250	MN	14,080	84,480	04/27/2015	11/01/2034
92343V-CX-0	Verizon Communications CORPORATE				2.A FE	34,042,675	129.4960	46,556,550	35,952,000	34,185,251	0	27,175	0	0	4.522	4.838	MS	478,693	1,625,749	03/22/2019	09/15/2048
92343V-CZ-5	Verizon Communications CORPORATE				2.A FE	42,532,245	133.9720	56,881,774	42,458,000	42,567,629	0	(4,982)	0	0	4.672	4.648	MS	584,071	1,983,638	05/28/2019	03/15/2055
92343V-DS-0	Verizon Communications CORPORATE				2.A FE	15,457,320	138.5290	19,506,289	14,081,000	15,426,958	0	(24,543)	0	0	5.012	4.392	AO	148,989	705,740	02/25/2020	04/15/2049
92343V-EK-6	Verizon Communications CORPORATE				2.A FE	35,175,140	133.9050	37,530,986	28,028,000	33,720,344	0	(567,693)	0	0	6.800	3.919	MN	317,651	1,905,904	05/10/2018	05/01/2029
92343V-FD-1	Verizon Communications CORPORATE			2	2.A FE	3,335,000	121.2540	4,043,829	3,335,000	3,335,000	0	0	0	0	4.000	4.000	MS	36,685	67,441	03/17/2020	03/22/2050
92344G-AX-4	VERIZON COMMUNICATIONS CORPORATE				2.A FE	4,964,300	140.9170	7,045,864	5,000,000	4,974,638	0	1,038	0	0	5.850	5.901	MS	86,125	292,500	09/08/2005	09/15/2035
92345Y-AA-4	Verisk Analytics, Inc. CORPORATE				2.B FE	5,284,900	101.6420	5,082,120	5,000,000	5,054,384	0	(161,419)	0	0	5.800	2.486	MN	48,333	290,000	07/22/2019	05/01/2021
924172-E@-4	Vermont Electric Power Co, Inc Senior No				1.F	6,638,400	128.0350	8,499,470	6,638,400	6,638,400	0	0	0	0	6.260	6.308	JAJO	103,891	415,564	03/04/2004	01/01/2034
925524-AH-3	VIACOM INC COMPANY GUARNT				2.B FE	61,306,203	149.9300	81,711,698	54,500,000	58,271,476	0	(277,494)	0	0	7.875	6.865	JJ	1,800,203	4,291,875	08/05/2005	07/30/2030
925524-AX-8	VIACOM INC CORPORATE				2.B FE	27,761,557	144.4560	37,838,774	26,194,000	27,388,520	0	(51,670)	0	0	6.875	6.379	AO	305,142	1,800,838	04/11/2012	04/30/2036
92553P-AU-6	VIACOM INC CL B CORPORATE			2	2.B FE	4,576,523	138.9470	5,949,692	4,282,000	4,541,971	0	(6,645)	0	0	5.850	5.363	MS	83,499	250,497	12/07/2015	09/01/2043
927804-FA-7	Virginia Electric Power CORPORATE				2.A FE	10,013,800	145.0890	14,508,945	10,000,000	10,009,444	0	(400)	0	0	6.000	5.990	JJ	276,667	600,000	01/20/2006	01/15/2036
927804-FB-5	Virginia Electric Power CORPORATE				2.A FE	23,568,294	145.5990	33,349,394	22,905,000	23,430,064	0	(24,462)	0	0	6.000	5.758	MN	175,605	1,374,300	04/27/2015	05/15/2037
927804-FE-9	Virginia Electric Power CORPORATE				2.A FE	29,275,862	150.0820	38,533,670	25,675,000	28,493,640	0	(100,596)	0	0	6.350	5.354	MN	140,392	1,630,363	04/29/2011	11/30/2037
927804-FG-4	Virginia Electric Power CORPORATE				2.A FE	1,638,796	184.5060	1,811,850	982,000	1,534,847	0	(20,176)	0	0	8.875	4.321	MN	11,136	87,153	04/27/2015	11/15/2038
927804-FL-3	Virginia Electric Power CORPORATE			2	2.A FE	1,271,789	125.1940	1,498,571	1,197,000	1,263,697	0	(2,016)	0	0	4.000	3.625	JJ	22,078	47,880	09/20/2016	01/15/2043
927804-FP-4	Virginia Electric Power CORPORATE			2	2.A FE	2,675,875	135.0160	3,496,904	2,590,000	2,664,747	0	(2,160)	0	0	4.650	4.436	FA	45,498	120,435	04/27/2015	08/15/2043
927804-FQ-2	Virginia Electric Power CORPORATE			2	1.F FE	4,915,052	107.8500	5,311,601	4,925,000	4,921,402	0	1,033	0	0	3.450	3.474	FA	64,189	169,913	02/04/2014	02/15/2024
927804-FR-0	Virginia Electric Power CORPORATE			2	1.F FE	18,268,034	131.6740	23,220,644	17,635,000	18,229,323	0	(14,225)	0	0	4.450	4.214	FA	296,464	718,119	03/30/2020	02/15/2044
927804-FT-6	Virginia Electric Power CORPORATE			2	1.F FE	18,530,989	128.2330	24,333,500	18,976,000	18,576,472	0	8,959	0	0	4.200	4.340	MN	101,838	796,992	09/15/2017	05/15/2045
927804-FW-9	Virginia Electric Power CORPORATE			2	2.A FE	9,737,564	127.5050	12,319,542	9,662,000	9,732,827	0	(1,786)	0	0	4.000	3.952	MN	49,384	386,480	09/15/2017	11/15/2046
927804-FX-7	Virginia Electric Power CORPORATE			2	2.A FE	2,358,706	114.1650	2,534,460	2,220,000	2,338,111	0	(18,153)	0	0	3.500	2.532	MS	22,878	77,700	11/07/2019	03/15/2027
927804-GA-6	Virginia Electric Power CORPORATE			2	1.F FE	522,034	140.3160	736,661	525,000	522,118	0	49	0	0	4.600	4.635	JD	2,013	24,150	11/26/2018	12/01/2048
927804-GD-0	Virginia Electric Power CORPORATE			2	1.F FE	5,687,982	100.8820	5,831,004	5,780,000	5,688,038	0	56	0	0	2.450	2.526	JD	6,294	0	12/01/2020	12/15/2050
92783#-AA-4	Virginia Intl. Gateway, Inc. Debt in Inf				1.G PL	22,460,330	112.8720	25,351,385	22,460,330	22,460,330	0	0	0	0	3.930	3.948	MJSD	2,452	882,691	08/22/2014	06/30/2030
92826C-AC-6	Visa Inc CORPORATE			2	1.D FE	9,729,331	104.6770	10,012,383	9,565,000	9,611,660	0	(25,162)	0	0	2.800	2.520	JD	12,647	267,820	02/08/2016	12/14/2022
92826C-AE-2	Visa Inc CORPORATE			2	1.D FE	5,267,610	129.8640	6,752,930	5,200,000	5,256,561	0	(2,902)	0	0	4.150	4.048	JD	10,191	215,800	12/07/2016	12/14/2035
92826C-AF-9	Visa Inc CORPORATE			2	1.D FE	28,681,663	136.8850	34,273,142	25,038,000	28,591,657	0	(60,007)	0	0	4.300	3.409	JD	50,841	913,234	07/06/2020	12/14/2045
92826C-AH-5	Visa Inc CORPORATE			2	1.D FE	190,952	111.3690	222,739	200,000	192,747	0	949	0	0	2.750	3.358	MS	1,619	5,500	01/25/2019	09/15/2027
92826C-AJ-1	Visa Inc CORPORATE			2	1.D FE	3,758,220	126.4090	3,792,265	3,000,000	3,748,348	0	(9,872)	0	0	3.650	2.367	MS	32,242	54,750	07/06/2020	09/15/2047
92826C-AK-8	Visa Inc CORPORATE			2	1.D FE	10,272,500	109.2500	10,924,987	10,000,000	10,264,868	0	(7,632)	0	0	2.700	2.522	AO	57,000	144,750	04/20/2020	04/15/2040
92826C-AL-6	Visa Inc CORPORATE			2	1.D FE	20,874,525	106.2870	22,054,569	20,750,000	20,865,854	0	(8,671)	0	0	1.900	1.800	AO	83,231	211,362	07/15/2020	04/15/2027
92826C-AQ-5	Visa Inc CORPORATE			2	1.D FE	3,871,909	95.1240	3,947,661	4,150,000	3,874,221	0	2,313	0	0	2.000	2.311	FA	30,894	0	08/18/2020	08/15/2050
928538-AA-1	Vitro Flat Glass LLC Sr. Unsecured				2.C	62,000,000	100.3230	62,200,316	62,000,000	62,000,000	0	0	0	0	2.800	2.800	MJSD	4,822	0	12/30/2020	12/30/2026
928538-AB-9	Vitro Flat Glass LLC Sr. Unsecured				2.C	34,550,000	101.3960	35,032,460	34,550,000	34,550,000	0	0	0	0	3.430	3.430	MJSD	3,292	0	12/30/2020	12/30/2030
928668-BC-5	VOLKSWAGEN GROUP OF AMERICA FI CORPORATE				2.A FE	59,967,600	103.1630	61,897,655	60,000,000	59,976,422	0	8,822	0	0	2.900	2.928	MN	232,000	870,000	05/06/2020	05/13/2022
929160-AV-1	VULCAN MATLS CO CORPORATE			2	2.B FE	3,785,564	123.6040	4,412,665	3,570,000	3,781,801	0	(4,088)	0	0	4.500	4.112	JD	7,140	160,650	02/28/2020	06/15/2047
929160-AY-5	VULCAN MATLS CO CORPORATE			2	2.B FE	205,425	128.0740	211,322	165,000	205,310	0	(115)	0	0	4.700	3.313	MS	2,585	0	11/13/2020	03/01/2048
929160-AZ-2	VULCAN MATLS CO CORPORATE			2	2.B FE	4,395,960	114.4220	4,576,899	4,000,000	4,379,113	0	(16,847)	0	0	3.500	2.345	JD	11,667	75,056	07/14/2020	06/01/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92966*-AC-3	Wabash Valley Power Assoc. Inc Senior No				1.F	1,129,747	109.2350	1,234,080	1,129,747	1,129,747	0	0	0	0	5.560	5.607	JAJO	10,295	63,163	12/20/2004	12/19/2024
92966*-AD-1	Wabash Valley Power Assoc. Inc Senior No				1.F	806,962	109.2350	881,486	806,962	806,962	0	0	0	0	5.560	5.607	JAJO	7,353	45,116	01/20/2005	12/19/2024
92966*-AE-9	Wabash Valley Power Assoc. Inc Senior No				1.F	1,291,139	109.2350	1,410,377	1,291,139	1,291,139	0	0	0	0	5.560	5.605	JAJO	11,765	72,186	03/18/2005	12/19/2024
92966*-AF-6	Wabash Valley Power Assoc. Inc Senior No				1.F	3,388,286	109.9260	3,724,598	3,388,286	3,388,286	0	0	0	0	5.250	5.290	JAJO	29,153	178,873	07/20/2005	07/20/2025
92968*-AC-1	Wd-40 Company Sr. Unsecured				2.A IF	21,000,000	101.8590	21,390,311	21,000,000	21,000,000	0	0	0	0	2.690	2.690	MN	142,794	0	09/30/2020	11/15/2030
92976G-AG-6	WELLS FARGO BANK NA CORPORATE				2.A FE	185,818	141.9990	205,899	145,000	178,235	0	(1,460)	0	0	5.850	3.916	FA	3,534	8,483	04/27/2015	02/01/2037
92976G-AJ-0	WELLS FARGO BANK NA CORPORATE				2.A FE	43,963,503	152.3220	53,171,033	34,907,000	42,810,760	0	(307,426)	0	0	6.600	4.627	JJ	1,062,336	2,224,662	02/12/2020	01/15/2038
929771-AE-3	WACHOVIA CORP NEW SUB NOTES				2.B FE	5,811,000	123.4840	7,409,044	6,000,000	5,938,486	0	10,480	0	0	6.605	6.858	AO	99,075	396,300	03/26/1997	10/01/2025
929903-AM-4	WACHOVIA CORP BOND				2.B FE	5,409,486	134.5680	7,367,572	5,475,000	5,437,633	0	1,197	0	0	5.500	5.561	FA	125,469	301,125	04/27/2015	08/01/2035
93045#-AF-5	Wagner Equipment Company Senior Note				2.C	1,500,000	102.3190	1,534,787	1,500,000	1,500,000	0	0	0	0	3.510	3.509	FA	19,890	52,650	02/15/2013	02/15/2023
93105*-AP-4	Wakefern Food Corporation Senior Note				2.C	714,286	100.4840	717,745	714,286	714,286	0	0	0	0	5.020	5.050	FMAN	4,283	35,857	02/18/2011	02/18/2021
93105*-AR-0	Wakefern Food Corporation Sr. Secured				2.C	1,000,000	105.7360	1,057,357	1,000,000	1,000,000	0	0	0	0	3.000	3.011	MJSD	2,250	22,500	03/04/2020	03/04/2030
931142-AU-7	WAL MART STORES INC DEBENTURES				1.C FE	15,723,890	116.0540	17,773,614	15,315,000	15,396,299	0	(26,421)	0	0	6.750	6.533	AO	218,239	1,033,763	04/21/1998	10/15/2023
931142-BF-9	WAL MART STORES INC NOTES				1.C FE	19,749,285	153.1830	26,102,353	17,040,000	18,447,323	0	(111,371)	0	0	7.550	6.341	FA	486,019	1,286,520	05/16/2002	02/15/2030
931142-CB-7	WAL MART STORES INC CORPORATE				1.C FE	2,860,452	145.6750	3,787,552	2,600,000	2,813,902	0	(11,582)	0	0	5.250	4.430	MS	45,500	136,500	04/27/2015	09/01/2035
931142-CH-4	WAL MART STORES INC CORPORATE				1.C FE	1,889,710	128.0050	1,920,075	1,500,000	1,877,044	0	(12,666)	0	0	5.875	1.624	AO	21,052	29,375	12/08/2020	04/05/2027
931142-CK-7	WAL MART STORES INC CORPORATE				1.C FE	1,814,621	162.0780	2,095,675	1,293,000	1,720,115	0	(18,148)	0	0	6.500	3.801	FA	31,750	84,045	04/27/2015	08/15/2037
931142-CM-3	WAL MART STORES INC CORPORATE				1.C FE	25,172,271	159.3130	35,606,486	22,350,000	24,679,741	0	(87,584)	0	0	6.200	5.247	AO	292,537	1,385,700	12/07/2016	04/15/2038
931142-CS-0	WAL MART STORES INC CORPORATE				1.C FE	25,271,318	152.7760	35,008,641	22,915,000	24,855,328	0	(64,394)	0	0	5.625	4.918	AO	322,242	1,288,969	01/05/2016	04/01/2040
931142-CV-3	WAL MART STORES INC CORPORATE				1.C FE	9,846,500	140.9280	14,092,830	10,000,000	9,877,098	0	3,658	0	0	4.875	4.974	JJ	234,271	487,500	06/30/2010	07/08/2040
931142-CY-7	WAL MART STORES INC CORPORATE				1.C FE	5,717,647	145.2130	7,079,112	4,875,000	5,595,734	0	(23,840)	0	0	5.000	3.917	AO	44,688	243,750	12/07/2015	10/25/2040
931142-DB-6	WAL MART STORES INC CORPORATE				1.C FE	13,927,413	153.5660	16,339,471	10,640,000	13,328,987	0	(86,455)	0	0	5.625	3.823	AO	126,350	598,500	04/27/2015	04/15/2041
931142-DG-5	WAL MART STORES INC CORPORATE			2	1.C FE	13,195,175	129.0610	17,745,914	13,750,000	13,265,398	0	12,772	0	0	4.000	4.245	AO	122,222	550,000	11/23/2015	04/11/2043
931142-DK-6	WAL MART STORES INC CORPORATE			2	1.C FE	15,709,187	137.3520	19,575,341	14,252,000	15,540,357	0	(35,091)	0	0	4.750	4.123	AO	167,362	676,970	01/11/2016	10/02/2043
931142-DQ-3	WAL MART STORES INC CORPORATE			2	1.C FE	1,021,038	136.0890	1,360,889	1,000,000	1,018,757	0	(486)	0	0	4.300	4.171	AO	8,242	43,000	12/07/2015	04/22/2044
931142-EC-3	WAL MART STORES INC CORPORATE			2	1.C FE	37,520,959	135.3480	49,615,783	36,658,000	37,483,737	0	(17,006)	0	0	4.050	3.914	JD	8,248	1,484,649	08/30/2018	06/29/2048
931142-EE-9	WAL MART STORES INC CORPORATE			2	1.C FE	32,805,826	117.7020	35,199,943	29,906,000	32,677,300	0	(119,058)	0	0	3.700	2.275	JD	15,368	937,136	12/21/2020	06/26/2028
931142-EM-1	WAL MART STORES INC CORPORATE			2	1.C FE	28,062,908	112.5300	31,620,818	28,100,000	28,070,141	0	4,873	0	0	3.050	3.071	JJ	411,860	857,050	04/16/2019	07/08/2026
931422-AH-2	Walgreen Company CORPORATE				2.B FE	1,003,760	104.4850	1,044,846	1,000,000	1,000,747	0	(436)	0	0	3.100	3.053	MS	9,128	31,000	05/15/2013	09/15/2022
931427-AC-2	WALGREENS BOOTS ALLIANCE CORPORATE			2	2.B FE	67,112,283	113.1610	82,090,616	72,543,000	67,564,141	0	100,668	0	0	4.800	5.308	MN	415,913	3,482,064	02/10/2016	11/18/2044
93884P-DW-7	WASHINGTON GAS LIGHT CO CORPORATE			2	1.G FE	10,587,500	119.4830	12,629,328	10,570,000	10,585,932	0	(379)	0	0	3.796	3.787	MS	118,142	401,237	09/14/2016	09/15/2046
94106L-AN-9	WASTE MANAGEMENT INC COMPANY GUARNT				2.A FE	27,012,435	142.7090	34,164,553	23,940,000	25,899,980	0	(122,097)	0	0	7.750	6.672	MN	237,072	1,855,350	04/27/2015	05/15/2032
941848-C#-8	Waters Corp Senior Note				2.B	6,000,000	101.1280	6,067,653	6,000,000	6,000,000	0	0	0	0	3.400	3.400	JD	567	204,000	06/30/2014	06/30/2021
942682-A@-4	Watson Land Company Series B Senior Note				2.C	14,151,969	120.0170	16,984,809	14,151,969	14,151,969	0	0	0	0	6.570	6.660	MON	74,899	929,784	03/16/2009	06/01/2026
946898-AB-5	WBI Energy Transmission Sr. Unsecured				2.C	2,500,000	114.0970	2,852,435	2,500,000	2,500,000	0	0	0	0	4.480	4.480	MJSD	2,489	112,000	12/23/2015	12/23/2025
946898-AD-1	WBI Energy Transmission Senior Unsecured				2.C	1,910,000	116.2690	2,220,741	1,910,000	1,910,000	0	0	0	0	4.180	4.202	MJSD	3,548	79,838	06/15/2018	01/31/2033
946898-AE-9	WBI Energy Transmission Senior Unsecured				2.C	1,000,000	115.6150	1,156,145	1,000,000	1,000,000	0	0	0	0	4.170	4.170	MJSD	1,738	41,700	12/16/2019	12/16/2034
94973V-AH-0	ANTHEM INC NOTES				2.B FE	29,402,417	144.9780	42,768,446	29,500,000	29,430,330	0	2,886	0	0	5.950	5.974	JD	78,011	1,755,250	12/12/2006	12/15/2034
94973V-AL-1	ANTHEM INC CORPORATE				2.B FE	21,508,375	138.6610	31,046,285	22,390,000	21,755,365	0	24,705	0	0	5.850	6.139	JJ	603,970	1,309,815	04/18/2006	01/15/2036
94973V-AN-7	ANTHEM INC CORPORATE				2.B FE	11,179,750	144.2940	14,429,435	10,000,000	10,911,425	0	(33,323)	0	0	6.375	5.524	JD	28,333	637,500	09/28/2010	06/15/2037
94973V-AT-4	ANTHEM INC CORPORATE				2.B FE	15,963,933	142.9130	21,794,276	15,250,000	15,831,249	0	(16,226)	0	0	5.800	5.480	FA	334,144	884,500	08/23/2010	08/15/2040
94973V-AX-5	ANTHEM INC CORPORATE				2.B FE	2,560,714	103.7620	2,697,809	2,600,000	2,590,667	0	6,489	0	0	3.125	3.393	MN	10,382	81,250	01/26/2016	05/15/2022
94973V-AY-3	ANTHEM INC CORPORATE				2.B FE	12,837,643	130.6030	15,711,506	12,030,000	12,706,106	0	(19,197)	0	0	4.625	4.223	MN	71,094	556,388	04/27/2015	05/15/2042
94973V-BB-2	ANTHEM INC CORPORATE				2.B FE	10,017,598	131.4350	13,524,673	10,290,000	10,047,030	0	6,015	0	0	4.650	4.824	JJ	220,635	478,485	02/01/2016	01/15/2043
94973V-BK-2	ANTHEM INC CORPORATE			2	2.B FE	1,245,384	131.7360	1,505,746	1,143,000	1,233,457	0	(2,309)	0	0	4.650	4.116	FA	20,079	53,150	04/27/2015	08/15/2044
949746-JM-4	WELLS FARGO CO CORPORATE				2.A FE	361,956	136.7140	410,142	300,000	348,678	0	(2,554)	0	0	5.375	3.871	FA	6,450	16,125	04/27/2015	02/07/2035
949746-RF-0	WELLS FARGO CO				2.B FE	4,800,956	141.0160	5,654,731	4,010,000	4,711,961	0	(17,349)	0	0	5.606	4.390	JJ	103,658	224,801	04/27/2015	01/15/2044
949746-RW-3	WELLS FARGO CO CORPORATE				2.A FE	16,367,232	110.1860	18,511,307	16,800,000	16,463,634	0	56,788	0	0	3.000	3.415	AO	96,600	504,000	04/08/2019	04/22/2026
94974B-EV-8	Wells Fargo & Co NT CORPORATE				2.A FE	13,137,075	101.0280	12,628,479	12,500,000	12,518,746	0	(79,029)	0	0	4.600	3.949	AO	143,750	575,000	11/15/2011	04/01/2021
94974B-FJ-4	Wells Fargo & Co NT CORPORATE				2.B FE	9,820,720	106.0740	10,076,992	9,500,000	9,716,591	0	(98,755)	0	0	3.450	2.339	FA	125,638	327,750	12/09/2019	02/13/2023
94974B-FP-0	Wells Fargo & Co NT CORPORATE				2.B FE	6,461,513	138.3820	7,806,151	5,641,000	6,369,213	0	(18,179)	0	0	5.375	4.465	MN	49,692	303,204	12/07/2015	11/02/2043
94974B-FR-6	Wells Fargo & Co NT CORPORATE				2.A FE	16,097,749	100.1280	16,145,705	16,125,000	16,124,370	0	4,060	0	0	3.000	3.027	JJ	213,656	483,750	01/16/2014	01/22/2021
94974B-GE-4	Wells Fargo & Co NT CORPORATE				2.B FE	3,385,299	127.5750	4,101,531	3,215,000	3,366,703	0	(3,584)	0	0	4.650	4.330	MN	23,670	149,498	04/27/2015	11/04/2044

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
94974B-GK-0	Wells Fargo & Co NT CORPORATE				2.A FE	39,823,883	124.4600	50,723,477	40,755,000	39,904,297	0	19,495	0	0	3.900	4.033	MN	264,908	1,589,445	04/12/2019	05/01/2045
94974B-GL-8	Wells Fargo & Co NT CORPORATE				2.B FE	9,647,326	117.2720	10,319,900	8,800,000	9,528,995	0	(99,560)	0	0	4.300	2.903	JJ	167,127	378,400	10/22/2019	07/22/2027
94974B-GU-8	Wells Fargo & Co NT CORPORATE				2.B FE	16,260,141	130.9360	16,871,151	12,885,000	16,215,953	0	(44,187)	0	0	4.750	3.265	JD	40,803	306,019	06/12/2020	12/07/2046
94980V-AG-3	WELLS FARGO & CO CORPORATE				2.A FE	11,473,658	142.6250	12,930,391	9,066,000	11,158,819	0	(95,018)	0	0	5.950	3.957	FA	187,301	539,427	07/05/2017	08/26/2036
94988J-5R-4	WELLS FARGO BANK NA BANK NOTE			2	1.D FE	10,697,535	108.0280	11,575,197	10,715,000	10,705,156	0	3,413	0	0	3.550	3.586	FA	144,757	380,383	08/07/2018	08/14/2023
94988J-5T-0	WELLS FARGO BANK NA BANK NOTE			2	1.D FE	14,998,350	102.3950	15,359,203	15,000,000	14,998,956	0	559	0	0	3.625	3.629	AO	104,219	543,750	10/16/2018	10/22/2021
95000U-2C-6	WELLS FARGO & COMPANY CORPORATE			2	1.F FE	9,981,900	109.1170	10,911,702	10,000,000	9,988,312	0	3,473	0	0	3.750	3.790	JJ	163,542	375,000	01/16/2019	01/24/2024
95000U-2D-4	WELLS FARGO & COMPANY CORPORATE			2	2.A FE	2,295,906	118.6250	2,728,372	2,300,000	2,296,517	0	351	0	0	4.150	4.172	JJ	41,627	95,450	01/16/2019	01/24/2029
95000U-2F-9	WELLS FARGO & COMPANY CORP FLOATER			2	1.F FE	35,448,900	110.9580	38,835,304	35,000,000	35,267,509	0	(155,792)	0	0	3.196	2.812	JD	43,501	1,118,600	08/28/2019	06/17/2027
95000U-2G-7	WELLS FARGO & COMPANY CORP FLOATER			2	1.F FE	4,484,880	108.9990	4,904,964	4,500,000	4,486,159	0	1,058	0	0	2.879	2.800	AO	21,952	129,555	11/05/2019	10/30/2030
95000U-2J-1	WELLS FARGO & COMPANY CORP FLOATER			2	2.A FE	440,000	106.2300	467,411	440,000	440,000	0	0	0	0	2.572	2.466	FA	4,401	5,658	02/04/2020	02/11/2031
95000U-2Q-5	WELLS FARGO & COMPANY CORP FLOATER			2	2.A FE	17,494,800	108.4250	19,066,512	17,585,000	17,496,595	0	1,795	0	0	3.068	3.086	AO	91,417	269,754	04/24/2020	04/30/2041
95081Q-AN-4	WESCO DISTRIBUTION INC CORPORATE			2	3.C FE	1,563,445	109.9480	1,578,853	1,436,000	1,558,548	0	(4,897)	0	0	7.125	3.468	JD	4,547	52,010	11/20/2020	06/15/2025
955306-C*-4	West Pharmaceutical Svcs, Inc. Senior No				1.G	17,070,000	113.7000	19,408,615	17,070,000	17,070,000	0	0	0	0	4.020	4.020	JJ	335,482	686,214	07/05/2012	07/05/2027
95583#-AC-5	West Shore Pipe Line Company Senior Note				2.B	15,000,000	110.1900	16,528,539	15,000,000	15,000,000	0	0	0	0	4.110	4.110	MJSD	34,250	616,500	12/11/2014	12/11/2024
95709T-AH-3	Westar Energy Inc CORPORATE			2	1.F FE	12,515,579	123.6550	15,376,559	12,435,000	12,499,709	0	(2,376)	0	0	4.125	4.084	MS	170,981	512,944	11/19/2015	03/01/2042
95709T-AJ-9	Westar Energy Inc CORPORATE			2	1.F FE	23,888,201	123.9570	29,822,771	24,059,000	23,906,138	0	3,770	0	0	4.100	4.142	AO	246,605	986,419	03/13/2019	04/01/2043
95709T-AK-6	Westar Energy Inc CORPORATE			2	1.F FE	24,347,994	126.4930	29,616,979	23,414,000	24,265,058	0	(23,929)	0	0	4.625	4.361	MS	360,966	1,082,898	08/28/2018	09/01/2043
95709T-AL-4	Westar Energy Inc CORPORATE			2	1.F FE	1,174,988	110.5560	1,299,037	1,175,000	1,174,981	0	0	0	0	3.250	3.250	JD	3,182	38,188	11/05/2015	12/01/2025
95709T-AM-2	Westar Energy Inc CORPORATE			2	1.F FE	13,973,897	127.9400	16,409,642	12,826,000	13,892,552	0	(27,489)	0	0	4.250	3.720	JD	45,425	545,105	01/09/2020	12/01/2045
95709T-AN-0	Westar Energy Inc CORPORATE			2	1.F FE	11,415,891	108.7230	12,407,415	11,412,000	11,436,415	0	(4,984)	0	0	2.550	2.500	JJ	145,503	291,006	12/09/2019	07/01/2026
95709T-AP-5	Westar Energy Inc CORPORATE			2	1.F FE	4,119,688	110.2220	4,232,519	3,840,000	4,104,069	0	(16,505)	0	0	3.100	1.871	AO	29,760	71,145	08/06/2020	04/01/2027
95709T-AQ-3	Westar Energy Inc CORPORATE			2	1.F FE	1,239,075	113.3670	1,417,086	1,250,000	1,239,348	0	227	0	0	3.250	3.296	MS	13,542	41,979	08/12/2019	09/01/2049
957674-AD-6	WESTERN ATLAS INC DEBENTURES				1.G FE	9,746,800	123.8060	12,380,578	10,000,000	9,929,333	0	16,651	0	0	8.550	8.789	JD	38,000	855,000	08/19/1994	06/15/2024
95906#-AQ-4	Western Oilfields Supply Co. Senior Note				3.B	6,300,000	105.7310	6,661,075	6,300,000	6,300,000	0	0	0	0	4.350	4.373	FMAN	33,495	274,050	05/17/2013	05/19/2025
95906#-AR-2	Western Oilfields Supply Co. Senior Note				3.B	6,385,714	105.7870	6,755,225	6,385,714	6,385,714	0	0	0	0	4.130	4.150	MJSD	21,245	263,730	09/02/2015	09/02/2025
960386-AN-0	WABTEC CORP CORPORATE			2	2.C FE	1,365,899	109.4540	1,407,582	1,286,000	1,355,559	0	(10,341)	0	0	4.400	2.585	MS	16,661	28,292	07/01/2020	03/15/2024
961548-AY-0	WESTROCK MWV LLC DEBENTURES				2.B FE	24,122,179	142.1270	31,651,746	22,270,000	23,362,421	0	(71,263)	0	0	7.950	7.256	FA	668,842	1,770,465	08/16/2002	02/15/2031
962166-AT-1	WEYERHAEUSER COMPANY CORPORATE				2.B FE	6,417,730	128.6040	7,073,243	5,500,000	5,805,363	0	(63,601)	0	0	8.500	6.900	JJ	215,569	467,500	03/29/2006	01/15/2025
962166-AU-8	WEYERHAEUSER COMPANY DEBENTURES				2.B FE	8,486,714	122.6030	9,195,225	7,500,000	7,799,960	0	(59,932)	0	0	7.950	6.835	MS	175,563	596,250	09/25/2000	03/15/2025
962166-AW-4	WEYERHAEUSER COMPANY DEBENTURES				2.B FE	3,849,597	129.8320	5,077,713	3,911,000	3,884,187	0	2,941	0	0	6.950	7.077	AO	67,954	271,815	10/07/1997	10/01/2027
962166-BR-4	WEYERHAEUSER COMPANY DEBENTURES				2.B FE	9,921,923	149.5540	13,571,986	9,075,000	9,663,239	0	(37,895)	0	0	7.375	6.518	MS	197,066	669,281	04/27/2015	03/15/2032
96301#-AD-2	Wheeler Machinery Co. Senior Unsecured N				3.A	1,080,000	110.2780	1,191,007	1,080,000	1,080,000	0	0	0	0	4.150	4.150	JJ	21,290	44,820	01/10/2018	01/10/2030
96301#-AE-0	Wheeler Machinery Co. Senior Unsecured N				3.A	3,550,000	112.6990	4,000,816	3,550,000	3,550,000	0	0	0	0	4.330	4.330	FA	58,497	153,715	08/14/2019	08/14/2031
96301#-AF-7	Wheeler Machinery Co. Senior Unsecured				3.A	5,300,000	114.9600	6,092,883	5,300,000	5,300,000	0	0	0	0	4.630	4.630	FA	93,385	245,390	08/14/2019	08/14/2034
96316#-AC-7	Wheeling Power Company Senior Unsecured				1.G	7,625,000	109.3010	8,334,172	7,625,000	7,625,000	0	0	0	0	3.700	3.700	JD	23,510	282,125	06/01/2015	06/01/2025
96329*-LH-3	Wheels Sr. Secured				1.F PL	6,470,000	105.8900	6,851,083	6,470,000	6,470,000	0	0	0	0	2.550	2.550	AO	40,788	82,493	04/02/2020	04/02/2025
96354#-AA-4	White Castle System, Inc. Senior Secured				3.A	7,500,000	106.1130	7,958,489	7,500,000	7,500,000	0	0	0	0	5.970	6.013	FMAN	63,431	447,750	08/14/2013	07/10/2023
96354#-AB-2	White Castle System, Inc. Senior Secured				3.A	6,300,800	107.8990	6,798,470	6,300,800	6,300,800	0	0	0	0	4.950	4.980	MJSD	13,862	311,890	12/15/2017	12/15/2027
96608#-AA-8	Whitestone REIT Op Part LP Senior Unsecu				3.C	2,950,000	112.4660	3,317,761	2,950,000	2,950,000	0	0	0	0	5.090	5.121	MJSD	3,754	150,155	03/22/2019	03/22/2029
96811X-AA-2	Wildflower Energy, LP Senior Note				2.B	1,318,876	102.3070	1,340,182	1,309,955	1,310,805	0	(860)	0	0	6.090	5.997	MJSD	222	79,776	12/01/2010	09/30/2021
96926J-AC-1	WILLIAM CARTER CO (THE) CORPORATE			2	3.B FE	2,115,000	105.2520	2,105,040	2,000,000	2,110,350	0	(4,650)	0	0	5.625	3.224	MS	33,125	0	11/19/2020	03/15/2027
96957-BG-4	WILLIAMS COS INC NOTES				2.C FE	7,665,000	104.7690	7,333,838	7,000,000	7,044,133	0	(64,053)	0	0	7.875	6.868	MS	183,750	551,250	03/07/2006	09/01/2021
969457-BM-1	WILLIAMS COS INC CORP				2.C FE	1,125,000	145.7260	1,457,261	1,000,000	1,083,438	0	(4,590)	0	0	8.750	7.626	MS	25,764	87,500	11/08/2006	03/15/2032
96949L-AC-9	WILLIAMS PRTNRS CORPORATE			2	2.B FE	4,877,074	124.4590	6,347,384	5,100,000	4,884,800	0	1,200	0	0	5.100	5.352	MS	76,585	260,100	05/31/2017	09/15/2045
96949L-AE-5	WILLIAMS PRTNRS CORPORATE			2	2.B FE	1,582,289	123.2220	1,959,229	1,590,000	1,582,522	0	128	0	0	4.850	4.881	MS	25,705	77,115	02/26/2018	03/01/2048
96950F-AF-1	WILLIAMS PRTNRS CORPORATE				2.B FE	2,731,846	133.3900	3,094,639	2,320,000	2,700,093	0	(11,549)	0	0	6.300	4.969	AO	30,856	146,160	02/14/2018	04/15/2040
96950F-AK-0	WILLIAMS PRTNRS CORPORATE			2	2.B FE	7,433,851	127.5970	8,684,241	6,806,000	7,400,260	0	(11,541)	0	0	5.800	5.136	MN	50,440	355,598	06/26/2020	11/15/2043
96950F-AN-4	WILLIAMS PRTNRS CORPORATE			2	2.B FE	23,778,117	123.4140	27,896,565	22,604,000	23,695,769	0	(25,956)	0	0	5.400	5.037	MS	396,700	1,220,616	12/21/2017	03/04/2044
96950F-AP-9	WILLIAMS PRTNRS CORPORATE			2	2.B FE	3,015,120	119.0730	3,572,180	3,000,000	3,014,142	0	(317)	0	0	4.900	4.866	JJ	67,783	147,000	05/31/2017	01/15/2045
970648-AG-6	WILLIS NORTH AMERICA INC CORPORATE			2	2.B FE	11,256,085	120.4030	11,233,624	9,330,000	11,162,151	0	(93,934)	0	0	4.500	1.686	MS	123,623	209,925	07/31/2020	09/15/2028
970648-AJ-0	WILLIS NORTH AMERICA INC CORPORATE			2	2.B FE	9,904,261	109.3740	9,835,966	8,993,000	9,865,203	0	(39,058)	0	0	2.950	1.713	MS	78,114	132,647	07/31/2020	09/15/2029
97314*-AA-5	Winco Foods, LLC Sr. Unsecured				1.F	18,290,000	105.6020	19,314,576	18,290,000	18,290,000	0	0	0	0	3.000	3.011	JAJO	115,837	548,700	07/01/2016	04/15/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
97314*-AB-3	Winco Foods, LLC Sr. Unsecured				1.F	45,800,000	105.6020	48,365,642	45,800,000	45,800,000	0	0	0	0	3.000	3.011	JAJO	290,067	1,374,000	04/28/2017	04/15/2028
97424*-AA-2	Winmark Corporation Senior Secured Note				3.B	4,293,000	105.8380	4,543,613	4,293,000	4,293,000	0	0	0	0	5.500	5.536	FMAN	30,826	236,115	05/14/2015	05/14/2025
97651#-AE-4	Winwholesale, Inc Senior Note				2.C	4,675,000	104.8310	4,900,832	4,675,000	4,675,000	0	0	0	0	4.510	4.509	FA	81,994	210,842	02/11/2014	02/11/2024
976656-BW-7	WISCONSIN ELEC POWER NOTES				1.G FE	9,353,475	136.5740	10,852,205	7,946,000	8,980,211	0	(62,383)	0	0	5.625	4.260	MN	57,112	446,963	04/04/2014	05/15/2033
976656-BZ-0	WISCONSIN ELEC POWER CORPORATE				1.G FE	5,492,570	141.8240	7,800,344	5,500,000	5,494,518	0	193	0	0	5.700	5.709	JD	26,125	313,500	11/03/2006	12/01/2036
976656-CE-6	WISCONSIN ELEC POWER CORPORATE			2	1.G FE	12,605,579	113.2520	15,834,870	13,982,000	12,789,208	0	31,997	0	0	3.650	4.249	JD	22,682	510,343	11/12/2015	12/15/2042
976656-CG-1	WISCONSIN ELEC POWER CORPORATE			2	1.G FE	15,783,654	124.2200	19,191,958	15,450,000	15,746,519	0	(7,738)	0	0	4.250	4.119	JD	54,719	656,625	01/25/2016	06/01/2044
976656-CJ-5	WISCONSIN ELEC POWER CORPORATE			2	1.G FE	23,284,791	124.5930	28,743,551	23,070,000	23,264,715	0	(4,648)	0	0	4.300	4.243	JD	44,089	992,010	06/29/2017	12/15/2045
976657-AG-1	WEC ENERGY GROUP INC BONDS				2.A FE	9,945,700	135.7330	13,573,250	10,000,000	9,964,890	0	1,800	0	0	6.200	6.240	AO	155,000	620,000	03/17/2003	04/01/2033
976826-BE-6	WISCONSIN PWR & LT CO CORPORATE				1.G FE	10,489,490	146.7280	12,511,531	8,527,000	10,166,839	0	(64,599)	0	0	6.375	4.689	FA	205,359	543,596	07/30/2018	08/15/2037
976826-BF-3	WISCONSIN PWR & LT CO CORPORATE				1.G FE	16,989,830	156.7160	20,373,074	13,000,000	16,167,539	0	(103,974)	0	0	7.600	5.441	AO	247,000	988,000	01/20/2011	10/01/2038
976826-BK-2	WISCONSIN PWR & LT CO CORPORATE			2	1.G FE	4,941,650	121.4350	6,071,743	5,000,000	4,947,976	0	1,254	0	0	4.100	4.169	AO	43,278	205,000	06/02/2015	10/15/2044
976826-BN-6	WISCONSIN PWR & LT CO CORPORATE			2	1.G FE	27,058,485	118.8350	31,497,148	26,505,000	27,049,298	0	(9,186)	0	0	3.650	3.535	AO	241,858	481,029	04/02/2020	04/01/2050
976843-BE-1	WISCONSIN PUBLIC SERVICE CORPORATE				1.F FE	24,912,750	123.4070	30,851,764	25,000,000	24,935,935	0	2,399	0	0	5.550	5.574	JD	115,625	1,387,500	12/05/2006	12/01/2036
976843-BH-4	WISCONSIN PUBLIC SERVICE CORPORATE				1.F FE	7,384,934	117.0720	9,474,604	8,093,000	7,477,712	0	16,796	0	0	3.671	4.205	JD	24,758	297,094	12/19/2016	12/01/2042
976843-BJ-0	WISCONSIN PUBLIC SERVICE CORPORATE			2	1.F FE	30,273,869	135.3100	39,724,205	29,358,000	30,201,953	0	(21,165)	0	0	4.752	4.547	MN	232,515	1,395,092	08/29/2018	11/01/2044
976843-BM-3	WISCONSIN PUBLIC SERVICE CORPORATE			2	1.F FE	4,404,929	114.6300	5,055,170	4,410,000	4,404,995	0	138	0	0	3.300	3.306	MS	48,510	152,402	08/07/2019	09/01/2049
97806*-AA-0	Wolverine Power Cooperative Series A Sen				1.F	6,222,222	142.1990	8,847,939	6,222,222	6,222,222	0	0	0	0	7.250	7.359	MON	37,593	451,111	08/04/2009	08/01/2039
97806*-AB-8	Wolverine Power Cooperative Series B Sen				1.F	11,319,905	130.7290	13,495,583	10,323,336	11,133,608	0	(33,544)	0	0	5.780	4.715	MON	49,724	596,689	03/15/2016	12/01/2039
980745-G#-4	Woodward, Inc. Senior Unsecured Note				2.C	1,000,000	121.7630	1,217,626	1,000,000	1,000,000	0	0	0	0	4.610	4.610	MN	3,970	46,100	05/31/2018	05/30/2033
98180#-AA-0	Worthington Armstrong Venture Senior Not				2.B	9,371,812	103.5020	9,646,178	9,319,764	9,329,431	0	(9,541)	0	0	4.900	4.792	MJSD	10,148	456,668	04/01/2016	12/23/2021
98180#-AC-6	Worthington Armstrong Venture Senior Uns				2.B	26,450,000	119.7960	31,686,067	26,450,000	26,450,000	0	0	0	0	4.790	4.790	JAJO	253,391	1,266,955	10/19/2018	10/19/2028
981811-C*-1	Worthington Industries Inc. Senior Note				2.C	33,746,602	110.4180	37,210,288	33,699,354	33,721,806	0	(5,641)	0	0	4.600	4.606	FMAN	219,607	1,550,170	04/01/2016	08/12/2024
98259B-AC-4	Wurth Group of North America Senior Note				1.F	28,925,129	102.3700	29,229,619	28,553,000	28,668,414	0	(155,597)	0	0	4.480	3.906	MS	351,773	1,279,174	05/01/2019	09/22/2021
983024-AF-7	WYETH CORPORATE				1.F FE	7,839,513	117.9770	8,792,813	7,453,000	7,553,160	0	(28,918)	0	0	6.450	5.964	FA	200,299	480,719	10/16/2006	02/01/2024
983024-AG-5	WYETH CORPORATE				1.F FE	3,438,097	155.5780	4,433,967	2,850,000	3,280,809	0	(23,376)	0	0	6.500	4.909	FA	77,188	185,250	04/27/2015	02/01/2034
983024-AL-4	WYETH CORPORATE				1.F FE	31,718,834	149.4670	42,347,065	28,332,000	30,886,332	0	(122,920)	0	0	6.000	5.094	FA	642,192	1,699,920	04/27/2015	02/15/2036
983024-AN-0	WYETH CORPORATE				1.F FE	13,101,819	150.6780	19,332,016	12,830,000	13,059,723	0	(10,737)	0	0	5.950	5.760	AO	190,846	763,385	04/27/2015	04/01/2037
98313D-AU-9	WYNN LAS VEGAS CORPORATE			2	5.A FE	2,632,500	101.4630	2,967,800	2,925,000	2,838,485	0	32,564	0	0	4.250	5.575	MN	10,705	124,313	06/24/2013	05/30/2023
98385X-AJ-5	XTO ENERGY INC CORPORATE				1.C FE	9,470,250	136.0480	13,604,833	10,000,000	9,611,677	0	14,510	0	0	6.100	6.504	AO	152,500	610,000	07/28/2006	04/01/2036
98385X-AM-8	XTO ENERGY INC CORPORATE				1.C FE	15,879,750	146.9310	22,039,720	15,000,000	15,666,661	0	(22,801)	0	0	6.750	6.310	FA	421,875	1,012,500	10/25/2007	08/01/2037
98389B-AH-3	XCEL ENERGY INC. CORPORATE				2.A FE	14,968,850	148.3930	22,259,023	15,000,000	14,978,236	0	794	0	0	6.500	6.515	JJ	487,500	975,000	07/24/2006	07/01/2036
98389B-AX-8	XCEL ENERGY INC. CORPORATE			2	2.A FE	1,377,775	116.0730	1,450,910	1,250,000	1,375,507	0	(2,268)	0	0	3.500	2.974	JD	3,646	46,667	02/28/2020	12/01/2049
98419M-AB-6	XYLEM INC/NY CORPORATE				2.B FE	13,715,391	103.1510	13,409,608	13,000,000	13,066,188	0	(86,794)	0	0	4.875	4.169	AO	158,438	633,750	07/26/2012	10/01/2021
98419M-AM-2	XYLEM INC/NY CORPORATE			2	2.B FE	20,546,545	105.5710	21,606,120	20,466,000	20,542,207	0	(4,339)	0	0	1.950	1.890	JJ	205,086	0	07/16/2020	01/30/2028
98954#-AA-4	Ziegler Inc Senior Note				3.B	1,000,000	100.7290	1,007,292	1,000,000	1,000,000	0	0	0	0	3.850	3.850	AO	7,914	38,500	04/22/2014	04/19/2021
98954#-AC-0	Ziegler Inc Senior Note				3.B	1,000,000	113.1690	1,131,686	1,000,000	1,000,000	0	0	0	0	4.660	4.660	AO	9,579	46,600	04/22/2014	04/17/2026
98978V-AH-6	ZOETIS INC CORP			2	2.B FE	7,172,778	136.9760	9,588,294	7,000,000	7,165,055	0	(4,775)	0	0	4.700	4.523	FA	137,083	329,000	08/30/2018	02/01/2043
98978V-AM-5	ZOETIS INC CORPORATE			2	2.B FE	139,171	125.5940	175,831	140,000	139,216	0	16	0	0	3.950	3.984	MS	1,674	5,530	09/05/2017	09/12/2047
98978V-AP-8	ZOETIS INC CORPORATE			2	2.B FE	4,290,644	133.5710	5,730,177	4,290,000	4,290,481	0	(13)	0	0	4.450	4.449	FA	69,468	190,905	08/30/2018	08/20/2048
D08238-AA-7	ALSCO Berufskleidungs Ser GMBH Senior Un				1.G	24,370,909	102.0260	28,620,210	28,051,765	28,051,765	0	0	0	2,316,727	1.970	1.472	JAJO	96,708	426,289	04/28/2015	04/28/2025
G02359#-AA-4	Alsco Linen Services Limited Senior Unse				1.G	54,895,000	105.3970	58,889,286	55,873,954	55,873,954	0	0	0	1,724,921	3.170	2.669	MN	177,120	1,506,594	05/25/2018	05/25/2028
G1089#-AA-9	Baxters Food Group Limited Senior Secure				4.A	29,613,480	103.9210	30,774,493	29,613,480	29,613,480	0	0	0	0	6.900	6.900	JAJO	414,342	2,154,381	07/18/2016	07/18/2023
Q5657#-AA-1	Loram Pty Ltd. Sr. Unsecured				2.C	40,434,984	104.7430	48,561,076	46,362,044	46,362,044	0	0	0	4,127,613	2.830	2.839	FMAN	168,948	1,231,067	10/28/2019	08/15/2029
00889Y-AB-7	AIMCO REALTY INVESTORS LP CORP FOREIGN		A	2	1.D FE	70,516	110.7960	78,271	70,644	70,644	0	0	0	1,239	3.043	3.041	JD	183	2,062	11/21/2017	06/01/2028
00889Y-AC-5	AIMCO REALTY INVESTORS LP Corp Foreign		A	2	1.D FE	113,580	112.1100	131,998	117,739	117,739	0	0	0	2,066	3.367	3.365	JD	337	3,802	12/04/2018	06/01/2027
00889Y-AD-3	AIMCO REALTY INVESTORS LP CORPORATE		A	2	1.D FE	151,587	108.2840	169,990	156,986	158,867	0	(196)	0	2,782	2.712	2.545	JD	361	4,084	08/15/2019	06/01/2029
012873-AH-8	ENCANA CORP NOTES		A		3.A FE	6,132,460	121.9950	6,130,268	5,025,000	5,651,498	0	(45,479)	0	0	8.125	6.380	MS	120,216	408,281	07/23/2004	09/15/2030
012873-AK-1	ENCANA CORP CORP FOREIGN		A		3.A FE	5,569,200	118.3970	5,919,836	5,000,000	5,355,131	0	(22,120)	0	0	7.375	6.452	MN	61,458	368,750	10/16/2006	11/01/2031
013047-AB-1	ALBERTA POWERLINE LP DISCOUNT NOTE		A		1.G FE	23,806	122.5390	28,543	23,293	23,293	0	0	0	409	4.065	4.065	JD	80	908	09/28/2017	12/01/2053
013047-AD-7	ALBERTA POWERLINE LP DISCOUNT NOTE		A		1.G FE	23,826	122.5630	28,572	23,312	23,312	0	0	0	409	4.065	4.065	MS	316	912	09/28/2017	03/01/2054
013716-AN-5	RIO TINTO ALCAN INC CORP FOREIGN		A		1.F FE	8,284,736	136.7360	9,963,928	7,287,000	7,790,668	0	(48,898)	0	0	7.250	6.124	MN	88,051	528,308	02/23/2006	11/01/2028
013716-AQ-8	RIO TINTO ALCAN INC DEBENTURES		A		1.F FE	14,043,677	148.1570	20,176,020	13,618,000	13,867,842	0	(17,288)	0	0	7.250	6.988	MS	290,706	987,305	12/15/2005	03/15/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
013716-AU-9	RIO TINTO ALCAN INC CORP FOREIGN		A		1.F FE	14,120,636	151.9020	21,064,247	13,867,000	14,039,845	0	(9,019)	0	0	6.125	5.983	JD	37,749	849,354	04/27/2015	12/15/2033
013716-AW-5	RIO TINTO ALCAN INC CORP FOREIGN		A		1.F FE	2,902,414	144.6450	4,483,989	3,100,000	2,959,595	0	5,797	0	0	5.750	6.228	JD	14,854	178,250	06/14/2006	06/01/2035
01626P-AG-1	ALIMENTATION COUCHE-TARD INC CORP FOREIG		A	2	2.B FE	4,736,928	125.2560	5,897,049	4,708,000	4,736,117	0	(565)	0	0	4.500	4.461	JJ	91,218	211,860	06/19/2019	07/26/2047
02138Z-AT-0	ALTAGAS LTD DISCOUNT NOTE		A	2	2.C FE	89,633	103.9740	97,935	94,192	94,192	0	0	0	4,559	2.157	2.153	JD	122	1,018	06/08/2020	06/10/2025
02138Z-AW-3	ALTAGAS LTD CORP FOReign		A	2	2.C FE	46,110	101.5230	47,813	47,096	47,096	0	0	0	986	2.075	2.074	MN	86	0	11/25/2020	05/30/2028
06366R-JJ-5	BANK OF MONTREAL CORP FOREIGN		A	2	1.C FE	27,336,625	103.9950	29,280,864	28,156,000	27,969,474	0	96,002	0	0	2.550	2.919	MN	109,691	717,978	12/13/2013	11/06/2022
06367T-4X-5	BANK OF MONTREAL CORP FRGN FLOATER		A		1.C FE	42,850,000	100.1160	42,899,626	42,850,000	42,850,000	0	0	0	0	0.684	2.802	JAJO	65,144	785,635	04/10/2018	04/13/2021
06368B-TX-6	BANK OF MONTREAL CORP FOREIGN		A		1.C FE	127,218	113.8090	142,931	125,589	130,025	0	(542)	0	2,267	3.190	2.639	MS	1,339	3,857	11/25/2019	03/01/2028
06368D-JQ-8	BANK OF MONTREAL COR P Foreign		A		2.C FE	129,042	103.1330	137,619	133,438	133,438	0	0	0	4,396	4.300	4.376	MN	1,682	0	09/09/2020	11/26/2080
06369Z-CF-9	BANK OF MONTREAL DISCOUNT NOTE		A	2	2.A FE	186,150	103.4280	202,959	196,232	196,232	0	0	0	10,082	2.100	1.367	JD	169	2,041	06/10/2020	06/17/2030
064149-C8-8	BANK OF NOVA SCOTIA CORP FOREIGN		A		1.E FE	16,004,222	100.0820	15,217,514	15,205,000	15,208,516	0	(114,508)	0	0	4.375	3.607	JJ	310,435	665,219	07/02/2013	01/13/2021
06415E-4E-2	BANK OF NOVA SCOTIA DISCOUNT NOTE		A		1.F FE	172,416	100.5980	181,613	180,534	179,819	0	19	0	7,383	1.400	1.461	MN	543	0	10/07/2020	11/01/2027
06415E-UC-7	BANK OF NOVA SCOTIA CORPORATE		A	2	2.A FE	318,626	105.9340	349,232	329,670	334,821	0	(715)	0	14,693	2.836	2.366	JJ	4,662	6,353	06/24/2020	07/03/2029
06415E-XV-2	BANK OF NOVA SCOTIA CORP FOR		A		1.F FE	135,622	106.0370	149,817	141,287	141,279	0	1	0	2,479	2.490	2.491	MS	972	3,218	09/19/2019	09/23/2024
067901-AA-6	BARRICK GOLD CORP BOND		A		2.B FE	596,984	124.7800	762,405	611,000	601,416	0	432	0	0	5.800	5.967	MN	4,528	35,438	01/18/2006	11/15/2034
067901-AH-1	BARRICK GOLD CORP CORP FOREIGN		A		2.B FE	23,820,282	137.7330	29,612,569	21,500,000	23,452,892	0	(53,516)	0	0	5.250	4.576	AO	282,188	1,128,750	01/01/2013	04/01/2042
071734-AL-1	BAUSCH HEALTH COMPANIES INC CORP FOREIGN		A	2	4.B FE	1,400,000	104.4540	1,462,360	1,400,000	1,400,000	0	0	0	0	5.250	5.250	FA	5,717	0	11/18/2020	02/15/2031
071734-AM-9	BAUSCH HEALTH COMPANIES INC CORP FOREIGN		A	2	4.B FE	1,175,000	102.8130	1,208,052	1,175,000	1,175,000	0	0	0	0	5.000	5.000	FA	4,569	0	11/18/2020	02/15/2029
07329V-AR-1	BCIMC REALTY DISCOUNT NOTE		A	2	1.D FE	115,234	110.6120	130,234	117,739	120,102	0	(348)	0	2,098	3.000	2.632	MS	900	3,265	11/25/2019	03/31/2027
0778FP-AA-7	BELL TELEPHONE COMPANY OF CANA CORP FORE		A	2	2.A FE	29,126,800	133.1400	38,943,589	29,250,000	29,131,221	0	2,163	0	0	4.464	4.490	AO	326,430	1,305,720	09/11/2018	04/01/2048
07813Z-BZ-6	BELL CANADA LTD DISCOUNT NOTE		A	2	2.A FE	157,677	109.2150	171,452	156,986	162,183	0	(501)	0	4,972	3.350	2.464	MS	1,599	3,929	07/27/2020	03/12/2025
07813Z-CA-0	BELL CANADA LTD Corp Foreign		A	2	2.A FE	115,629	115.0360	135,443	117,739	119,504	0	(203)	0	2,091	3.800	3.561	FA	1,630	4,315	11/25/2019	08/21/2028
07813Z-CD-4	BELL CANADA LTD CORPORATE		A	2	2.A FE	122,304	105.5650	147,493	139,717	134,659	0	69	0	12,285	3.500	3.702	MS	1,256	2,920	05/11/2020	09/30/2050
07813Z-CE-2	BELL CANADA LTD CORP FOREIGN		A	2	2.A FE	143,289	104.9130	164,698	156,986	157,104	0	(6)	0	13,821	2.500	2.490	MN	520	1,899	05/29/2020	05/14/2030
097751-AY-7	BOMBARDIER INC NT CORP FOREIGN		A		5.B FE	69,870	101.9980	69,359	68,000	68,294	0	(235)	0	0	5.750	5.366	MS	1,151	3,910	01/01/2013	03/15/2022
105486-AA-2	Brantgate General Partner 1 Debt in a Pr		A		2.A	81,889,447	110.1210	90,870,846	82,519,365	82,519,365	0	0	0	1,447,708	3.670	3.687	MJSD	8,412	2,865,099	12/20/2017	06/30/2035
11282Z-AQ-1	BROOKFIELD RENEWABLE PARTNERS CORP Forei		A	2	2.A FE	52,592	103.4920	56,864	54,945	54,903	0	(1)	0	2,312	3.330	3.334	FA	707	0	08/11/2020	08/13/2050
11291Z-AG-2	BROOKFIELD INFRASTRUCTURE FINA CORP FORE		A	2	2.A FE	60,850	103.3040	64,869	62,794	62,794	0	0	0	1,944	2.855	2.853	MS	599	0	08/27/2020	09/01/2032
12201P-AB-2	BURLINGTON RESOURCES COMPANY GUARNT		A		1.G FE	17,596,815	147.7380	23,973,523	16,227,000	17,054,163	0	(53,687)	0	0	7.200	6.521	FA	441,374	1,168,344	04/27/2015	08/15/2031
124765-E*-5	CAE, Inc. Senior Note		A		2.C PL	1,057,000	104.0200	1,099,496	1,057,000	1,057,000	0	0	0	0	3.597	3.596	JJ	18,799	38,020	12/27/2012	12/27/2027
124765-H*-2	CAE, Inc. Senior Unsecured Note		A		2.C PL	24,835,000	110.2980	27,392,456	24,835,000	24,835,000	0	0	0	0	4.900	4.900	JD	84,508	1,216,915	12/06/2019	12/06/2034
12657Z-BG-7	CU INC CORP FOREIGN		A	2	1.G FE	122,841	125.5560	157,684	125,589	125,589	0	0	0	2,203	3.964	3.964	JJ	2,137	4,778	07/22/2015	07/27/2045
13606C-D5-0	CANADIAN IMPERIAL BANK OF COMM CERTIFICA		A		1.D FE	50,000,000	100.0600	50,030,000	50,000,000	50,000,000	0	0	0	0	0.349	0.378	JAJO	33,943	68,729	06/22/2020	07/23/2021
13606C-EU-4	CANADIAN IMPERIAL BANK OF COMM CERTIFICA		A		1.D FE	25,001,675	100.0000	25,000,000	25,000,000	25,000,617	0	(1,057)	0	0	0.270	0.280	MJSD	3,369	25,800	08/21/2020	09/14/2021
13606C-KE-3	CANADIAN IMPERIAL BANK OF COMM CERTIFICA		A		1.D FE	119,000,000	100.0000	119,000,000	119,000,000	119,000,000	0	0	0	0	0.342	0.344	JAJO	33,915	0	12/01/2020	01/03/2022
13607G-FB-5	CANADIAN IMPERIAL BANK CORP FOREIGN		A		1.D FE	218,217	105.3290	239,759	227,630	227,630	0	0	0	3,994	2.350	2.350	FA	1,847	5,139	08/26/2019	08/28/2024
13607G-PJ-7	CANADIAN IMPERIAL BANK DISCOUNT NOTE		A		1.D FE	234,263	104.3480	270,288	259,027	258,853	0	21	0	24,569	2.000	2.016	AO	1,082	2,500	04/15/2020	04/17/2025
13607H-BC-5	CANADIAN IMPERIAL BANK DISCOUNT NOTE		A	2	2.A FE	154,160	102.9700	169,730	164,835	164,774	0	2	0	10,612	2.010	1.880	JJ	1,477	0	07/14/2020	07/21/2030
13608C-KT-8	CANADIAN IMPERIAL BANK OF COMM CERTIFICA		A		1.D FE	50,000,000	100.0170	50,008,500	50,000,000	50,000,000	0	0	0	0	0.286	0.321	FMAN	23,416	41,017	07/30/2020	08/03/2021
136375-BD-3	CANADIAN NATL RAILWAY NT NOTES		A		1.F FE	7,475,750	138.6410	9,704,889	7,000,000	7,229,623	0	(23,153)	0	0	6.900	6.345	JJ	222,717	483,000	06/25/2004	07/15/2028
136375-BE-1	CANADIAN NATL RAILWAY NT NOTES		A		1.F FE	21,288,453	157.7050	28,820,503	18,275,000	20,616,791	0	(99,095)	0	0	6.712	5.451	JJ	565,607	1,226,618	03/12/2014	07/15/2036
136375-BL-5	CANADIAN NATL RAILWAY NT CORP FOREIGN		A		1.F FE	36,561,610	151.8870	44,477,148	29,283,000	34,662,500	0	(286,903)	0	0	6.250	4.425	FA	762,578	1,830,188	07/01/2013	08/01/2034
136375-BN-1	CANADIAN NATL RAILWAY NT CORP FOREIGN		A		1.F FE	6,323,827	150.9900	7,662,766	5,075,000	6,062,498	0	(43,849)	0	0	6.200	4.442	JD	26,221	314,650	04/27/2015	06/01/2036
136375-BQ-4	CANADIAN NATL RAILWAY NT CORP FOREIGN		A		1.F FE	27,083,362	156.1210	32,637,187	20,905,000	25,771,180	0	(193,022)	0	0	6.375	4.398	MN	170,289	1,332,694	12/07/2015	11/15/2037
136375-BV-3	CANADIAN NATL RAILWAY NT CORP FOREIGN		A	2	1.F FE	4,613,773	101.7820	4,753,200	4,670,000	4,663,887	0	6,173	0	0	2.850	2.989	JD	5,915	133,095	11/10/2011	12/15/2021
136375-BW-1	CANADIAN NATL RAILWAY NT CORP FOREIGN		A	2	1.F FE	8,237,268	115.3260	10,955,948	9,500,000	8,422,465	0	28,745	0	0	3.500	4.300	MN	42,486	332,500	01/19/2016	11/15/2042
136375-BZ-4	CANADIAN NATL RAILWAY NT CORP FOREIGN		A	2	1.F FE	8,024,530	130.5660	9,772,887	7,485,000	7,964,571	0	(12,989)	0	0	4.500	4.061	MN	50,524	336,825	01/05/2016	11/07/2043
136375-CK-6	CANADIAN NATL RAILWAY NT CORP FOREIGN		A	2	1.F FE	15,481,484	118.0260	20,861,067	17,675,000	15,586,584	0	45,043	0	0	3.200	3.927	FA	234,096	565,600	11/28/2018	08/02/2046
136375-CP-5	CANADIAN NATL RAILWAY NT CORP FOREIGN		A	2	1.F FE	18,400,609	123.8460	23,214,960	18,745,000	18,429,384	0	7,363	0	0	3.650	3.732	FA	281,279	634,096	04/09/2020	02/03/2048
136375-CT-7	CANADIAN NATL RAILWAY NT CORPORATE		A	2	1.F FE	135,960	120.8910	170,804	141,287	140,171	0	22	0	2,459	3.600	3.645	FA	2,035	4,856	02/05/2019	02/08/2049
136375-CV-2	CANADIAN NATL RAILWAY NT CORP FOREIGN		A	2	1.F FE	23,302,976	139.3960	29,510,212	21,170,000	23,233,987	0	(41,755)	0	0	4.450	3.870	JJ	421,312	942,065	04/12/2019	01/20/2049
136440-AL-8	CANADIAN PAC LTD CANADA DEBENTURES		A		2.A FE	14,209,910	104.3710	13,568,279	13,000,000	13,059,851	0	(99,604)	0	0	9.450	8.599	FA	511,875	1,228,500	11/20/1997	08/01/2021
13645R-AE-4	Canadian Pacific Railway Co NOTES		A		2.A FE	13,255,170	131.7370	17,784,503	13,500,000	13,345,591	0	8,342	0	0	5.750	5.881	MS	228,563	776,250	07/21/2004	03/15/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
13645R-AQ-7	Canadian Pacific Railway Co CORP FOREIGN		A		2.A FE	13,412,619	146.5960	16,125,527	11,000,000	13,017,036	0	(57,307)	0	0	5.750	4.404	JJ	291,653	632,500	01/01/2013	01/15/2042
13645R-BA-1	Canadian Pacific Railway Co DISCOUNT NOT		A	2	2.A FE	59,272	106.2770	66,736	62,794	62,348	0	6	0	3,071	3.050	3.087	MS	598	926	03/05/2020	03/09/2050
13648T-AA-5	CANADIAN PACIFIC RAILWAY COMPA CORP FORE		A	2	2.A FE	9,870,705	105.0200	10,509,309	10,007,000	9,879,482	0	8,777	0	0	2.050	2.204	MS	66,102	102,572	04/14/2020	03/05/2030
137576-A*-5	Canfor Corporation Senior Unsecured		A		2.C	3,860,000	110.9240	4,281,656	3,860,000	3,860,000	0	0	0	0	4.400	4.400	AO	41,988	169,840	10/02/2015	10/02/2025
14042M-AA-0	Capital Power Corporation Senior Unsecur		A		2.C	94,405,624	106.6740	103,417,357	96,947,314	96,947,314	0	0	0	1,700,830	3.850	3.851	MS	943,486	3,450,377	09/13/2016	09/14/2026
15135U-AF-6	CENOVUS ENERGY INC CORP FOREIGN		A		3.A FE	1,745,863	130.3530	1,834,060	1,407,000	1,699,517	0	(9,128)	0	0	6.750	5.030	MN	12,135	94,973	04/27/2015	11/15/2039
18914L-AA-8	CLOVER LP DISCOUNT NOTE		A		2.B FE	28,198	111.4260	32,070	28,781	28,781	0	0	0	505	4.216	4.216	MS	309	1,122	10/17/2018	03/31/2034
18914L-AB-6	CLOVER LP DISCOUNT NOTE		A		2.B FE	27,982	111.5110	31,849	28,561	28,561	0	0	0	501	4.216	4.216	JD	3	1,165	10/17/2018	06/30/2034
20825V-AB-8	CONOCOPHILLIPS CANADA CORP PUBLIC		A		1.G FE	11,298,769	141.0760	12,414,673	8,800,000	10,707,722	0	(84,720)	0	0	5.950	4.074	AO	110,538	523,600	01/01/2013	10/15/2036
21053Z-AW-4	CONSUMERS GAS CO LTD CORP FOREIGN		A		1.G FE	256,522	129.5420	355,883	274,725	261,344	0	1,381	0	4,526	6.100	6.928	MN	1,974	15,857	09/27/2007	05/19/2028
22576C-D@-7	Crescent Point Energy Corp Senior Note		A		3.B	1,000,000	102.3680	1,023,680	1,000,000	1,000,000	0	0	0	0	4.000	3.999	MN	4,333	40,000	05/22/2012	05/23/2022
22576C-F#-3	Crescent Point Energy Corp Senior Note		A		3.B	21,000,000	104.1620	21,874,036	21,000,000	21,000,000	0	0	0	0	3.750	3.750	JD	24,063	787,500	06/24/2014	06/20/2024
22576C-G*-6	Crescent Point Energy Corp Senior Unsecu		A		3.B	24,000,000	105.3380	25,281,066	24,000,000	24,000,000	0	0	0	0	4.080	4.080	AO	187,680	979,200	04/22/2015	04/22/2025
22576C-H#-1	Crescent Point Energy Corp Senior Unsecu		A		3.B	42,700,000	106.1750	45,336,598	42,700,000	42,700,000	0	0	0	0	4.300	4.300	AO	408,022	1,836,100	04/11/2018	04/11/2025
22576C-H*-5	Crescent Point Energy Corp Senior Unsecu		A		3.B	40,000,000	103.9810	41,592,375	40,000,000	40,000,000	0	0	0	0	4.120	4.120	AO	366,222	1,648,000	04/11/2018	04/11/2023
23384N-BS-5	DAIMLER CANADA FINANCE DISCOUNT NOTE		A		2.A FE	68,212	101.9600	72,028	70,644	70,541	0	5	0	2,324	1.650	1.681	MS	322	0	09/14/2020	09/22/2025
26153W-AC-3	DREAM INDUSTRIAL REIT DISCOUNT NOTE		A	2	2.B	47,116	100.5700	47,364	47,096	47,096	0	0	0	(20)	1.662	1.659	JD	21	0	12/15/2020	12/22/2025
292505-AD-6	ENCANA CORPORATION CORP FOREIGN		A		3.A FE	25,713,273	115.1050	28,005,089	24,330,000	25,268,733	0	(43,803)	0	0	6.500	6.081	FA	597,437	1,581,450	09/12/2007	08/15/2034
292505-AE-4	ENCANA CORPORATION CORP FOREIGN		A		3.A FE	7,382,026	112.1150	7,695,579	6,864,000	7,256,446	0	(13,402)	0	0	6.625	6.073	FA	171,791	454,740	10/25/2007	08/15/2037
29260Z-AA-4	ENBRIDGE GAS INC CORP FOREIGN		A	2	1.G FE	120,767	108.1200	135,786	125,589	126,004	0	(42)	0	2,210	2.370	2.325	FA	1,182	2,842	11/25/2019	08/09/2029
29260Z-AC-0	ENBRIDGE GAS INC CORP FOREIGN		A	2	1.G FE	56,414	111.9820	70,318	62,794	62,728	0	4	0	6,310	2.900	2.911	AO	458	872	03/30/2020	04/01/2030
29260Z-AD-8	ENBRIDGE GAS INC CORP FOREIGN		A	2	1.G FE	56,355	122.4790	76,910	62,794	62,657	0	(1)	0	6,303	3.650	3.662	AO	578	1,098	03/30/2020	04/01/2050
292766-A#-9	Enerplus Corporation Senior Note		A		2.C	7,172,000	105.0310	7,532,821	7,172,000	7,172,000	0	0	0	0	4.400	4.399	MN	40,323	315,568	05/15/2012	05/15/2024
318069-A*-2	Finning International Inc Senior Note		A		2.A FE	8,240,952	102.8440	8,227,486	8,000,000	8,031,981	0	(29,485)	0	0	3.980	3.587	JJ	143,280	318,400	01/01/2013	01/19/2022
318071-AF-4	FINNING INTL INC CORP FOREIGN		A	2	2.A FE	74,761	104.6430	82,137	78,493	78,024	0	73	0	1,371	2.626	2.740	FA	791	1,981	11/25/2019	08/14/2026
34957Z-AX-2	FORTISALBERTA INC DISCOUNT NOTE		A	2	1.G FE	76,852	123.2990	96,781	78,493	78,493	0	0	0	1,377	3.734	3.734	MS	843	2,701	09/13/2018	09/18/2048
34958Z-AC-7	FORTISBC INC CORPORATE		A	2	2.A FE	71,529	122.8690	77,154	62,794	62,753	0	1	0	1,101	4.000	4.004	AO	447	2,345	10/07/2014	10/28/2044
35085Z-BU-9	407 INTL INC CORP FOREIGN		A	2	1.F FE	164,441	122.0870	191,659	156,986	171,362	0	(321)	0	2,998	3.670	3.163	MS	1,830	5,515	12/03/2019	03/08/2049
35085Z-BV-7	407 INTL INC DISCOUNT NOTE		A	2	1.F FE	52,185	105.7240	58,090	54,945	54,862	0	(6)	0	2,683	2.840	2.848	MS	496	764	03/04/2020	03/07/2050
386435-AA-9	GRAND RENEWABLE SOLAR LP DISCOUNT NOTE		A		2.B FE	24,606	111.7970	28,245	25,265	25,265	0	0	0	443	3.926	3.926	JJ	415	952	05/31/2016	01/31/2035
387427-AK-3	GRANITE REIT HLDGS LTD PARTNE DISCOUNT N		A	2	2.B FE	69,544	101.5590	71,745	70,644	70,644	0	0	0	1,100	2.378	2.377	JD	64	0	12/02/2020	12/18/2030
39071#-AA-6	Great Lakes Pwr Tranmission LP CDN SER 1		A		1.E PL	13,878,062	111.5890	16,507,468	14,793,099	14,793,099	0	0	0	259,528	6.600	6.599	JD	40,681	944,285	03/12/2008	06/16/2023
390730-AJ-8	Great Lakes Power Limited Senior Secured		A		1.G PL	3,546,048	103.4530	3,221,006	3,113,508	3,113,508	0	0	0	54,623	3.770	3.772	JD	4,891	113,525	03/24/2014	06/16/2023
390730-AK-5	Great Lakes Power Limited Senior Subordi		A		2.B PL	16,091,543	108.2290	15,291,322	14,128,728	14,128,728	0	0	0	247,872	4.960	4.960	JD	29,199	677,774	03/24/2014	06/16/2023
39138C-AH-9	GREAT-WEST LIFECO INC GREAT-WEST LIFECO		A	2	1.E FE	47,216	113.0230	53,229	47,096	47,096	0	0	0	826	3.337	3.334	FA	543	1,510	02/26/2018	02/28/2028
39138C-AJ-5	GREAT-WEST LIFECO INC CORP FOREIGN		A	2	1.E FE	132,003	102.8960	145,379	141,287	140,329	0	9	0	8,317	2.981	3.016	JJ	2,026	0	07/13/2020	07/08/2050
391906-AH-7	GREATER TORONTO ARPTS AUTH CORP FOREIGN		A	2	1.E FE	90,030	102.2380	96,299	94,192	94,133	0	1	0	4,102	1.540	1.549	MN	236	0	10/28/2020	05/03/2028
39191Z-AY-5	GREATER TORONTO AIRPORTS AUTHO CORP		A		1.E FE	98,120	132.9460	104,353	78,493	101,527	0	(779)	0	1,761	4.530	2.687	JD	293	3,430	12/03/2019	12/02/2041
41754W-AQ-4	Harvest Operations Corp CORP FOREIGN		A		1.C FE	1,264,211	100.5080	1,899,602	1,890,000	1,841,953	0	152,934	0	0	2.330	11.449	AO	9,419	44,037	06/16/2016	04/14/2021
438121-AS-4	HONDA CANADA FINANCE CORP FOREIGN		A		1.G FE	77,607	110.3260	86,598	78,493	78,493	0	0	0	1,377	3.444	3.444	MN	289	2,543	05/15/2018	05/23/2025
438121-AX-3	HONDA CANADA FINANCE CORP FOREIGN		A		1.E FE	83,564	100.9340	87,149	86,342	86,342	0	0	0	2,778	1.337	1.337	MS	335	0	09/10/2020	03/17/2026
448055-AP-8	HUSKY ENERGY INC CORP FOREIGN		A	2	2.B FE	3,460,311	111.3310	3,673,909	3,300,000	3,439,231	0	(14,613)	0	0	4.400	3.785	AO	30,653	145,200	07/18/2019	04/15/2029
448055-AS-2	HUSKY ENERGY INC DISCOUNT NOTE		A	2	2.B FE	166,064	102.2300	176,535	172,684	172,669	0	(4)	0	6,609	3.500	3.501	FA	2,434	0	08/05/2020	02/07/2028
45075E-AB-0	IA FINANCIAL CORP INC Corporate		A	2	2.A FE	98,118	104.4610	106,592	102,041	102,046	0	(41)	0	3,969	2.400	1.803	FA	892	1,182	02/24/2020	02/21/2030
453258-AP-0	VALE INCO LTD BONDS		A		2.C FE	6,240,500	137.1220	12,224,463	8,915,000	6,600,181	0	92,263	0	0	7.200	10.538	MS	188,998	641,880	08/25/2004	09/15/2032
455870-AD-7	INDUSTRIAL ALLIANCE INS & FINL DISCOUNT		A	2	1.F FE	60,780	106.1240	66,640	62,794	62,782	0	(710)	0	1,091	3.300	3.040	MS	618	1,945	09/13/2016	09/15/2028
45868C-A#-6	Interfor Corporation Senior Secured Note		A		2.C	3,050,000	117.0980	3,571,474	3,050,000	3,050,000	0	0	0	0	4.950	4.980	FMAN	19,711	150,975	08/14/2018	08/14/2029
45868C-A@-8	Interfor Corporation Senior Secured Note		A		2.C	16,000,000	109.0320	17,445,116	16,000,000	16,000,000	0	0	0	0	4.170	4.191	MJSD	9,267	667,200	03/16/2015	03/26/2026
45868C-B#-5	Interfor Corporation Sr. Secured		A		2.C	1,000,000	105.8280	1,058,281	1,000,000	1,000,000	0	0	0	0	3.250	3.263	MJSD	451	24,375	03/26/2020	03/26/2030
45868C-B@-7	Interfor Corporation Sr. Secured		A		2.C	1,000,000	106.4560	1,064,561	1,000,000	1,000,000	0	0	0	0	3.340	3.353	MJSD	464	25,050	03/26/2020	03/26/2030
496676-AA-5	KINGSTON SOLAR LP		A		2.B FE	56,306	109.6920	64,158	58,489	58,489	0	0	0	1,026	3.571	3.569	JJ	874	2,005	10/06/2016	07/31/2035
496902-AQ-0	KINROSS GOLD CORP CORP FOREIGN		A	2	2.C FE	12,574,533	116.0990	12,718,676	10,955,000	12,529,432	0	(45,101)	0	0	4.500	2.052	JJ	227,316	0	11/10/2020	07/15/2027
531544-AA-2	LIBERTY UTILITIES CANADA CORPORATE		A	2	2.B FE	165,557	102.6400	177,243	172,684	172,684	0	0	0	7,128	3.315	3.315	FA	2,196	2,752	02/11/2020	02/14/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
554783-AK-6	WEYERHAEUSER CO LTD CORP FOREIGN		A		2.B FE	4,141,150	125.5530	4,757,187	3,789,000	3,927,210	0	(21,929)	0	0	7.700	6.841	FA	110,218	291,753	01/12/2006	02/15/2026
56501R-AH-9	MANULIFE FINANCIAL CORP CORP FOREIGN		A	2	2.A FE	106,952	104.3730	122,888	117,739	117,739	0	0	0	10,788	2.200	2.076	MN	358	1,279	05/07/2020	05/12/2030
56501R-AJ-5	MANULIFE FINANCIAL CORP CORP FOREIGN		A	2	2.A FE	121,212	106.7320	142,421	133,438	133,438	0	0	0	12,226	2.818	2.657	MN	509	1,830	05/07/2020	05/13/2035
575385-AD-1	MASONITE INTERNATIONAL CORP CORP FOREIGN		A	2	3.C FE	2,130,000	107.0140	2,140,287	2,000,000	2,126,229	0	(3,771)	0	0	5.375	3.463	FA	44,792	0	11/18/2020	02/01/2028
628957-AG-7	NAV CANADA CORP Foreign		A	2	1.D FE	42,759	105.1290	49,511	47,096	47,096	0	0	0	4,336	2.063	2.061	MN	89	477	05/22/2020	05/29/2030
628957-AH-5	NAV CANADA CORP Foreign		A	2	1.D FE	35,633	109.6580	43,037	39,246	39,246	0	0	0	3,614	2.924	2.924	MS	298	367	05/22/2020	09/29/2051
655422-AV-5	XSTRATA CANADA CORP CORP FOREIGN		A		2.A FE	4,548,510	130.9890	5,894,525	4,500,000	4,533,628	0	(1,422)	0	0	6.200	6.121	JD	12,400	279,000	06/03/2005	06/15/2035
663307-AF-3	NORTHWEST REDWATER DISCOUNT NOTE		A	2	2.A FE	70,760	117.7690	92,441	78,493	78,336	0	14	0	1,375	4.250	4.278	JD	284	3,200	01/26/2016	06/01/2029
663307-AL-0	NORTHWEST REDWATER DISCOUNT NOTE		A	2	2.A FE	29,322	107.5270	33,760	31,397	31,341	0	7	0	550	2.800	2.830	JD	75	843	05/16/2017	06/01/2027
663307-AM-8	NORTHWEST REDWATER DISCOUNT NOTE		A	2	2.A FE	7,345	111.5770	8,758	7,849	7,845	0	0	0	138	3.650	3.655	JD	24	275	05/16/2017	06/01/2035
66509C-AA-8	Northern Courier Pipeline LP DISCOUNT NO		A		2.A FE	77,983	107.8770	86,608	80,284	80,284	0	0	0	1,408	3.365	3.365	JD	7	2,615	07/10/2019	06/30/2042
66509C-AD-2	Northern Courier Pipeline LP Senior Secu		A		2.A FE	33,225,513	108.3840	37,079,713	34,211,325	34,211,325	0	0	0	600,199	3.365	3.362	JD	3,145	1,114,232	07/17/2019	06/30/2042
66651T-AA-7	NORTHLAND POWER SOLAR CORP FOREIGN		A		1.G FE	25,171	114.3870	25,466	22,263	22,267	0	2	0	390	4.397	4.392	JD	3	947	10/03/2014	06/30/2032
669771-AS-6	TRANSCANADA CORP DEBENTURES		A		2.A FE	8,331,120	115.8360	8,108,538	7,000,000	7,249,115	0	(100,697)	0	0	7.875	6.150	AO	137,813	551,250	07/01/2004	04/01/2023
66980C-AA-6	Nouvelle Autoroute 30 Fin Inc. Senior Se		A		2.A FE	22,955,281	118.6110	27,875,146	23,501,235	23,501,235	0	0	0	412,302	4.115	4.115	JD	2,686	935,834	06/14/2018	06/30/2042
66980C-AC-2	Nouvelle Autoroute 30 Fin Inc. Corp Fore		A		2.A FE	15,148	111.2800	17,210	15,465	15,465	0	0	0	271	3.750	3.747	MS	148	537	06/05/2018	03/31/2033
66980C-AD-0	Nouvelle Autoroute 30 Fin Inc. Cor Forei		A		2.A FE	14,794	110.4780	16,687	15,104	15,104	0	0	0	265	3.742	3.742	JD	2	533	06/05/2018	12/31/2032
67077M-AD-0	NUTRIEN LTD CORP FOREIGN		A	2	2.B FE	664,274	108.4040	758,828	700,000	677,094	0	4,867	0	0	3.000	3.841	AO	5,250	21,000	04/10/2018	04/01/2025
67077M-AF-5	NUTRIEN LTD CORP FOREIGN		A		2.B FE	8,218,156	134.8240	10,440,757	7,744,000	8,170,638	0	(18,174)	0	0	5.875	5.338	JD	37,913	454,960	04/10/2018	12/01/2036
67077M-AP-3	NUTRIEN LTD CORP FOREIGN		A		2.B FE	9,960,634	145.3660	14,536,582	10,000,000	9,963,869	0	1,220	0	0	7.125	7.163	MN	75,208	712,500	04/10/2018	05/23/2036
67077M-AQ-1	NUTRIEN LTD CORP FOREIGN		A	2	2.B FE	6,931,584	143.7010	8,442,460	5,875,000	6,854,173	0	(29,720)	0	0	6.125	4.801	JJ	165,928	359,844	04/10/2018	01/15/2041
67077M-AR-9	NUTRIEN LTD CORP FOREIGN		A	2	2.B FE	13,803,388	128.5750	17,936,239	13,950,000	13,826,299	0	8,013	0	0	4.900	4.949	JD	56,963	658,805	11/12/2020	06/01/2043
67077M-AS-7	NUTRIEN LTD CORP FOREIGN		A	2	2.B FE	3,112,643	137.0480	3,789,364	2,765,000	3,101,236	0	(8,005)	0	0	5.250	4.414	JJ	66,936	145,163	07/22/2019	01/15/2045
67077M-AT-5	NUTRIEN LTD CORP FOREIGN		A	2	2.B FE	11,560,304	119.5250	13,506,322	11,300,000	11,519,824	0	(23,146)	0	0	4.200	3.913	AO	118,650	474,600	04/01/2019	04/01/2029
67077M-AU-2	NUTRIEN LTD CORP FOREIGN		A	2	2.B FE	73,155,393	137.7070	91,333,860	66,325,000	73,039,277	0	(83,915)	0	0	5.000	4.350	AO	829,063	2,967,325	12/09/2020	04/01/2049
67077M-AV-0	NUTRIEN LTD CORP FOREIGN		A		2.B FE	16,984,700	103.3820	17,574,892	17,000,000	16,987,705	0	3,005	0	0	1.900	1.931	MN	43,067	161,500	05/11/2020	05/13/2023
67077M-AW-8	NUTRIEN LTD CORP FOREIGN		A	2	2.B FE	5,045,878	110.1850	5,068,501	4,600,000	5,043,747	0	(2,131)	0	0	2.950	1.798	MN	18,093	0	12/10/2020	05/13/2030
67077M-AX-6	NUTRIEN LTD CORP FOREIGN		A	2	2.B FE	11,991,993	121.1140	13,667,687	11,285,000	11,983,505	0	(8,488)	0	0	3.950	3.602	MN	59,434	222,879	05/27/2020	05/13/2050
674482-A#-1	Obsidian Energy Ltd. Series X Sr GTD Not		A		5.C	7,901,771	69.2810	7,901,771	11,405,360	7,901,771	0	0	3,196,785	0	4.880	4.880	JD	0	282,726	12/02/2010	11/30/2021
674482-A*-5	Obsidian Energy Ltd. Series G Senior Gua		A		4.C IF	2,802,842	69.2810	2,802,842	4,045,602	2,802,842	0	0	1,103,187	0	6.400	6.399	MN	0	131,201	05/29/2008	11/30/2021
674482-A@-3	Obsidian Energy Ltd. Series S Sr Gtd Not		A		4.C IF	2,018,046	69.2810	2,018,046	2,912,833	2,018,046	0	0	887,505	0	5.850	5.850	MS	0	174,607	03/16/2010	11/30/2021
68214W-AQ-1	OMERS REALTY CORP DISCOUNT NOTE		A	2	1.D FE	150,043	113.0330	168,574	149,137	148,959	0	27	0	2,613	3.244	3.261	AO	1,176	4,499	05/29/2018	10/04/2027
68214W-AS-7	OMERS REALTY CORP DISCOUNT NOTE		A	2	1.D FE	81,440	117.9480	92,581	78,493	83,761	0	(481)	0	1,457	3.628	2.782	JD	210	2,770	11/25/2019	06/05/2030
698900-AG-2	ENCANA CORP PANCANADIAN ENERGY CORP		A		3.A FE	11,284,900	117.5710	11,757,100	10,000,000	10,766,989	0	(48,483)	0	0	7.200	6.215	MN	120,000	720,000	07/20/2004	11/01/2031
70632Z-AR-2	PEMBINA PIPELINE CORP CORP Foreign		A	2	2.B FE	58,632	114.4540	72,769	63,579	63,526	0	(2)	0	4,897	4.670	4.675	MN	279	1,458	05/26/2020	05/28/2050
707887-A#-2	Penn West Petroleum Ltd New Series Y Sr		A		4.C	3,354,441	69.2810	3,354,441	4,841,776	3,354,441	0	0	1,354,671	0	4.980	4.980	JD	0	122,443	12/02/2010	11/30/2021
707887-C#-0	Penn West Petroleum Ltd New Senior Note		A		4.C	1,018,665	69.2810	1,018,665	1,470,334	1,018,665	0	0	412,778	0	4.790	4.790	MN	0	35,827	11/30/2011	11/30/2021
716442-AH-1	PETRO CANADA BONDS		A		2.A FE	3,424,839	121.8360	4,507,915	3,700,000	3,526,323	0	9,146	0	0	5.350	5.884	JJ	91,277	197,950	01/23/2004	07/15/2033
71644E-AB-8	PETRO CANADA DEBENTURES		A		2.A FE	56,320,177	106.3790	54,412,965	51,150,000	51,520,522	0	(451,648)	0	0	9.250	8.255	AO	998,846	4,731,375	07/21/2004	10/15/2021
71644E-AF-9	PETRO CANADA DEBENTURES		A		2.A FE	1,147,780	129.1730	1,291,728	1,000,000	1,072,932	0	(7,129)	0	0	7.000	5.830	MN	8,944	70,000	08/15/2005	11/15/2028
71644E-AG-7	PETRO CANADA NOTES		A		2.A FE	1,994,080	128.4900	2,569,793	2,000,000	1,995,822	0	172	0	0	5.950	5.971	MN	15,206	119,000	12/15/2005	05/15/2035
71644E-AJ-1	PETRO CANADA CORP FOREIGN		A		2.A FE	14,142,395	140.3500	14,564,117	10,377,000	13,370,779	0	(112,806)	0	0	6.800	4.406	MN	90,165	705,636	04/27/2015	05/15/2038
717046-A@-5	Peyto Exploration & Dev Corp Senior Note		A		3.C	41,312,731	108.1890	34,556,916	31,941,162	31,941,162	0	0	0	560,371	6.730	4.880	MS	686,691	1,783,321	09/06/2012	09/06/2022
717046-B#-2	Peyto Exploration & Dev Corp Senior Unse		A		3.C	36,403,408	110.0100	41,688,130	37,894,976	37,894,976	0	0	0	664,824	5.550	3.700	AO	391,424	1,652,688	10/24/2016	10/24/2023
717046-C#-1	Peyto Exploration & Dev Corp Senior Unse		A		3.C	17,160,579	117.4530	20,748,944	17,665,699	17,665,699	0	0	0	309,925	6.240	4.390	JJ	545,046	814,856	01/03/2019	01/05/2026
717046-C*-5	Peyto Exploration & Dev Corp Senior Unse		A		3.C	7,873,729	117.5820	9,335,834	7,939,859	7,939,859	0	0	0	139,296	5.800	3.950	JJ	228,977	332,315	01/02/2018	01/04/2028
724155-AB-2	PIP6 Courier Holdings LP Sr. Secured		A		2.B	2,041,769	111.0510	2,360,834	2,125,908	2,125,908	0	0	0	37,297	4.166	4.184	FMAN	11,404	81,552	11/26/2019	02/18/2042
725906-AH-4	PLACER DOME INC TOPR DEBENTURES		A		2.B FE	2,022,268	131.2960	2,625,920	2,000,000	2,014,089	0	(764)	0	0	6.375	6.290	MS	42,500	127,500	07/21/2004	03/01/2033
725906-AN-1	PLACER DOME INC TOPR CORP FOREIGN		A		2.B FE	104,855	141.3440	169,613	120,000	106,773	0	467	0	0	6.450	7.710	AO	1,634	7,740	04/01/2016	10/15/2035
74819R-AP-1	QUEBECOR MEDIA INC SR NT CORP FOREIGN		A		3.C FE	1,860,000	107.9300	2,158,600	2,000,000	1,961,344	0	16,822	0	0	5.750	6.764	JD	5,111	115,000	08/20/2013	01/15/2023
75585R-QZ-1	REAL ESTATE ASSET LIQUIDITY TR DISCOUNT		A		1.A FM	37,399	106.9890	41,989	39,246	39,243	0	(1)	0	688	3.017	3.032	MON	99	1,124	06/14/2019	06/12/2054
75585R-RM-9	REAL ESTATE ASSET LIQUIDITY TR CORP		A		1.A FM	29,072	101.9080	30,880	30,302	30,301	0	0	0	1,229	2.381	2.393	MON	38	571	02/04/2020	02/12/2055
75585R-RN-7	REAL ESTATE ASSET LIQUIDITY TR CORPORATE		A		1.A FM	30,123	103.0340	32,350	31,397	31,396	0	0	0	1,273	2.867	2.880	MON	75	709	02/04/2020	02/12/2055

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
763169-C*-8	Richardson International Ltd. Senior Not		A		2.A PL	5,144,096	114.0770	5,511,041	4,831,000	4,989,021	0	(28,244)	0	0	4.750	4.016	JD	8,287	229,473	12/03/2014	12/18/2025
766910-BG-7	RIOCAN REAL ESTATE INVST DISCOUNT NOTE		A	2	2.B FE	62,483	100.4940	63,104	62,794	62,794	0	0	0	311	1.974	1.973	JD	58	0	12/09/2020	06/15/2026
775109-AW-1	ROGERS COMMUN INC. CORP FOREIGN		A	2	2.A FE	1,312,962	105.0430	1,381,316	1,315,000	1,314,463	0	216	0	0	3.000	3.018	MS	11,616	39,450	02/28/2013	03/15/2023
775109-AX-9	ROGERS COMMUN INC. CORP FOREIGN		A	2	2.A FE	8,173,024	127.5280	10,374,437	8,135,000	8,166,692	0	(877)	0	0	4.500	4.471	MS	107,789	366,075	03/01/2013	03/15/2043
775109-AZ-4	ROGERS COMMUN INC. CORP FOREIGN		A	2	2.A FE	5,040,550	140.6500	7,032,514	5,000,000	5,035,565	0	(823)	0	0	5.450	5.394	AO	68,125	272,500	12/12/2013	10/01/2043
775109-BB-6	ROGERS COMMUN INC. CORP FOREIGN		A	2	2.A FE	2,169,726	137.1400	2,687,941	1,960,000	2,145,383	0	(4,722)	0	0	5.000	4.340	MS	28,856	98,000	04/27/2015	03/15/2044
775109-BG-5	ROGERS COMMUN INC. CORP FOREIGN		A	2	2.A FE	2,296,094	127.5120	2,945,519	2,310,000	2,296,716	0	252	0	0	4.300	4.336	FA	37,525	99,330	02/05/2018	02/15/2048
775109-BJ-9	ROGERS COMMUN INC.		A	2	2.A FE	151,701	111.1680	174,518	156,986	158,819	0	(188)	0	2,781	3.250	3.083	MN	860	4,746	11/25/2019	05/01/2029
775109-BK-6	ROGERS COMMUN INC. CORP FOREIGN		A	2	2.A FE	99,178	112.8710	124,034	109,890	109,406	0	49	0	10,180	3.650	3.728	MS	1,030	1,913	03/26/2020	03/31/2027
775109-BQ-3	ROGERS COMMUN INC. CORP FRGN FLOATER		A		2.A FE	10,400,000	100.5680	10,459,090	10,400,000	10,400,000	0	0	0	0	0.836	0.906	MJSD	2,414	45,788	06/15/2020	03/22/2022
780086-RA-4	ROYAL BANK OF CANADA DISCOUNT NOTE		A	2	1.G FE	167,053	105.8720	182,825	172,684	173,093	0	(81)	0	4,812	2.800	2.109	JJ	2,102	4,126	03/11/2020	07/25/2029
780086-RF-3	ROYAL BANK OF CANADA CORP FOR		A		1.F FE	114,811	106.5460	125,447	117,739	117,739	0	0	0	2,066	2.609	2.609	MN	512	2,873	10/28/2019	11/01/2024
780086-RN-6	ROYAL BANK OF CANADA Corp Foreign		A	2	1.F FE	195,733	106.7370	216,155	202,512	202,848	0	(63)	0	4,696	2.880	2.126	JD	144	5,641	03/11/2020	12/23/2029
780086-RQ-9	ROYAL BANK OF CANADA CORP		A		1.F FE	266,372	106.6740	293,062	274,725	274,725	0	0	0	8,353	2.328	2.328	JJ	2,729	3,041	01/24/2020	01/28/2027
780086-RZ-9	ROYAL BANK OF CANADA CORP FOREIGN		A		1.F FE	228,604	104.2620	261,882	251,177	251,177	0	0	0	22,573	1.936	1.936	MN	819	2,323	04/28/2020	05/01/2025
780086-SA-3	ROYAL BANK OF CANADA DISCOUNT NOTE		A	2	1.G FE	148,115	103.6180	162,666	156,986	156,986	0	0	0	8,871	2.088	1.933	JD	18	1,637	06/23/2020	06/30/2030
780086-SV-7	ROYAL BANK OF CANADA CORP Foreign		A	2	2.B FE	91,418	101.7930	95,880	94,192	94,192	0	0	0	2,773	4.000	3.992	FA	614	0	10/22/2020	02/24/2081
78012K-KU-0	ROYAL BANK OF CANADA CORP FOREIGN		A		1.C FE	17,979,840	100.0870	18,015,590	18,000,000	17,999,529	0	4,102	0	0	2.500	2.524	JJ	202,500	450,000	01/11/2016	01/19/2021
78012K-ZG-5	ROYAL BANK OF CANADA CORP FOREIGN		A		1.C FE	9,892,400	102.6900	10,268,966	10,000,000	9,960,318	0	35,333	0	0	2.750	3.124	FA	114,583	275,000	01/16/2019	02/01/2022
78012U-WY-7	ROYAL BANK OF CANADA (NEW YORK CERTIFICA		A		1.C FE	50,000,000	100.0570	50,028,500	50,000,000	50,000,000	0	0	0	0	0.354	0.397	JAJO	31,008	77,167	07/01/2020	07/30/2021
78012U-ZC-2	ROYAL BANK OF CANADA (NEW YORK CERTIFICA		A		1.C FE	75,000,000	100.0100	75,007,500	75,000,000	75,000,000	0	0	0	0	0.329	0.347	MJSD	10,975	20,688	11/16/2020	12/16/2021
78013X-KH-0	ROYAL BANK OF CANADA CORP FRGN FLOATER		A		1.C FE	100,000,000	100.1140	100,114,371	100,000,000	100,000,000	0	0	0	0	0.604	2.749	JAJO	105,767	1,599,115	04/24/2018	04/30/2021
80310Z-AG-4	SAPUTO INC DISCOUNT NOTE		A	2	2.A FE	119,181	104.6830	131,470	125,589	125,589	0	0	0	6,408	2.242	2.241	JD	123	1,406	06/09/2020	06/16/2027
80685X-AB-7	SCHLUMBERGER FINANCE CANADA LT CORP FORE		A	2	1.F FE	6,557,460	103.7870	6,746,155	6,500,000	6,532,959	0	(17,706)	0	0	2.650	2.361	MN	19,617	172,250	07/29/2019	11/20/2022
82028K-AZ-4	SHAW COMMUNICATIONS INC CORP FOREIGN		A	2	2.B FE	83,034	110.5170	95,423	86,342	85,970	0	34	0	1,509	3.300	3.356	JD	172	2,786	12/05/2019	12/10/2029
82028K-BB-6	SHAW COMMUNICATIONS INC CORP FOREIGN		A	2	2.B FE	56,814	106.4470	66,843	62,794	62,684	0	5	0	5,865	2.900	2.920	JD	115	1,144	04/20/2020	12/09/2030
866120-AB-4	SUMMIT INDUSTRIAL INCOME DISCOUNT NOTE		A	2	2.C FE	54,697	100.5810	55,264	54,945	54,918	0	0	0	221	1.820	1.830	AO	27	0	12/08/2020	04/01/2026
86682Z-AM-8	SUN LIFE FINANCIAL INC CORP Foreign		A	2	1.G FE	99,014	107.3450	117,962	109,890	109,838	0	(10)	0	10,833	2.580	1.566	MN	404	1,403	05/06/2020	05/10/2032
86682Z-AN-6	SUN LIFE FINANCIAL INC CORP Foreign		A	2	1.G FE	104,331	101.2350	111,247	109,890	109,801	0	0	0	5,470	2.060	1.891	AO	571	0	09/29/2020	10/01/2035
86721Z-AP-4	SUNCOR ENERGY INC CORP FOREIGN		A	2	2.A FE	52,083	108.1180	59,406	54,945	54,831	0	11	0	962	3.100	3.128	MN	179	1,606	05/22/2019	05/24/2029
86721Z-AQ-2	SUNCOR ENERGY INC CORP FOREIGN		A	2	2.A FE	142,297	122.4540	192,236	156,986	156,525	0	14	0	14,214	5.000	5.039	AO	1,811	3,807	04/07/2020	04/09/2030
867229-AC-0	SUNCOR ENERGY INC NT NOTES		A		2.A FE	18,013,657	138.1650	24,344,692	17,620,000	17,896,093	0	(17,825)	0	0	7.150	6.935	FA	524,929	1,259,830	04/27/2015	02/01/2032
867229-AD-8	SUNCOR ENERGY INC NT CORP FOREIGN		A		2.A FE	7,476,331	128.5980	9,691,129	7,536,000	7,495,040	0	1,611	0	0	5.950	6.005	JD	37,366	448,392	04/27/2015	12/01/2034
867229-AE-6	SUNCOR ENERGY INC NT CORP FOREIGN		A		2.A FE	23,222,196	140.3120	27,423,983	19,545,000	22,830,385	0	(127,293)	0	0	6.500	4.990	JD	56,463	1,270,425	12/14/2017	06/15/2038
86722T-AB-8	SUNCOR ENERGY INC. CORP FOREIGN		A		2.A FE	10,242,234	140.4160	14,357,547	10,225,000	10,240,993	0	(943)	0	0	6.850	6.829	JD	58,368	700,413	04/27/2015	06/01/2039
87425E-AE-3	Talisman Energy Inc DEBENTURES		A		2.B FE	1,959,858	118.8000	2,176,416	1,832,000	1,896,467	0	(7,347)	0	0	7.250	6.596	AO	28,040	132,820	12/19/2008	10/15/2027
87425E-AK-9	Talisman Energy Inc CORPORATE		A		2.B FE	715,550	116.7210	1,190,554	1,020,000	741,121	0	6,352	0	0	6.250	9.519	FA	26,563	63,750	04/01/2016	02/01/2038
878742-AE-5	TECK RESOURCES LTD CORP FOREIGN		A		2.C FE	869,396	129.1950	1,136,913	880,000	872,402	0	303	0	0	6.125	6.214	AO	13,475	53,900	09/23/2005	10/01/2035
87971M-AR-4	TELUS CORP CORP FOREIGN		A	2	2.A FE	19,560	107.4100	16,862	15,699	15,668	0	11	0	273	3.350	3.412	AO	133	488	03/26/2013	04/01/2024
87971M-BC-6	TELUS CORP Corp Foreign		A	2	2.A FE	22,223	112.1120	26,400	23,548	23,445	0	17	0	412	3.750	3.843	MS	273	836	12/03/2015	03/10/2026
87971M-BG-7	TELUS CORP TELUS CORPORATION		A	2	2.A FE	94,004	113.3650	106,780	94,192	95,531	0	(168)	0	1,669	3.625	3.384	MS	1,141	3,287	11/25/2019	03/01/2028
87971M-BJ-1	TELUS CORP CORP FOREIGN		A	2	2.A FE	151,684	111.6660	175,300	156,986	158,558	0	(164)	0	2,778	3.300	3.155	MN	852	4,830	11/25/2019	05/02/2029
87971M-BL-6	TELUS CORP DISCOUNT NOTE		A	2	2.A FE	76,004	107.6030	84,461	78,493	78,408	0	13	0	1,376	2.750	2.771	JJ	1,047	2,105	06/26/2019	07/08/2026
87971M-BN-2	TELUS CORP COrp Foreign		A	2	2.A FE	113,096	110.7490	130,395	117,739	117,372	0	523	0	2,069	3.150	3.189	FA	1,372	2,434	12/11/2019	02/19/2030
87971M-BP-7	TELUS CORP CORP FOR		A	2	2.A FE	65,270	111.7120	76,287	68,289	67,730	0	346	0	1,195	3.950	3.998	FA	1,020	1,737	12/11/2019	02/16/2050
87971M-BQ-5	TELUS CORP Corp Foreign		A	2	2.A FE	64,366	105.1970	74,315	70,644	70,460	0	10	0	6,084	2.350	2.390	JJ	986	0	05/21/2020	01/27/2028
88078Z-AG-9	TERASEN GAS INC CORP FOREIGN		A		1.G FE	479,955	146.1740	516,314	353,218	390,199	0	(1,589)	0	7,129	5.800	4.897	MN	2,773	19,192	08/25/2010	05/13/2038
884903-BW-4	Thomson Reuters Corp CORP Foreign		A	2	2.B FE	171,196	104.6170	197,080	188,383	188,383	0	0	0	17,187	2.239	2.237	MN	559	2,041	05/11/2020	05/14/2025
891102-AE-5	TOROMONT INDUSTRIES LTD DISCOUNT NOTE		A	2	2.A FE	39,457	112.1320	44,008	39,246	39,246	0	0	0	689	3.842	3.840	AO	272	1,414	10/24/2017	10/27/2027
891145-7R-9	TORONTO-DOMINION BANK/THE DISCOUNT NOTE		A	2	1.F FE	411,283	117.6390	470,924	400,314	416,546	0	(2,764)	0	7,284	4.859	3.973	MS	6,394	18,696	09/12/2016	03/04/2031
89114N-MD-4	TORONTO-DOMINION BANK (NEW YOR CERTIFICA		A		1.C FE	50,000,000	100.0750	50,037,500	50,000,000	50,000,000	0	0	0	0	0.358	0.403	JAJO	36,769	81,333	06/19/2020	07/19/2021
89114Q-CA-4	TORONTO-DOMINION BANK/THE CORP FOREIGN		A		1.D FE	7,741,916	107.1780	8,298,798	7,743,000	7,742,174	0	209	0	0	2.650	2.653	JD	10,829	205,190	06/05/2019	06/12/2024
891160-QY-2	TORONTO DOMINION BK DISCOUNT NOTE		A	2	1.F FE	110,847	107.5880	118,229	109,890	109,890	0	0	0	1,928	3.224	3.221	JJ	1,540	3,401	07/18/2017	07/25/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89117F-PG-8	TORONTO-DOMINION BANK/THE DISCOUNT NOTE		A	2	1.F FE	268,510	109.2650	308,754	282,575	282,485	0	(188)	0	4,950	3.060	2.604	JJ	3,736	9,014	06/18/2019	01/26/2032
89117F-VY-2	TORONTO-DOMINION BANK/THE CORPORATE		A		1.D FE	203,311	104.2950	229,220	219,780	219,780	0	0	0	16,469	1.943	1.943	MS	1,287	2,062	03/10/2020	03/13/2025
89117F-WS-4	TORONTO-DOMINION BANK/THE		A	2	1.F FE	229,029	108.0270	271,339	251,177	251,177	0	0	0	22,148	3.105	2.879	AO	1,517	3,785	04/13/2020	04/22/2030
893526-8Z-9	TRANS CANADA PIPELINES CORP FOREIGN		A		2.A FE	1,733,971	156.4970	1,877,959	1,200,000	1,652,455	0	(15,922)	0	0	7.625	4.541	JJ	42,192	91,500	04/27/2015	01/15/2039
893526-DF-7	TRANS CANADA PIPELINES CORP FOREIGN		A		2.A FE	15,283,331	131.1620	19,263,703	14,687,000	15,131,059	0	(24,553)	0	0	5.600	5.268	MS	207,903	822,472	12/07/2015	03/31/2034
893526-DJ-9	TRANS CANADA PIPELINES CORP FOREIGN		A		2.A FE	16,601,798	137.5380	17,192,266	12,500,000	15,831,082	0	(110,553)	0	0	6.100	4.096	JD	63,542	762,500	01/01/2013	06/01/2040
89352H-AB-5	TRANS-CANADA PIPELINES CORP FOREIGN		A		2.A FE	4,882,833	135.1010	6,525,356	4,830,000	4,873,579	0	(2,052)	0	0	5.850	5.754	MS	83,197	282,555	04/27/2015	03/15/2036
89352H-AD-1	TRANS-CANADA PIPELINES CORP FOREIGN		A		2.A FE	19,995,932	139.4960	27,846,204	19,962,000	19,993,964	0	(1,780)	0	0	6.200	6.180	AO	261,280	1,237,644	04/27/2015	10/15/2037
89352H-AE-9	TRANS-CANADA PIPELINES CORP FOREIGN		A		2.A FE	9,913,740	151.5770	14,521,040	9,580,000	9,856,614	0	(9,472)	0	0	7.250	6.946	FA	262,386	694,550	04/27/2015	08/15/2038
89352H-AK-5	TRANS-CANADA PIPELINES CORP FOREIGN		A	2	2.A FE	9,937,100	108.5090	10,850,943	10,000,000	9,979,620	0	6,648	0	0	3.750	3.826	AO	78,125	375,000	10/02/2013	10/16/2023
89352H-AL-3	TRANS-CANADA PIPELINES CORP FOREIGN		A	2	2.A FE	14,617,661	125.3990	18,342,166	14,627,000	14,618,573	0	(103)	0	0	5.000	5.002	AO	152,365	731,350	04/27/2015	10/16/2043
89352H-AM-1	TRANS-CANADA PIPELINES CORP FOREIGN		A	2	2.A FE	4,613,535	122.0580	5,549,960	4,547,000	4,598,151	0	(3,030)	0	0	4.625	4.505	MS	70,100	210,299	04/27/2015	03/01/2034
89353Z-BK-3	TRANS CANADA PIPELINES CORP FOREIGN		A		2.A FE	263,384	128.7200	404,146	313,972	275,758	0	2,459	0	4,733	6.500	8.284	JD	1,290	19,837	09/27/2007	12/09/2030
89353Z-BU-1	TRANS CANADA PIPELINES CORP FOREIGN		A		2.A FE	503,587	160.4440	478,560	298,273	395,191	0	(3,758)	0	7,605	8.050	5.249	FA	8,939	23,133	08/25/2010	02/17/2039
89353Z-BV-9	TRANS CANADA PIPELINES CORP FOREIGN		A		2.A FE	17,003	114.9180	18,040	15,699	17,349	0	(50)	0	304	4.550	3.815	MN	93	669	07/04/2019	11/15/2041
90664Z-AS-9	UNION GAS LTD MTN CORP FRGN		A		1.G FE	558,314	149.9600	600,311	400,314	451,823	0	(2,148)	0	8,310	6.050	4.948	MS	8,095	23,335	08/25/2010	09/02/2038
918423-AW-4	VW CREDIT CANADA INC CORP FOR		A		1.G FE	82,727	106.5340	91,984	86,342	86,200	0	34	0	1,513	2.850	2.896	MS	659	2,285	09/20/2019	09/26/2024
918423-AY-0	VW CREDIT CANADA INC DISCOUNT NOTE		A		2.A FE	68,175	101.1860	71,481	70,644	70,502	0	7	0	2,320	1.500	1.544	MS	290	0	09/16/2020	09/23/2025
94106B-AB-7	WASTE CONNECTIONS INC CORP FOREIGN		A	2	2.A FE	1,477,875	108.0080	1,620,118	1,500,000	1,478,211	0	336	0	0	3.050	3.126	AO	11,438	25,163	03/04/2020	04/01/2050
952637-AA-4	WEST EDMONTON MALL PPTY DISCOUNT NOTE		A		1.F FE	135,355	101.8620	119,932	117,739	117,739	0	0	0	2,066	4.309	4.309	FA	1,944	4,884	02/04/2014	02/13/2024
96467A-A#-8	Whitecap Resources, Inc. Senior Secured		A		3.A	25,458,842	104.2920	26,457,788	25,368,917	25,368,917	0	0	0	445,069	3.900	3.900	JD	30,231	957,798	12/20/2017	12/21/2026
96467A-A*-2	Whitecap Resources, Inc. Senior Secured		A		3.A	105,175,492	101.4770	109,870,264	108,271,317	108,271,317	0	0	0	1,899,497	3.460	3.460	JJ	1,831,469	3,595,868	01/05/2017	01/05/2022
96467A-A@-0	Whitecap Resources, Inc. Senior Secured		A		3.A	10,454,092	103.9250	11,695,871	11,254,150	11,254,150	0	0	0	197,441	3.540	3.540	MN	34,306	379,437	05/31/2017	05/31/2024
C0445#-AM-8	ARC Resources Ltd. Senior Unsecured Note		A		2.C	17,543,897	101.4670	17,452,402	17,200,000	17,432,926	0	(51,146)	0	0	3.810	3.145	FA	233,003	655,320	06/03/2019	08/23/2024
C0557@-AA-0	Badger Daylighting LP Senior Note		A		2.C	7,731,333	101.7880	7,869,591	7,731,333	7,731,333	0	0	0	0	4.830	4.829	JJ	162,854	373,423	01/24/2014	01/24/2022
C1465*-AF-0	CGI Group Inc Senior Note		A		2.A	55,970,382	103.7260	57,692,378	55,620,000	55,755,225	0	(137,532)	0	0	4.990	4.726	JD	123,353	2,775,438	06/03/2019	12/15/2021
C1465*-AK-9	CGI Group Inc Senior Note		A		2.A	61,597,440	105.6160	64,338,006	60,917,143	61,464,521	0	(117,228)	0	0	3.740	3.306	MS	689,819	2,278,301	06/03/2019	09/12/2024
C2969@-AA-8	Des Moulins Wind Power, L.P. Senior Secu		A		2.C	9,469,462	125.7570	9,788,567	7,783,689	7,783,689	0	0	0	136,556	6.300	6.348	MJSD	1,362	463,921	06/28/2013	06/30/2033
C3298*-AA-0	Ag Growth Intl Inc - Hansen Senior Secur		A		3.A	5,424,837	99.1360	5,166,918	5,211,931	5,211,931	0	0	0	91,437	4.690	4.440	FMAN	26,481	239,299	05/22/2015	05/22/2025
C3346#-AA-8	FA MGT Limited Partnership Senior Secure		A		2.B FE	57,109,335	107.1610	64,537,288	60,224,797	60,224,797	0	0	0	1,056,575	3.890	3.910	MJSD	6,508	2,216,372	11/17/2016	11/17/2026
C4111#-AF-8	Graymont Western Canada Inc Senior Note		A		2.C PL	5,592,308	105.4420	5,896,658	5,592,308	5,592,308	0	0	0	0	6.870	6.869	JJ	182,491	384,192	01/10/2008	01/10/2023
C4111#-AG-6	Graymont Western Canada Inc Senior Note		A		2.C PL	8,046,500	109.6410	8,822,237	8,046,500	8,046,500	0	0	0	0	4.700	4.699	JD	10,505	378,186	06/21/2012	06/21/2027
C4111@-AA-1	Great Lakes PWR LTD SUB BD SER 2		A		2.B PL	3,195,951	114.9560	3,988,273	3,469,388	3,469,388	0	0	0	60,866	7.800	7.800	JD	11,276	261,726	07/31/2003	06/16/2023
C4111@-AB-9	Great Lakes PWR LTD SR BD SER 2		A		1.G PL	30,531,736	112.1920	36,512,739	32,544,817	32,544,817	0	0	0	570,962	6.600	6.600	JD	89,498	2,077,427	06/16/2003	06/16/2023
C4861*-AD-9	Irving Oil Limited/Highlands Senior Note		A		2.C PL	2,000,000	102.8780	2,057,559	2,000,000	2,000,000	0	0	0	0	4.960	4.960	JD	827	99,200	12/28/2011	12/28/2021
C4861*-AF-4	Irving Oil Limited/Highlands Senior Note		A		2.C PL	2,140,000	108.7460	2,327,174	2,140,000	2,140,000	0	0	0	0	5.060	5.060	JD	902	108,284	12/28/2011	12/28/2023
C4861*-AL-1	Irving Oil Limited/Highlands Senior Note		A		2.C PL	15,022,229	111.6140	16,742,111	15,000,000	15,000,745	0	(801)	0	0	5.060	5.055	FA	301,492	759,000	03/15/2016	08/08/2025
C4861*-AN-7	Irving Oil Limited/Highlands Senior Unse		A		2.C PL	13,850,000	113.8540	15,768,755	13,850,000	13,850,000	0	0	0	0	5.060	5.060	AO	118,748	700,810	10/31/2018	10/31/2028
C4861*-AT-4	Irving Oil Limited/Highlands Sr. Unsecur		A		2.C PL	35,725,000	105.7750	37,788,206	35,725,000	35,725,000	0	0	0	0	4.020	4.020	MS	402,918	718,073	03/20/2020	03/20/2032
C4861*-AU-1	Irving Oil Limited/Highlands Sr. Unsecur		A		2.C PL	19,655,000	105.9330	20,821,058	19,655,000	19,655,000	0	0	0	0	4.270	4.270	MS	235,461	419,634	03/20/2020	03/20/2035
C4931*-AP-8	Keyera Partnership Senior Note		A		2.C	4,000,000	108.4040	4,336,160	4,000,000	4,000,000	0	0	0	0	4.190	4.190	JD	5,587	167,600	06/19/2012	06/19/2024
C4931*-AS-2	Keyera Partnership Senior Note		A		2.C	14,494,608	112.5340	13,245,014	11,769,758	11,769,758	0	0	0	206,487	4.920	4.920	AO	130,291	545,139	10/10/2013	10/10/2025
C4931*-AT-0	Keyera Partnership Senior Note		A		2.C	2,896,668	116.1490	2,731,962	2,352,121	2,352,121	0	0	0	41,265	5.090	5.090	AO	26,938	112,707	10/10/2013	10/10/2028
C4931*-AY-9	Keyera Partnership Senior Unsecured		A		2.C	23,155,295	104.5840	24,627,381	23,547,881	23,547,881	0	0	0	413,121	3.500	3.500	JD	34,341	797,113	06/16/2016	06/16/2023
C4931*-AZ-6	Keyera Partnership Senior Unsecured		A		2.C	8,425,295	109.5850	9,389,411	8,568,141	8,568,141	0	0	0	150,318	4.150	4.150	JD	14,816	343,902	06/16/2016	06/16/2026
C6574#-AB-2	North West Company, Inc. Senior Secured		A		2.C	13,916,224	101.0410	14,145,740	14,000,000	13,981,159	0	39,217	0	0	3.270	3.564	JD	19,075	457,800	05/01/2019	06/16/2021
C6574#-AD-8	North West Company, Inc. Senior Secured		A		2.C	31,240,188	113.3580	35,316,012	31,154,363	31,154,363	0	0	0	546,568	3.740	3.740	MS	307,476	1,081,962	09/26/2017	09/26/2029
C6574#-AF-3	North West Company, Inc. Sr. Secured		A		2.C	17,100,000	108.6090	18,572,108	17,100,000	17,100,000	0	0	0	0	3.090	3.090	JD	22,016	264,195	06/16/2020	06/16/2032
C7051*-AA-8	GCT Canada Limited Partnership Senior Se		A		2.C PL	9,466,296	105.0740	10,383,781	9,882,397	9,882,397	0	0	0	173,375	3.860	3.860	JD	16,954	369,187	12/15/2015	12/15/2025
C8665*-AA-4	TForce Holdings Inc Sr. Unsecured		A		2.C PL	69,860,000	108.7280	75,957,317	69,860,000	69,860,000	0	0	0	0	3.850	3.850	MJSD	82,183	2,689,610	12/20/2019	12/20/2026
C8666#-AA-9	TQM Pipeline and Company, LP Senior Unse		A		1.G	14,178,549	101.0660	14,717,710	14,562,505	14,562,505	0	0	0	255,483	2.570	2.570	JD	1,040	362,166	03/29/2017	12/31/2021
C8666#-AB-7	TQM Pipeline and Company, LP Senior Unse		A		1.G	19,081,656	105.4540	20,638,813	19,571,429	19,571,429	0	0	0	343,358	3.310	3.310	FA	221,337	622,324	08/28/2019	08/28/2029
C8894#-AL-9	Tolko Industries Ltd. Senior Note		A		3.A	6,240,477	101.6860	6,399,315	6,293,220	6,285,326	0	5,737	0	0	4.700	5.040	FA	106,810	295,781	04/01/2016	02/22/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
C8894#-AN-5	Tolko Industries Ltd. Senior Secured Not		A		3.A	19,155,000	112.0820	21,469,325	19,155,000	19,155,000	0	0	0	0	5.700	5.740	JAJO	221,400	1,091,835	10/18/2017	10/20/2025
C8894#-AP-0	Tolko Industries Ltd. Senior Secured Not		A		3.A	5,370,000	109.5060	5,880,474	5,370,000	5,370,000	0	0	0	0	4.400	4.400	MJSD	14,439	236,280	12/09/2019	12/09/2026
C8894#-AQ-8	Tolko Industries Ltd. Sr. Secured		A		3.A	13,662,454	107.2050	14,646,890	13,662,454	13,662,454	0	0	0	0	3.950	3.950	FMAN	59,963	404,750	02/21/2020	02/21/2027
C8894#-AR-6	Tolko Industries Ltd. Sr. Secured		A		2.C IF	12,150,000	104.6160	12,710,894	12,150,000	12,150,000	0	0	0	0	3.550	3.565	FMAN	40,736	107,831	08/27/2020	08/27/2029
C89738-AA-9	Gaz Metro Inc. Senior Secured Note		A		1.F	10,747,592	103.6700	11,125,881	10,732,035	10,735,767	0	(2,631)	0	0	3.860	3.834	MN	52,933	414,257	04/01/2016	05/15/2022
C89738-AB-7	Gaz Metro Inc. Senior Secured Note		A		1.F	3,276,052	130.3940	4,244,858	3,255,412	3,273,848	0	(504)	0	0	5.060	5.016	MN	21,048	164,724	04/01/2016	05/15/2042
C9716#-AK-5	Waste Connections Inc. Senior Unsecured		A		2.A	15,000,000	111.0490	16,657,360	15,000,000	15,000,000	0	0	0	0	3.490	3.490	AO	103,246	523,500	04/20/2017	04/20/2027
00077T-AA-2	ABN-AMRO BANK SUB NOTES		D		3.A FE	9,970,000	113.9040	11,390,370	10,000,000	9,993,155	0	2,016	0	0	7.750	7.776	MN	99,028	775,000	05/20/1993	05/15/2023
00084D-AS-9	ABN AMRO BANK NV CORP FRGN FLOATER		D		1.E FE	40,000,000	100.3310	40,132,331	40,000,000	40,000,000	0	0	0	0	0.803	2.881	FMAN	31,228	655,093	08/21/2018	08/27/2021
001201-B*-2	AGL Energy Ltd. Senior Unsecured Note		D		2.B	5,970,000	111.2230	6,640,000	5,970,000	5,970,000	0	0	0	0	3.810	3.810	JD	14,532	227,457	12/08/2016	12/10/2029
001201-B@-0	AGL Energy Ltd. Senior Unsecured Note		D		2.B	30,000,000	112.3680	33,710,384	30,000,000	30,000,000	0	0	0	0	3.910	3.910	JD	74,942	1,173,000	12/08/2016	12/08/2031
00185A-AG-9	AON PLC CORP FOREIGN		D	2	2.A FE	8,227,973	131.8720	8,770,817	6,651,000	8,202,869	0	(9,171)	0	0	4.600	3.153	JD	14,447	201,779	11/12/2020	06/14/2044
00185A-AH-7	AON PLC CORP FOREIGN		D	2	2.A FE	7,886,130	135.4630	8,127,804	6,000,000	7,870,500	0	(15,630)	0	0	4.750	2.926	MN	36,417	142,500	10/02/2020	05/15/2045
00507U-AH-4	ALLERGAN FUNDING SCS CORP FOREIGN		D	2	2.B	528	109.1330	546	500	525	0	(1)	0	0	4.850	4.500	JD	1	43,335	04/27/2015	06/15/2044
00913R-AB-2	AIR LIQUIDE FINANCE SA CORP FOREIGN		D	2	1.G FE	3,978,520	100.9650	4,038,593	4,000,000	3,996,658	0	4,396	0	0	1.750	1.863	MS	18,278	70,000	09/22/2016	09/27/2021
00913R-AE-6	AIR LIQUIDE FINANCE SA CORP FOREIGN		D	2	1.G FE	4,909,648	120.7620	6,400,383	5,300,000	4,940,062	0	7,960	0	0	3.500	3.921	MS	48,436	185,500	12/07/2016	09/27/2046
009279-AA-8	AIRBUS SE CORP FOREIGN		D	2	1.F FE	7,694,256	108.3090	8,754,636	8,083,000	7,783,120	0	41,405	0	0	3.150	3.819	AO	57,288	254,615	10/17/2018	04/10/2027
015398-AC-4	ALFA SAB DE CV CORP FOREIGN		D	2	2.C FE	3,161,000	133.1980	3,862,741	2,900,000	3,146,784	0	(4,887)	0	0	6.875	6.173	MS	53,167	199,375	11/27/2017	03/25/2044
01609W-AP-7	ALIBABA GROUP HOLDING LTD CORP FOREIGN		D	2	1.E FE	4,935,934	101.9110	5,095,548	5,000,000	4,982,211	0	18,834	0	0	3.125	3.524	MN	14,323	156,250	10/30/2018	11/28/2021
02364W-AJ-4	AMERICA MOVIL SAB DE CV CORP FOREIGN		D		2.A FE	197,958	150.4770	236,249	157,000	189,580	0	(1,629)	0	0	6.375	4.391	MS	3,336	10,009	04/27/2015	03/01/2035
02364W-AW-5	AMERICA MOVIL SAB DE CV CORP FOREIGN		D		2.A FE	20,579,440	147.9240	29,802,338	20,147,000	20,544,343	0	(13,721)	0	0	6.125	5.937	MS	311,929	1,234,004	08/01/2018	03/30/2040
02364W-BD-6	AMERICA MOVIL SAB DE CV CORP FOREIGN		D		2.A FE	33,039,812	103.9540	33,810,969	32,525,000	32,584,015	0	(37,438)	0	0	3.125	3.003	JJ	465,853	1,016,406	01/23/2019	07/16/2022
02364W-BE-4	AMERICA MOVIL SAB DE CV CORP FOREIGN		D		2.A FE	12,944,006	124.8040	15,700,358	12,580,000	12,914,609	0	(9,461)	0	0	4.375	4.186	JJ	252,255	550,375	09/20/2017	07/16/2042
03937L-AA-3	Arch Capital Grp Ltd. ARCH CAP GRP		D		2.A FE	3,262,425	152.3170	3,807,924	2,500,000	3,179,601	0	(36,253)	0	0	7.350	4.599	MN	30,625	183,750	08/21/2018	05/01/2034
03938L-AP-9	ARCELORMITTAL CORP FOREIGN		D		3.A FE	9,400,000	140.2270	14,022,676	10,000,000	9,235,656	0	17,382	0	0	7.000	7.777	AO	147,778	712,500	01/01/2013	10/15/2039
03938L-AS-3	ARCELORMITTAL CORP FOREIGN		D		3.A FE	6,028,750	139.0730	9,039,751	6,500,000	5,926,442	0	11,739	0	0	6.750	7.611	MS	146,250	446,875	01/01/2013	03/01/2041
046353-AD-0	ASTRAZENECA PLC CORP FOREIGN		D		2.A FE	60,661,960	153.5780	94,077,264	61,257,000	60,744,328	0	(3,344)	0	0	6.450	6.501	MS	1,163,373	3,951,077	04/27/2015	09/15/2037
046353-AG-3	ASTRAZENECA PLC CORP FOREIGN		D		2.A FE	34,888,067	124.2460	42,892,368	34,522,000	34,823,906	0	(8,914)	0	0	4.000	3.939	MS	395,085	1,380,880	01/16/2018	09/18/2042
04965D-A*-7	Atresmedia Corporacin de Medio Senior Un		D		2.C	5,200,000	105.9090	5,507,255	5,200,000	5,200,000	0	0	0	0	4.480	4.480	JJ	110,009	232,960	07/11/2018	07/11/2023
05252A-DE-8	AUSTRALIA AND NEW ZEALAND BANK CORP FRGN		D		1.D FE	22,500,000	100.5970	22,634,315	22,500,000	22,500,000	0	0	0	0	0.703	2.385	FMAN	17,127	353,058	11/14/2019	11/21/2022
05256L-AB-9	Australia Pacific LNG Senior Secured Not		D		2.B FE	61,050,000	115.4220	70,465,274	61,050,000	61,050,000	0	0	0	0	4.820	4.818	MS	743,826	2,942,610	09/25/2018	09/30/2030
05256L-AC-7	Australia Pacific LNG Senior Secured Not		D		2.B FE	15,045,000	115.6260	17,395,859	15,045,000	15,045,000	0	0	0	0	4.850	4.846	MS	184,448	729,683	03/27/2019	09/30/2030
05464H-AB-6	AXIS SPECIALTY FINANCE LLC CORP FOREIGN		D		2.A FE	4,946,447	122.9860	6,032,488	4,905,000	4,943,952	0	(809)	0	0	5.150	5.092	AO	63,152	252,608	04/02/2018	04/01/2045
05523*-AC-1	BA Holdings Senior Unsecured Note		D		2.C	19,921,739	108.0500	21,525,399	19,921,739	19,921,739	0	0	0	0	4.880	4.910	MJSD	43,208	972,181	06/29/2016	06/29/2023
05523*-AD-9	BA Holdings Senior Unsecured Note		D		2.C	19,921,739	115.3930	22,988,199	19,921,739	19,921,739	0	0	0	0	4.940	4.970	MJSD	43,739	984,134	06/29/2016	06/29/2026
05523R-AD-9	BAE Systems plc CORP FOREIGN		D	2	2.B FE	397,184	113.1120	452,448	400,000	397,340	0	156	0	0	3.400	3.484	AO	2,871	6,838	04/07/2020	04/15/2030
05523R-AE-7	BAE Systems plc CORP FOREIGN		D	2	2.B FE	2,320,546	105.7040	2,489,334	2,355,000	2,320,689	0	142	0	0	3.000	3.075	MS	20,803	0	09/08/2020	09/15/2050
05530Q-AN-0	BAT INTL FIN PLC CORP FOREIGN		D	2	2.B FE	5,055,980	102.5300	5,177,741	5,050,000	5,055,664	0	(316)	0	0	1.668	1.645	MS	22,462	0	09/25/2020	03/25/2026
05541V-AF-3	BG ENERGY CAPITAL PLC CORP FOREIGN		D		1.E FE	3,513,008	131.7850	3,953,563	3,000,000	3,424,280	0	(12,731)	0	0	5.125	4.106	AO	32,458	153,750	01/01/2013	10/15/2041
055450-AH-3	BHP FIN USA LTD CORP FOREIGN		D		1.F FE	1,082,580	126.7310	1,267,310	1,000,000	1,030,562	0	(4,970)	0	0	6.420	5.726	MS	21,400	64,200	11/07/2005	03/01/2026
055451-AR-9	BHP BILLITON FIN USA LTD CORP FOREIGN		D		1.F FE	31,701,554	129.7510	41,844,708	32,250,000	31,875,851	0	17,811	0	0	4.125	4.191	FA	469,305	1,289,063	07/27/2020	02/24/2042
055451-AU-2	BHP BILLITON FIN USA LTD CORP FOREIGN		D		1.F FE	394,804	109.3300	437,320	400,000	397,973	0	678	0	0	3.850	4.045	MS	3,893	15,400	12/07/2015	09/30/2023
055451-AV-0	BHP BILLITON FIN USA LTD CORP FOREIGN		D		1.F FE	46,666,846	146.9350	62,989,778	42,869,000	46,428,280	0	(91,630)	0	0	5.000	4.413	MS	541,817	2,143,450	02/12/2019	09/30/2043
05551C-AA-3	BIB Central American Rec. Ltd. Sr. Secur		D		2.A FE	17,852,045	103.5380	18,483,739	17,852,045	17,852,045	0	0	0	0	3.500	3.515	JAJO	145,792	576,224	11/05/2019	01/07/2030
05565Q-BU-1	BP CAPITAL MARKETS PLC CORP FOREIGN		D		1.G FE	5,029,800	102.5300	5,126,513	5,000,000	5,008,880	0	(10,529)	0	0	3.561	3.339	MN	29,675	178,050	12/20/2018	11/01/2021
05565Q-DB-1	BP CAPITAL MARKETS PLC CORP FOREIGN		D	2	1.G FE	19,504,600	109.0100	21,801,918	20,000,000	19,615,865	0	64,201	0	0	3.119	3.516	MN	98,768	623,800	03/26/2019	05/04/2026
05567L-T3-1	BNP PARIBAS CORP FOREIGN		D		1.D FE	6,804,899	100.1320	6,129,092	6,121,000	6,126,548	0	(143,554)	0	0	5.000	2.607	JJ	141,123	306,050	01/06/2016	01/15/2021
05574L-FY-9	BNP PARIBAS SA CORP FOREIGN		D		1.D FE	5,346,870	106.2850	5,633,090	5,300,000	5,315,335	0	(6,788)	0	0	3.250	3.110	MS	56,460	172,250	01/26/2016	03/03/2023
05581K-AB-7	BNP PARIBAS SA CORP FOREIGN		D		1.G FE	3,569,699	108.9730	3,629,897	3,331,000	3,520,008	0	(49,691)	0	0	3.800	1.862	JJ	60,125	63,289	03/02/2020	01/10/2024
05583J-AA-0	BPCE SA CORP FOREIGN		D		1.G FE	9,188,100	103.4830	9,313,430	9,000,000	9,113,385	0	(74,715)	0	0	3.000	2.076	MN	29,250	270,000	01/21/2020	05/22/2022
056752-AH-1	BAIDU INC CORP FOREIGN		D		1.G FE	7,180,743	102.7600	7,660,759	7,455,000	7,337,603	0	73,796	0	0	2.875	3.957	JJ	104,189	214,331	10/30/2018	07/06/2022
059895-AH-5	BANGKOK BANK PUB CO SUB NOTES 144A		D		2.B FE	2,925,449	140.9940	3,827,996	2,715,000	2,793,220	0	(10,585)	0	0	9.025	8.390	MS	72,147	245,029	07/13/2005	03/15/2029
064255-AM-4	BANK OF TOKYO-MITSUBISHI UFJ L CORP FORE		D		1.F FE	9,444,013	105.5180	9,844,794	9,330,000	9,357,346	0	(12,214)	0	0	3.200	3.057	FA	103,667	298,560	02/26/2013	02/26/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
064255-AR-3	BANK OF TOKYO-MITSUBISHI UFJ L CORP FORE		D		1.E FE	16,540,205	109.5230	16,975,992	15,500,000	16,254,470	0	(269,485)	0	0	4.100	2.224	MS	197,711	635,500	12/05/2019	09/09/2023
06675F-AR-8	BANQUE FEDERATIVE DU CREDIT CORP FOREIGN		D		1.D FE	5,067,547	108.0890	5,204,475	4,815,000	4,993,165	0	(67,084)	0	0	3.750	2.250	JJ	80,752	180,563	11/19/2019	07/20/2023
06675F-AS-6	BANQUE FEDERATIVE DU CREDIT CORP FOREIGN		D		1.D FE	8,974,530	103.3020	9,297,189	9,000,000	8,983,676	0	8,323	0	0	2.125	2.223	MN	21,250	191,340	11/18/2019	11/21/2022
06738E-AJ-4	BARCLAYS BANK PLC CORP FOREIGN		D		2.B FE	514,728	137.9660	689,831	500,000	513,487	0	(272)	0	0	5.250	5.057	FA	9,771	26,250	12/07/2015	08/17/2045
06738E-AN-5	BARCLAYS BANK PLC CORP FOREIGN		D		2.B FE	16,752,445	115.1580	16,958,097	14,726,000	16,631,920	0	(120,525)	0	0	4.375	1.681	JJ	302,445	0	08/27/2020	01/12/2026
06738E-AS-4	BARCLAYS BANK PLC CORP FOREIGN		D	2	2.B FE	1,370,000	103.0950	1,412,407	1,370,000	1,370,000	0	0	0	0	3.684	3.684	JJ	23,974	50,471	01/03/2017	01/10/2023
06738E-AV-7	BARCLAYS BANK PLC CORP FOREIGN		D		2.B FE	16,044,852	136.4210	17,536,944	12,855,000	16,001,899	0	(42,952)	0	0	4.950	3.508	JJ	302,253	318,161	05/29/2020	01/10/2047
06739G-CR-8	BARCLAYS BK PLC CORP FOREIGN		D	2	1.E FE	107,816,996	101.6930	109,090,697	107,275,000	107,809,210	0	(7,786)	0	0	1.700	1.303	MN	248,222	624,878	12/08/2020	05/12/2022
06849U-AD-7	BARRICK PD AU FIN PTY LT CORP FOREIGN		D		2.A FE	30,877,584	143.9030	39,717,184	27,600,000	30,380,158	0	(90,144)	0	0	5.950	5.098	AO	346,687	1,642,200	01/16/2018	10/15/2039
09659W-2A-1	BNP PARIBAS SA CORP FOREIGN		D		1.G FE	14,594,917	103.5420	14,806,435	14,300,000	14,475,817	0	(114,985)	0	0	2.950	2.050	MN	44,529	421,850	02/11/2020	05/23/2022
09659W-2L-7	BNP PARIBAS SA CORP FRGN FLOATER		D	2	1.G FE	20,306,400	104.6440	20,928,774	20,000,000	20,273,626	0	(32,774)	0	0	2.219	1.896	JD	27,121	221,900	06/09/2020	06/09/2026
09659W-2M-5	BNP PARIBAS SA CORP FRGN FLOATER		D	2	1.G FE	20,099,850	101.9350	20,422,750	20,035,000	20,099,072	0	(778)	0	0	1.904	1.837	MS	96,426	0	11/25/2020	09/30/2028
102137-A*-7	Vistry Group Plc Senior Unsecured Note		B		3.B	70,452,226	112.0610	87,938,229	78,473,643	78,431,425	0	5,169	0	7,974,030	4.030	4.040	FA	1,185,933	3,018,109	01/03/2020	02/16/2027
10554T-AB-1	BRASKEM NETHERLANDS FINANCE BV CORP FORE		D	2	3.A FE	12,229,750	104.8000	12,890,454	12,300,000	12,247,288	0	6,215	0	0	4.500	4.572	JJ	262,913	553,500	02/05/2018	01/10/2028
111021-AE-1	BRITISH TELECOM PLC BONDS		D		2.B FE	85,748,534	165.7080	122,292,284	73,800,000	82,089,726	0	(561,675)	0	0	9.625	7.932	JD	315,700	7,103,250	06/28/2007	12/15/2030
117788-AB-8	SKY GRP FIN PLC CORP FOREIGN		D		1.G FE	4,963,600	149.6640	7,483,207	5,000,000	4,973,096	0	1,028	0	0	6.500	6.556	AO	68,611	325,000	06/04/2007	10/15/2035
12117#-AC-5	Bureau Veritas Holdings, Inc. Senior Uns		D		2.C	39,420,000	118.4610	46,697,439	39,420,000	39,420,000	0	0	0	0	4.640	4.640	JJ	838,332	1,829,088	01/16/2019	01/16/2029
14214X-A#-7	Carillion Group plc Senior Note		B		6. Z	3	0.0000	0	21,253,473	0	0	0	0	0	3.620	28,142,057.970	FA	0	0	08/30/2012	08/30/2019
143658-AF-9	CARNIVAL CORP DEBENTURES		D		4.B FE	17,276,399	102.0830	18,553,672	18,175,000	17,978,400	0	60,057	0	0	7.200	7.633	AO	327,150	1,308,600	08/17/2004	10/01/2023
000000-00-0	Capstone Finance Limited Sr. Secured		B		1.G	9,477,350	103.8410	10,374,423	9,990,707	9,990,707	0	0	0	513,356	3.563	3.563	AO	76,138	0	10/14/2020	10/15/2035
15103J-AA-0	CELEO REDES OPERACION CHILE SA CORP SINK		D		2.B FE	3,537,773	115.8080	4,067,916	3,512,632	3,535,684	0	(762)	0	0	5.200	5.139	JD	4,566	182,657	05/05/2017	06/22/2047
191241-AF-5	COCA COLA FEMSA SAB DE CV CORP FOREIGN		D		1.G FE	56,543,842	140.5520	76,353,463	54,324,000	56,321,079	0	(48,891)	0	0	5.250	4.974	MN	277,279	2,852,010	09/21/2017	11/26/2043
21240B-A#-8	Controladora Mabe S.A. de C.V. Senior Un		D		2.C	44,900,000	115.8920	52,035,577	44,900,000	44,900,000	0	0	0	0	5.850	5.850	JD	109,444	2,626,650	12/16/2016	12/16/2026
21240B-A*-2	Controladora Mabe S.A. de C.V. Senior Un		D		2.C	27,400,000	115.6350	31,684,059	27,400,000	27,400,000	0	0	0	0	5.800	5.800	JD	66,217	1,589,200	12/16/2016	12/16/2026
21240B-A@-0	Controladora Mabe S.A. de C.V. Senior Un		D		2.C	19,290,000	115.8410	22,345,685	19,290,000	19,290,000	0	0	0	0	5.840	5.840	JD	46,939	1,126,536	12/16/2016	12/16/2026
21684L-A5-1	COOPERATIEVE RABOBANK UA (NEW CERTIFICAT		D		1.E FE	75,000,000	99.9920	74,994,000	75,000,000	75,000,000	0	0	0	0	0.259	0.259	JAJO	38,795	0	10/19/2020	10/21/2021
21685W-CJ-4	COOPERATIEVE CENTRALE RAIFFEIS CORP FORE		D		1.D FE	18,753,316	146.8610	27,903,644	19,000,000	18,795,751	0	5,195	0	0	5.250	5.336	MN	102,521	997,500	04/27/2015	05/24/2041
22303Q-AH-3	COVIDIEN INTERNATIONAL F CORP FOREIGN		D		1.G FE	55,011,143	150.7020	70,451,845	46,749,000	53,095,625	0	(233,661)	0	0	6.550	5.309	AO	646,435	3,062,060	04/27/2015	10/15/2037
22532X-MU-9	CREDIT AGRICOLE CORPORATE AND CERTIFICAT		D		1.E FE	24,975,503	100.2340	25,058,500	25,000,000	24,948,660	0	(17,199)	0	0	0.700	1.293	MJSD	8,744	327,580	09/10/2019	09/13/2021
22532X-PF-9	CREDIT AGRICOLE CORPORATE AND CERTIFICAT		D		1.E FE	46,500,000	100.0820	46,538,130	46,500,000	46,500,000	0	0	0	0	0.424	1.895	FMAN	22,988	342,605	02/18/2020	08/20/2021
22532X-PN-2	CREDIT AGRICOLE CORPORATE AND CERTIFICAT		D		1.E FE	50,000,000	100.0610	50,030,500	50,000,000	50,000,000	0	0	0	0	0.390	0.437	JAJO	46,012	55,775	07/07/2020	07/08/2021
22535W-AA-5	CREDIT AGRICOLE SA (LONDON BRA CORP FORE		D		1.G FE	17,175,150	103.0840	17,246,914	16,731,000	16,963,227	0	(203,683)	0	0	3.375	2.000	JJ	268,219	394,656	03/02/2020	01/10/2022
22535W-AD-9	CREDIT AGRICOLE SA (LONDON BRA CORP FORE		D		1.G FE	3,210,690	108.6360	3,259,084	3,000,000	3,174,405	0	(36,285)	0	0	3.250	1.648	AO	23,563	97,500	03/05/2020	10/04/2024
225401-AC-2	CREDIT SUISSE AG CORP FOREIGN		D	2	2.A FE	14,893,787	115.8920	15,181,888	13,100,000	14,794,342	0	(99,445)	0	0	4.282	1.992	JJ	268,006	0	08/27/2020	01/09/2028
225401-AM-0	CREDIT SUISSE AG CORP FRGN FLOATER		D	2	2.A FE	6,080,000	105.2500	6,399,226	6,080,000	6,080,000	0	0	0	0	2.593	2.445	MS	48,172	157,654	09/04/2019	09/11/2025
225460-AP-2	CREDIT SUISSE NEW YORK NY CORP FOREIGN		D		1.F FE	26,463,372	110.9790	28,910,155	26,050,000	26,422,992	0	(34,059)	0	0	3.625	3.192	MS	293,786	867,281	07/29/2020	09/09/2024
225460-AR-8	CREDIT SUISSE NEW YORK NY CORP FOREIGN		D		1.F FE	14,437,415	102.2180	14,782,774	14,462,000	14,458,121	0	4,126	0	0	3.000	3.030	AO	74,720	433,860	08/20/2015	10/29/2021
22549L-F5-9	CREDIT SUISSE AG (NEW YORK BRA CERTIFICA		D		1.E FE	50,000,000	100.0320	50,016,000	50,000,000	50,000,000	0	0	0	0	0.350	1.837	MON	8,625	203,472	02/13/2020	03/01/2021
22550U-AA-9	CREDIT SUISSE AG (NEW YORK BRA CORP FRGN		D		1.E FE	114,750,000	100.1640	114,937,979	114,750,000	114,750,000	0	0	0	0	0.550	0.622	FMAN	101,681	656,685	01/30/2020	02/04/2022
227047-A@-6	Croda International plc Senior Unsecured		B		2.C	8,370,000	103.7320	9,519,091	9,176,625	9,176,625	0	0	0	757,875	1.430	1.430	JD	1,458	125,405	06/27/2016	06/29/2026
227047-B*-7	Croda International plc Senior Unsecured		B		2.C	18,835,000	106.9860	19,096,840	17,849,767	17,849,767	0	0	0	551,052	2.800	2.800	JD	5,553	472,646	06/27/2016	06/29/2026
227047-B@-5	Croda International plc Senior Unsecured		B		2.C	5,112,140	105.6760	5,767,048	5,457,274	5,457,274	0	0	0	168,475	2.460	2.460	JD	9,323	128,649	06/06/2019	06/07/2027
23329P-AE-0	DNB BANK ASA CORP FOREIGN		D		1.D FE	4,096,679	103.5780	4,246,711	4,100,000	4,097,818	0	1,085	0	0	2.150	2.178	JD	7,101	88,150	11/25/2019	12/02/2022
23636T-AE-0	DANONE CORP FOREIGN		D	2	2.A FE	2,875,170	109.9970	3,299,921	3,000,000	2,921,551	0	11,929	0	0	2.947	3.445	MN	14,489	88,410	11/21/2016	11/02/2026
243435-A*-5	Dechra Pharmaceuticals plc Sr. Unsecured		B		3.B	7,755,529	103.7950	8,894,975	8,569,744	8,569,744	0	0	0	814,215	1.190	1.190	JJ	45,041	48,312	01/22/2020	01/22/2027
24668P-AE-7	DELHAIZE LE LION DE LEEUW SCA CORP FOREI		D		2.A FE	1,012,132	147.4800	1,283,075	870,000	998,773	0	(3,957)	0	0	5.700	4.555	AO	12,398	49,590	05/31/2017	10/01/2040
25156P-AC-7	DEUTSCHE TELEKOM INT FIN CO GT COMPANY G		D		2.B FE	25,231,221	157.8810	35,436,497	22,445,000	24,168,541	0	(129,077)	0	0	8.750	7.565	JD	87,286	1,963,938	08/09/2005	06/15/2030
25156P-AD-5	DEUTSCHE TELEKOM INT FIN CO GT COMPANY G		D		2.B FE	1,997,145	170.3760	2,555,640	1,500,000	1,808,950	0	(17,633)	0	0	9.250	6.646	JD	11,563	138,750	10/07/2003	06/01/2032
25243Y-BB-4	DIAGEO CAPITAL PLC CORP FOREIGN		D	2	1.G FE	5,351,184	107.5010	5,805,030	5,400,000	5,356,542	0	4,409	0	0	2.375	2.477	AO	23,869	135,731	09/30/2019	10/24/2029
256911-A*-9	Dollar Diversified Payment Rig Senior Se		D		2.B FE	95,750,000	105.2650	100,790,959	95,750,000	95,750,000	0	0	0	0	3.700	3.716	MJSD	157,456	3,542,750	07/02/2019	06/15/2026
29082A-AA-5	EMBRAER SA CORP FOREIGN		D		3.A FE	4,142,500	102.8140	4,112,570	4,000,000	4,058,525	0	(38,305)	0	0	5.150	4.103	JD	9,156	206,000	09/28/2018	06/15/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29082H-AA-0	EMBRAER NETHERLANDS FINANCE BV CORP FORE		D		3.A FE	5,852,653	106.0790	6,184,380	5,830,000	5,845,875	0	(3,139)	0	0	5.050	4.980	JD	13,085	294,415	09/12/2018	06/15/2025
29244T-AA-9	ENDESA CHILE OVERSEAS CO BONDS		D		2.A FE	6,674,289	117.9000	7,433,596	6,305,000	6,456,395	0	(20,947)	0	0	7.875	7.353	FA	206,883	496,519	07/11/2005	02/01/2027
29244T-AB-7	ENDESA CHILE OVERSEAS CO BONDS		D		2.A FE	4,725,612	109.6670	5,000,817	4,560,000	4,704,639	0	(5,897)	0	0	7.325	6.969	FA	139,175	334,020	12/08/2017	02/01/2037
29268B-AC-5	ENEL FINANCE INTERNATIONAL SA CORP FOREI		D		2.A FE	21,217,683	146.7300	28,693,065	19,555,000	20,832,686	0	(44,141)	0	0	6.800	6.161	MS	391,535	1,329,740	09/10/2009	09/15/2037
29268B-AF-8	ENEL FINANCE INTERNATIONAL SA CORP FOREI		D		2.A FE	19,892,600	142.5120	28,502,365	20,000,000	19,910,976	0	2,441	0	0	6.000	6.039	AO	280,000	1,200,000	09/30/2009	10/07/2039
29278G-AA-6	ENEL FINANCE INTERNATIONAL NV CORP FOREI		D		2.A FE	4,488,620	113.5690	4,542,749	4,000,000	4,471,662	0	(16,958)	0	0	3.625	1.674	MN	14,500	72,500	11/06/2020	05/25/2027
29278G-AF-5	ENEL FINANCE INTERNATIONAL NV CORP FOREI		D		2.A FE	9,047,790	113.7250	9,211,747	8,100,000	9,023,731	0	(24,059)	0	0	3.500	1.817	AO	66,938	0	11/06/2020	04/06/2028
29446M-AB-8	EQUINOR ASA CORP FOREIGN		D	2	1.D FE	14,762,605	116.3500	17,196,567	14,780,000	14,765,658	0	1,526	0	0	3.625	3.639	MS	165,197	535,775	12/19/2018	09/10/2028
30216J-AC-9	EXPORT-IMPORT BANK OF INDIA GOVT FOREIGN		D		2.C FE	3,337,500	110.5020	3,315,066	3,000,000	3,335,568	0	(1,932)	0	0	3.875	2.163	FA	48,438	0	12/11/2020	02/01/2028
344419-AA-4	FOMENTO ECONOMICO MEXICANO SAB CORP FORE		D		1.G FE	9,287,540	104.5590	9,933,100	9,500,000	9,402,257	0	38,860	0	0	2.875	3.330	MN	38,693	273,125	08/06/2018	05/10/2023
344419-AB-2	FOMENTO ECONOMICO MEXICANO SAB CORP FORE		D		1.G FE	10,479,732	124.7090	13,219,119	10,600,000	10,491,020	0	2,691	0	0	4.375	4.447	MN	65,698	463,750	09/25/2018	05/10/2043
35177P-AL-1	ORANGE SA NOTES		D		2.A FE	19,496,504	164.6940	28,492,020	17,300,000	18,774,800	0	(100,042)	0	0	9.000	7.732	MS	519,000	1,557,000	07/24/2006	03/01/2031
36164Q-NA-2	GE CAPITAL INTERNATIONAL FUNDI CORP FORE		D		2.B FE	6,424,494	119.3480	6,650,052	5,572,000	6,272,570	0	(35,870)	0	0	4.418	3.338	MN	31,455	246,171	07/07/2016	11/15/2035
36190C-AA-5	GNL Quintero CORP SINKING FUND FRGN		D		2.B FE	7,151,500	111.3920	7,797,441	7,000,000	7,070,497	0	(14,290)	0	0	4.634	4.378	JJ	136,059	324,380	09/09/2014	07/31/2029
377373-AD-7	GlaxoSmithKline Capital PLC CORP FOREIGN		D		1.F FE	9,524,510	103.4300	9,825,820	9,500,000	9,510,850	0	(7,904)	0	0	2.850	2.762	MN	39,860	270,750	04/03/2019	05/08/2022
377373-AH-8	GlaxoSmithKline Capital PLC CORP FOREIGN		D	2	1.F FE	18,482,017	116.2880	18,364,207	15,792,000	18,357,588	0	(124,429)	0	0	3.375	1.274	JD	44,415	266,490	07/29/2020	06/01/2029
40049J-AT-4	GRUPO TELEVISA SA DE CV NT SENIOR NOTES		D		2.A FE	6,516,742	152.4620	10,672,310	7,000,000	6,661,805	0	16,396	0	0	8.500	9.193	MS	181,806	595,000	07/21/2004	03/11/2032
40049J-BA-4	GRUPO TELEVISA SA DE CV NT CORP FOREIGN		D	2	2.A FE	19,143,248	120.6550	24,468,900	20,280,000	19,209,094	0	18,833	0	0	5.000	5.381	MN	135,200	1,014,000	09/05/2018	05/13/2045
40049J-BC-0	GRUPO TELEVISA SA DE CV NT CORP FOREIGN		D	2	2.A FE	1,170,990	138.6390	1,386,386	1,000,000	1,158,235	0	(3,223)	0	0	6.125	4.999	JJ	25,691	61,250	09/13/2016	01/31/2046
40052V-AD-6	GRUPO BIMBO SA DE CV CORP FOREIGN		D		2.B FE	4,240,010	124.9200	5,309,081	4,250,000	4,241,284	0	177	0	0	4.875	4.889	JD	2,302	207,188	10/31/2017	06/27/2044
404280-AH-2	HSBC HOLDINGS PLC CORP FOREIGN		D		1.G FE	3,664,330	146.2730	4,176,084	2,855,000	3,527,736	0	(26,604)	0	0	6.500	4.481	MS	54,642	185,575	04/27/2015	09/15/2037
404280-AJ-8	HSBC HOLDINGS PLC CORP FOREIGN		D		1.G FE	1,568,825	151.8490	1,779,667	1,172,000	1,504,872	0	(12,452)	0	0	6.800	4.441	JD	6,641	79,696	04/27/2015	06/01/2038
404280-AM-1	HSBC HOLDINGS PLC CORP FOREIGN		D		1.F FE	136,737	151.9990	155,039	102,000	132,090	0	(897)	0	0	6.100	4.011	JJ	2,886	6,222	04/27/2015	01/14/2042
404280-AQ-2	HSBC HOLDINGS PLC CORP FOREIGN		D		1.G FE	1,329,908	138.8860	1,718,016	1,237,000	1,320,462	0	(1,963)	0	0	5.250	4.764	MS	19,302	64,943	12/07/2015	03/14/2044
423012-AG-8	Heineken N.V. CORP FOREIGN		D	2	2.A FE	18,172,108	130.4170	23,214,178	17,800,000	18,152,285	0	(7,046)	0	0	4.350	4.223	MS	197,877	691,650	03/30/2020	03/29/2047
43761A-A*-7	HomeServe plc Sr. Unsecured Note		B		2.B	37,995,000	102.6810	35,089,887	34,173,750	34,173,750	0	0	0	1,055,000	3.440	3.440	AO	274,301	1,083,794	10/07/2015	10/07/2022
44841C-AB-0	HUTCH WHAMPOA INT LTD CORP FOREIGN		D		1.F FE	4,267,173	103.9680	4,122,346	3,965,000	4,010,640	0	(42,691)	0	0	4.625	3.480	JJ	85,578	183,381	05/19/2014	01/13/2022
44841S-AC-3	HUTCHISON WHAM INT 03/33 CORP FOREIGN		D		1.F FE	19,958,700	157.2760	22,175,962	14,100,000	18,511,377	0	(252,126)	0	0	7.450	4.269	MN	107,963	1,050,450	09/05/2014	11/24/2033
44967F-A*-6	I.M.A. Industria Macchine Auto Senior No		D		2.B	3,985,714	106.0270	4,225,938	3,985,714	3,985,714	0	0	0	0	6.750	6.249	FA	95,823	249,107	02/21/2013	02/21/2023
449786-AP-7	ING BANK NV CORP FOREIGN		D		1.D FE	6,591,961	102.0340	6,116,918	5,995,000	6,047,574	0	(117,781)	0	0	5.000	2.967	JD	18,318	299,750	01/23/2019	06/09/2021
449786-BJ-0	ING BANK NV CORP FOREIGN		D		1.D FE	1,271,597	101.0980	1,328,426	1,314,000	1,303,355	0	16,618	0	0	2.050	3.374	FA	10,176	26,937	01/17/2019	08/15/2021
45323#-AA-9	Impulsora Pipeline, LLC Senior Secured N		D		2.C PL	68,163,935	132.5480	90,349,889	68,163,935	68,163,935	0	0	0	0	6.050	6.050	JJ	2,061,959	4,124,047	07/20/2018	01/01/2043
45326Y-A*-8	Incitec Pivot Ltd Senior Unsecured Note		D		2.B	1,000,000	111.0640	1,110,639	1,000,000	1,000,000	0	0	0	0	4.030	4.030	AO	6,829	40,300	10/30/2019	10/30/2028
45326Y-A@-6	Incitec Pivot Ltd Senior Unsecured Note		D		2.B	10,000,000	112.5170	11,251,689	10,000,000	10,000,000	0	0	0	0	4.130	4.130	AO	69,981	413,000	10/30/2019	10/30/2030
45662N-A*-4	Infineon Technologies AG Senior Unsecure		D		2.C	12,500,000	107.4380	13,429,733	12,500,000	12,500,000	0	0	0	0	3.940	3.940	AO	117,653	492,500	04/05/2016	04/05/2024
45662N-A@-2	Infineon Technologies AG Senior Unsecure		D		2.C	14,950,000	110.6110	16,536,347	14,950,000	14,950,000	0	0	0	0	4.100	4.100	AO	146,427	612,950	04/05/2016	04/07/2026
456837-AH-6	ING GROEP NV CORP FOREIGN		D		1.G FE	2,692,305	115.6560	3,180,547	2,750,000	2,706,654	0	5,927	0	0	3.950	4.239	MS	27,760	108,625	06/28/2018	03/29/2027
456837-AQ-6	ING GROEP NV CORP FOREIGN		D		1.G FE	7,005,670	118.8960	8,322,752	7,000,000	7,004,501	0	(485)	0	0	4.050	4.040	AO	64,575	283,500	04/08/2019	04/09/2029
45685N-AA-4	ING GROEP NV CORP FOREIGN		D		1.G FE	22,775,171	117.3700	24,188,689	20,609,000	22,367,278	0	(322,432)	0	0	4.625	2.790	JJ	463,345	953,166	09/27/2019	01/06/2026
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY CORP FOREI		D	2	3.C FE	2,190,000	114.4600	2,289,197	2,000,000	2,156,821	0	(24,324)	0	0	6.250	4.628	JJ	57,639	125,000	08/13/2019	01/15/2027
461127-D@-8	Intertek Finance plc Senior Note		D		2.A	7,500,000	101.0660	7,579,914	7,500,000	7,500,000	0	0	0	0	3.370	3.370	JJ	125,673	252,750	07/02/2014	07/02/2021
470170-AB-7	Jamaica Merch Voucher Rec Ltd Sr. Secure		D		3.A FE	7,310,489	102.0560	7,460,061	7,309,802	7,309,952	0	(96)	0	0	5.875	5.914	JAJO	100,205	429,451	04/01/2016	07/08/2022
478375-AL-2	JOHNSON CTLS INTL PLC CORP FOREIGN		D	2	2.B FE	16,659,357	129.8550	21,172,906	16,305,000	16,639,744	0	(8,392)	0	0	4.625	4.480	JJ	374,958	754,106	06/19/2019	07/02/2044
478375-AR-9	JOHNSON CTLS INTL PLC CORP FOREIGN		D	2	2.B FE	17,949,662	113.8520	20,294,113	17,825,000	17,926,942	0	(19,417)	0	0	3.900	3.767	FA	264,553	695,175	10/18/2019	02/14/2026
478375-AS-7	JOHNSON CTLS INTL PLC CORP FOREIGN		D	2	2.B FE	3,074,433	137.0740	3,805,176	2,776,000	3,059,870	0	(6,474)	0	0	5.125	4.431	MS	42,286	142,270	06/19/2019	09/14/2045
478375-AU-2	JOHNSON CTLS INTL PLC CORP FOREIGN		D	2	2.B FE	3,318,475	131.2730	3,997,277	3,045,000	3,302,130	0	(5,741)	0	0	4.500	3.970	FA	51,765	137,025	01/16/2018	02/15/2047
479142-D*-9	Johnson Matthey Senior Note		B		1.G	32,226,201	107.9800	30,337,925	28,095,928	28,095,928	0	0	0	867,368	3.570	3.570	FA	379,226	961,037	08/16/2012	08/16/2024
479142-D@-7	Johnson Matthey Senior Unsecured Note		B		1.G	34,026,948	103.5140	37,804,090	36,520,765	36,520,765	0	0	0	3,016,161	1.400	1.400	JD	17,043	489,290	12/19/2018	12/19/2025
479142-E*-8	Johnson Matthey Senior Unsecured Note		B		1.G	31,509,942	107.3980	36,321,202	33,819,289	33,819,289	0	0	0	2,793,052	1.810	1.810	JD	20,404	585,789	12/19/2018	12/19/2028
493859-B#-8	Kier Group plc Senior Note		B		4.A	19,289,000	98.7950	16,382,145	16,582,038	16,582,038	0	0	0	511,915	4.140	4.140	MN	78,994	643,648	11/20/2014	11/22/2021
493859-C@-9	Kier Group plc Senior Note		B		4.A	6,280,000	96.3890	5,203,740	5,398,683	5,398,683	0	0	0	166,666	4.430	4.430	MN	27,520	224,234	11/20/2014	11/20/2024
494386-AB-1	KIMBERLY CLARK DE MEXICO CORP FOREIGN		D		2.A FE	1,750,226	108.0480	1,896,240	1,755,000	1,753,157	0	497	0	0	3.800	3.833	AO	15,376	66,690	04/03/2014	04/08/2024
494386-AC-9	KIMBERLY CLARK DE MEXICO CORP FOREIGN		D		2.A FE	1,491,885	107.3360	1,610,042	1,500,000	1,496,219	0	816	0	0	3.250	3.314	MS	14,760	48,750	03/05/2015	03/12/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
500472-AC-9	KONINKLIJKE PHILIPS NV CORP FOREIGN		D		2.A FE	29,026,554	155.8150	41,935,309	26,913,500	28,569,339	0	(57,060)	0	0	6.875	6.268	MS	565,370	1,850,303	04/27/2015	03/11/2038
500472-AE-5	KONINKLIJKE PHILIPS NV CORP FOREIGN		D		2.A FE	25,321,365	134.4700	32,857,787	24,435,000	25,197,883	0	(20,551)	0	0	5.000	4.764	MS	359,738	1,221,750	04/27/2015	03/15/2042
50247V-AA-7	LYB INTERNATIONAL FINANCE BV CORP FOREIG		D		2.C FE	8,366,292	108.6950	9,130,405	8,400,000	8,389,798	0	3,671	0	0	4.000	4.050	JJ	154,933	336,000	08/19/2013	07/15/2023
50247V-AB-5	LYB INTERNATIONAL FINANCE BV CORPORATE		D		2.C FE	4,142,593	129.7090	4,887,439	3,768,000	4,124,873	0	(8,926)	0	0	5.250	4.572	JJ	91,217	197,820	07/10/2019	07/15/2043
50247V-AC-3	LYB INTERNATIONAL FINANCE BV CORP FOREIG		D	2	2.C FE	8,602,460	126.0230	10,711,962	8,500,000	8,605,219	0	(3,043)	0	0	4.875	4.779	MS	122,010	414,375	07/08/2019	03/15/2044
524671-AA-2	LEGRAND DEBENTURES		D		1.G FE	2,399,970	129.9350	3,105,457	2,390,000	2,392,303	0	(535)	0	0	8.500	8.467	FA	76,746	203,150	07/21/2004	02/15/2025
532522-AA-7	LIMA METRO LINE 2 FINANCE LTD CORP SINKI		D		2.B FE	14,150,873	120.9920	16,897,574	13,965,863	14,110,028	0	(7,929)	0	0	5.875	5.740	JAJO	196,007	785,032	03/30/2020	07/05/2034
573026-A*-2	Marston's PLC Sr. Unsecured		B		3.B IF	7,239,449	102.8480	7,903,860	7,684,993	7,684,993	0	0	0	237,248	5.390	4.640	FMAN	41,422	351,336	11/25/2019	11/25/2024
58507L-AW-9	MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREI		B	2	1.F FE	76,068,835	111.2220	86,121,628	77,432,362	79,176,314	0	(11,645)	0	3,119,124	1.625	1.520	OCT	323,898	0	10/27/2020	10/15/2050
589858-AA-3	Merieux Nutrisciences Corp Senior Note		D		3.A	2,500,000	106.2310	2,655,779	2,500,000	2,500,000	0	0	0	0	4.250	4.250	JD	3,247	106,250	08/08/2014	12/20/2022
59284B-AB-4	MEXICHEM SAB DE CV CORP FOREIGN		D		2.C FE	18,752,820	106.2900	19,221,540	18,084,000	18,284,267	0	(110,925)	0	0	4.875	4.196	MS	249,785	881,595	09/27/2018	09/19/2022
59284B-AD-0	MEXICHEM SAB DE CV CORP FOREIGN		D		2.C FE	12,873,000	134.8900	16,186,748	12,000,000	12,774,432	0	(16,723)	0	0	6.750	6.203	MS	229,500	810,000	09/04/2014	09/19/2042
59284B-AE-8	MEXICHEM SAB DE CV CORP FOREIGN		D		2.C FE	6,147,300	124.8180	7,738,736	6,200,000	6,151,549	0	904	0	0	5.875	5.936	MS	105,228	364,250	09/09/2014	09/17/2044
59284B-AF-5	MEXICHEM SAB DE CV CORP FOREIGN		D	2	2.C FE	1,588,500	110.5730	1,990,308	1,800,000	1,628,808	0	20,222	0	0	4.000	5.715	AO	17,400	72,000	12/10/2018	10/04/2027
59284B-AG-3	MEXICHEM SAB DE CV CORP FOREIGN		D	2	2.C FE	17,913,626	120.8110	22,271,578	18,435,000	17,935,132	0	7,641	0	0	5.500	5.698	JJ	467,532	1,013,925	11/27/2017	01/15/2048
606822-AG-9	MITSUBISHI UFJ FINANCIAL GROUP CORP FORE		D		1.G FE	1,000,140	101.2970	1,012,968	1,000,000	1,000,042	0	(80)	0	0	2.190	2.182	MS	6,570	21,900	10/23/2019	09/13/2021
606822-BA-1	MITSUBISHI UFJ FINANCIAL GROUP CORP FORE		D		1.G FE	9,899,340	108.4430	10,302,043	9,500,000	9,759,027	0	(96,211)	0	0	3.761	2.656	JJ	153,835	357,295	07/25/2019	07/26/2023
606822-BD-5	MITSUBISHI UFJ FINANCIAL GROUP CORP FORE		D		1.G FE	10,462,966	108.7180	11,150,165	10,256,000	10,423,351	0	(39,615)	0	0	3.407	2.866	MS	110,650	174,711	03/12/2020	03/07/2024
606822-BG-8	MITSUBISHI UFJ FINANCIAL GROUP CORP FORE		D		1.G FE	20,094,814	103.3300	20,273,405	19,620,000	19,866,785	0	(204,093)	0	0	3.218	2.134	MS	199,934	631,372	11/15/2019	03/07/2022
606822-BL-7	MITSUBISHI UFJ FINANCIAL GROUP CORP FORE		D		1.G FE	75,000,000	103.4700	77,602,342	75,000,000	75,000,000	0	0	0	0	2.623	2.623	JJ	890,727	1,967,250	07/11/2019	07/18/2022
606822-BS-2	MITSUBISHI UFJ FINANCIAL GROUP CORP FORE		D		1.G FE	9,000,000	102.7330	9,245,974	9,000,000	9,000,000	0	0	0	0	1.412	1.412	JJ	57,892	0	07/13/2020	07/17/2025
60687Y-AH-2	MIZUHO FINANCIAL GROUP INC CORP FOREIGN		D		1.G FE	25,410,500	102.9770	25,744,147	25,000,000	25,206,220	0	(174,201)	0	0	2.953	2.226	FA	252,235	738,250	10/24/2019	02/28/2022
60687Y-AS-8	MIZUHO FINANCIAL GROUP INC CORP FRGN FLO		D	2	1.G FE	1,658,990	108.6310	1,678,354	1,545,000	1,632,866	0	(26,124)	0	0	3.922	1.648	MS	18,515	60,595	03/02/2020	09/11/2024
60687Y-AV-1	MIZUHO FINANCIAL GROUP INC CORP FRGN FLO		D	2	1.G FE	10,032,840	103.2250	10,322,514	10,000,000	10,017,219	0	(10,527)	0	0	2.721	2.599	JJ	124,713	272,100	07/24/2019	07/16/2023
60920L-AC-8	MONDELEZ INTERNATIONAL HOLDING CORP FORE		D	2	2.B FE	3,758,715	101.1990	3,744,377	3,700,000	3,743,931	0	(14,784)	0	0	2.000	0.395	AO	12,950	37,000	09/29/2020	10/28/2021
616885-A@-8	Morgan Advanced Materials Plc Senior Uns		D		3.A	1,000,000	107.8130	1,078,133	1,000,000	1,000,000	0	0	0	0	3.370	3.370	AO	5,991	33,700	10/27/2016	10/27/2026
62854A-AP-9	MYLAN NV CORP FOREIGN		D	2	2.C FE	12,328,704	130.9700	17,255,293	13,175,000	12,378,609	0	13,668	0	0	5.250	5.703	JD	30,742	691,688	02/03/2017	06/15/2046
62856R-AC-9	MYRIAD INTERNATIONAL HOLDING B CORP FORE		D	2	2.C FE	4,304,000	114.8360	4,593,424	4,000,000	4,194,343	0	(40,292)	0	0	5.500	4.254	JJ	97,778	220,000	02/28/2018	07/21/2025
636012-A*-7	National Express Group Plc Senior Note		B		2.B	38,874,401	102.4760	39,499,611	38,545,197	38,545,197	0	0	0	3,183,353	4.550	4.550	FA	657,677	1,625,054	08/16/2012	08/16/2021
636012-B*-6	National Express Group Plc Senior Unsecu		B		2.B	59,111,897	104.6030	69,135,779	66,093,724	66,093,724	0	0	0	6,981,827	1.330	1.330	MN	131,857	426,555	05/07/2020	05/07/2030
65557C-AD-5	NORDEA BANK AB CORP FOREIGN		D		1.D FE	9,952,300	100.1160	10,011,594	10,000,000	9,999,378	0	5,667	0	0	4.875	4.936	JJ	226,146	487,500	01/11/2011	01/14/2021
65558T-R2-3	NORDEA BANK ABP (NEW YORK BRAN CERTIFICA		D		1.C FE	50,000,000	99.9920	49,996,000	50,000,000	50,000,000	0	0	0	0	0.268	0.280	JAJO	27,519	0	10/19/2020	10/20/2021
65558T-UM-5	NORDEA BANK ABP (NEW YORK BRAN CERTIFICA		D		1.C FE	100,000,000	100.1110	100,111,000	100,000,000	100,000,000	0	0	0	0	0.421	1.908	FMAN	53,794	756,756	02/12/2020	02/14/2022
65558T-YS-8	NORDEA BANK ABP (NEW YORK BRAN CERTIFICA		D		1.C FE	25,000,000	100.0450	25,011,250	25,000,000	25,000,000	0	0	0	0	0.313	0.368	FMAN	8,467	53,426	05/19/2020	05/21/2021
667137-A*-4	Northumbrian Water Group plc Senior Note		B		2.B	25,159,502	101.3680	27,130,864	26,764,763	27,108,470	0	(558,706)	6,755,757	8,484,443	5.820	5.820	AO	333,177	1,460,790	04/14/2011	04/14/2021
685218-AB-5	ORANGE SA CORP FOREIGN		D	2	2.A FE	2,672,435	146.2850	3,291,408	2,250,000	2,623,209	0	(9,575)	0	0	5.500	4.340	FA	49,844	123,750	04/27/2015	02/06/2044
68620Y-AA-0	Origin Energy Finance Ltd CORP FOREIGN		D		2.B FE	24,923,750	103.5420	25,885,464	25,000,000	24,990,143	0	9,212	0	0	5.450	5.490	AO	291,424	1,362,500	10/06/2011	10/14/2021
68620Y-B*-2	Origin Energy Finance Ltd Senior Unsecur		D		2.C	47,200,000	114.0330	53,823,548	47,200,000	47,200,000	0	0	0	0	4.950	4.950	JJ	1,077,340	2,336,400	05/15/2019	01/15/2029
69370P-AE-1	PERTAMINA PERSERO PT GOVT FOREIGN		D		2.B FE	3,199,438	113.9430	3,486,661	3,060,000	3,199,337	0	(101)	0	0	4.700	4.411	JJ	60,324	98,230	12/14/2020	07/30/2049
69832A-AA-4	PANASONIC CORP CORP FOREIGN		D	2	2.A FE	9,481,540	102.8150	9,741,686	9,475,000	9,478,272	0	(2,285)	0	0	2.536	2.509	JJ	108,129	240,286	07/24/2019	07/19/2022
708326-A*-4	Pennon Group plc Senior Note		B		2.B	20,032,501	104.3080	17,824,060	17,087,942	17,087,942	0	0	0	527,533	4.500	4.500	AO	145,248	715,597	04/23/2012	04/25/2022
708326-A@-2	Pennon Group plc Senior Note		B		2.B	50,700,000	116.1170	48,153,329	41,469,821	41,469,821	0	0	0	1,280,242	4.770	4.770	MS	511,012	1,823,018	03/28/2014	03/30/2026
75102X-AA-4	RAIZEN FUELS FINANCE SA CORP FOREIGN		D		2.C FE	2,883,688	114.0700	3,136,931	2,750,000	2,845,747	0	(13,429)	0	0	5.300	4.633	JJ	65,183	145,750	01/18/2018	01/20/2027
758203-AA-1	REED ELSEVIER INC NOTES 144A		D		2.A FE	938,150	112.1440	1,121,437	1,000,000	987,361	0	3,919	0	0	6.625	7.127	AO	13,986	66,250	11/02/1993	10/15/2023
759470-AQ-0	RELIANCE INDS LTD CORP FOREIGN		D		2.B FE	7,263,491	110.9390	7,804,532	7,035,000	7,174,121	0	(31,198)	0	0	4.125	3.598	JJ	123,332	290,194	01/12/2018	01/28/2025
767201-AD-8	RIO TINTO FINANCE LTD BD CORP FOREIGN		D		1.F FE	17,774,542	141.1280	24,005,867	17,010,000	17,775,108	0	(40,421)	0	0	7.125	6.267	JJ	558,849	1,068,750	07/17/2020	07/15/2028
767201-AL-0	RIO TINTO FINANCE LTD BD CORP FOREIGN		D		1.F FE	15,108,250	145.8990	21,884,779	15,000,000	15,087,964	0	(2,568)	0	0	5.200	5.152	MN	127,833	780,000	09/14/2011	11/02/2040
76720A-AD-8	RIO TINTO FINANCE PLC CORP FOREIGN		D	2	1.F FE	13,375,215	139.1200	18,781,177	13,500,000	13,394,724	0	2,771	0	0	4.750	4.808	MS	176,344	641,250	04/03/2012	03/22/2042
780153-AU-6	Royal Caribbean Cruises Ltd CORPORATE		D		4.B FE	4,030,000	100.6580	4,026,312	4,000,000	4,006,964	0	(3,583)	0	0	5.250	5.148	MN	26,833	210,000	06/17/2013	11/15/2022
780641-AH-9	KONINKLIJKE KPN SR UNSUB		D		2.B FE	25,280,585	142.4430	29,766,244	20,897,000	23,879,072	0	(224,306)	0	0	8.375	6.367	AO	437,531	1,750,124	04/03/2018	10/01/2030
786455-B#-1	Safestore Holdings plc Sr. Secured		B		2.B	3,010,020	101.8020	3,392,996	3,332,950	3,332,950	0	0	0	275,260	1.260	1.260	AO	7,233	38,632	10/29/2019	10/29/2026
786455-C@-2	Safestore Holdings plc Sr. Secured		B		2.B	2,179,411	106.6740	2,481,824	2,326,549	2,326,549	0	0	0	71,824	2.690	2.690	AO	10,778	57,977	10/29/2019	10/29/2029
80283L-AY-9	SANTANDER UK PLC - (LT) GTD CORP FOREIGN		D		1.E FE	3,297,987	103.2680	3,407,848	3,300,000	3,298,610	0	623	0	0	2.100	2.121	JJ	32,340	34,650	01/06/2020	01/13/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
803070-AB-7	SAPPI PAPIER HLDG BD COMPANY GUARNT 144A		D		4.A FE	10,455,312	97.4040	11,688,503	12,000,000	10,916,379	0	53,255	0	0	7.500	8.719	JD	40,000	900,000	03/19/2003	06/15/2032
806854-AB-1	SCHLUMBERGER NORGE AS CORP FOREIGN		D	2	1.F FE	8,247,884	101.1580	8,198,858	8,105,000	8,113,821	0	(19,047)	0	0	3.300	3.056	MS	79,497	267,465	07/16/2013	09/14/2021
806854-AH-8	SCHLUMBERGER NORGE AS CORP FOREIGN		D	2	1.F FE	30,697,005	108.5110	33,247,781	30,640,000	30,656,615	0	(6,455)	0	0	3.650	3.626	JD	93,197	1,118,360	02/03/2014	12/01/2023
81013T-AC-5	SCOTTISH POWER LTD CORP FOREIGN		D		2.A FE	3,565,590	120.1640	3,604,916	3,000,000	3,548,679	0	(16,911)	0	0	5.810	1.324	MS	51,322	0	11/10/2020	03/15/2025
822582-AD-4	SHELL INTERNATIONAL FINANCE BV CORP FORE		D		1.D FE	78,097,178	156.0590	93,514,973	59,923,000	74,250,902	0	(519,428)	0	0	6.375	4.422	JD	169,782	3,820,091	11/27/2017	12/15/2038
822582-AN-2	SHELL INTERNATIONAL FINANCE BV CORP FORE		D		1.D FE	59,879,833	144.0670	84,098,942	58,375,000	59,692,714	0	(42,790)	0	0	5.500	5.304	MS	856,167	3,210,625	12/07/2016	03/25/2040
822582-AT-9	SHELL INTERNATIONAL FINANCE BV CORPORATE		D		1.D FE	7,531,536	116.2780	10,431,255	8,971,000	7,732,656	0	32,615	0	0	3.625	4.642	FA	117,433	325,199	04/27/2015	08/21/2042
822582-AX-0	SHELL INTERNATIONAL FINANCE BV CORPORATE		D		1.D FE	10,563,309	108.0630	11,508,732	10,650,000	10,623,879	0	9,284	0	0	3.400	3.498	FA	139,811	362,100	09/27/2013	08/12/2023
822582-AY-8	SHELL INTERNATIONAL FINANCE BV CORPORATE		D		1.D FE	4,523,794	132.8020	5,341,281	4,022,000	4,467,022	0	(12,247)	0	0	4.550	3.815	FA	70,659	183,001	07/21/2017	08/12/2043
822582-BF-8	SHELL INTERNATIONAL FINANCE BV CORP FORE		D		1.D FE	37,184,683	131.5810	49,365,257	37,517,000	37,219,552	0	6,441	0	0	4.375	4.428	MN	227,968	1,641,369	07/31/2017	05/11/2045
822582-BX-9	SHELL INTERNATIONAL FINANCE BV CORP FORE		D		1.D FE	7,835,414	109.5860	9,058,369	8,266,000	7,932,158	0	52,427	0	0	2.500	3.282	MS	62,569	206,650	03/19/2019	09/12/2026
822582-BZ-4	SHELL INTERNATIONAL FINANCE BV CORP FORE		D	2	1.D FE	4,979,100	108.8230	5,441,134	5,000,000	4,987,412	0	4,048	0	0	3.500	3.592	MN	23,333	175,000	11/07/2018	11/13/2023
822582-CD-2	SHELL INTERNATIONAL FINANCE BV CORP FORE		D	2	1.D FE	1,489,410	107.5610	1,613,408	1,500,000	1,490,478	0	950	0	0	2.375	2.455	MN	5,344	35,625	11/04/2019	11/07/2029
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS CORP FORE		D	2	2.B FE	28,756,604	111.8320	31,009,969	27,729,000	28,575,422	0	(142,038)	0	0	3.200	2.598	MS	241,550	887,328	10/09/2019	09/23/2026
82620K-AE-3	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1.E FE	3,320,004	111.0480	3,831,147	3,450,000	3,358,584	0	18,650	0	0	3.250	3.910	MN	10,590	112,125	11/15/2018	05/27/2025
82620K-AF-0	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1.E FE	26,512,907	135.1430	36,312,984	26,870,000	26,548,038	0	6,794	0	0	4.400	4.480	MN	111,660	1,182,280	12/11/2015	05/27/2045
82620K-AJ-2	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1.E FE	10,989,990	101.0060	11,110,703	11,000,000	10,998,438	0	2,046	0	0	1.700	1.719	MS	55,061	187,000	09/06/2016	09/15/2021
82620K-AK-9	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1.E FE	7,697,942	104.2510	8,122,209	7,791,000	7,749,078	0	20,339	0	0	2.000	2.198	MS	45,880	114,820	04/15/2020	09/15/2023
82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1.E FE	62,967,205	108.0220	72,649,238	67,254,000	64,080,484	0	482,841	0	0	2.350	3.241	AO	333,655	1,580,469	10/21/2019	10/15/2026
82620K-AM-5	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1.E FE	36,430,957	116.9490	47,948,901	41,000,000	36,618,212	0	95,981	0	0	3.300	3.965	MS	398,383	1,353,000	03/18/2019	09/15/2046
82620K-AS-2	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1.E FE	6,851,736	108.0720	7,456,957	6,900,000	6,869,396	0	8,817	0	0	3.125	3.270	MS	62,891	215,625	01/23/2019	03/16/2024
82620K-AU-7	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1.E FE	5,537,814	113.1720	6,507,417	5,750,000	5,584,871	0	23,034	0	0	3.400	3.925	MS	57,021	195,500	11/28/2018	03/16/2027
83051G-AH-1	SKANDINAVISKA ENSKILDA CORP FRGN FLOATER		D		1.C FE	25,068,325	100.0740	25,018,486	25,000,000	25,025,621	0	(42,704)	0	0	0.652	0.544	FMAN	20,375	96,913	05/15/2020	05/17/2021
83051G-AK-4	SKANDINAVISKA ENSKILDA CORP FOREIGN		D		1.C FE	7,993,440	103.3560	8,268,519	8,000,000	7,996,998	0	2,170	0	0	3.050	3.079	MS	65,067	244,000	03/18/2019	03/25/2022
83051G-AM-0	SKANDINAVISKA ENSKILDA CORP FOREIGN		D		1.C FE	11,996,880	103.5830	12,429,951	12,000,000	11,997,883	0	1,018	0	0	2.200	2.209	JD	13,933	264,000	12/04/2019	12/12/2022
830867-AA-5	DELTA AIR LINES INC / SKYMILES CORP SINK		C		2.B FE	1,712,000	107.2250	1,828,181	1,705,000	1,711,540	0	(460)	0	0	4.500	4.398	JAJO	20,886	0	09/24/2020	10/20/2025
83368Y-FE-2	SOCIETE GENERALE SA COMMERCIAL PAPER		D		1.E FE	48,000,000	100.1010	48,048,480	48,000,000	48,000,000	0	0	0	0	0.551	0.754	FMAN	33,795	167,033	05/13/2020	05/14/2021
83368Y-FS-1	SOCIETE GENERALE SA COMMERCIAL PAPER		D		1.E FE	100,000,000	100.0000	100,000,000	100,000,000	100,000,000	0	0	0	0	0.390	0.393	MJSD	24,941	0	12/09/2020	12/13/2021
865622-BE-3	SUMITOMO MITSUI BANKING CORP CORP FOREIG		D		1.E FE	21,173,200	109.0840	21,816,701	20,000,000	20,838,308	0	(315,992)	0	0	3.950	2.249	JJ	355,500	790,000	12/05/2019	07/19/2023
86562M-AM-2	SUMITOMO MITSUI FIN GRP INC CORP FOREIGN		D		1.G FE	6,879,805	102.5080	6,939,810	6,770,000	6,826,707	0	(51,671)	0	0	2.846	2.018	JJ	90,985	121,524	01/17/2020	01/11/2022
86562M-AQ-3	SUMITOMO MITSUI FIN GRP INC CORP FOREIGN		D		1.G FE	21,179,808	103.7160	21,572,834	20,800,000	21,013,990	0	(136,221)	0	0	2.784	2.097	JJ	271,842	579,072	10/09/2019	07/12/2022
86562M-BF-6	SUMITOMO MITSUI FIN GRP INC CORP FOREIGN		D		1.G FE	13,774,010	109.3260	14,212,322	13,000,000	13,568,821	0	(195,179)	0	0	3.936	2.308	AO	106,600	511,680	12/19/2019	10/16/2023
86562M-BM-1	SUMITOMO MITSUI FIN GRP INC CORP FOREIGN		D		1.G FE	3,205,230	106.8050	3,204,154	3,000,000	3,184,488	0	(20,742)	0	0	2.696	0.927	JJ	37,070	0	08/03/2020	07/16/2024
86562M-CA-6	SUMITOMO MITSUI FIN GRP INC CORP FOREIGN		D		1.G FE	5,436,460	102.5330	5,562,419	5,425,000	5,435,424	0	(1,036)	0	0	1.474	1.430	JJ	38,427	0	07/10/2020	07/08/2025
86565B-G3-9	SUMITOMO MITSUI BANKING CORP (CERTIFICA		D		1.E FE	56,886,000	100.1450	57,082,650	57,000,000	56,969,890	0	96,375	0	0	0.574	2.791	JAJO	72,723	981,672	07/11/2019	07/12/2021
86565B-ZV-6	SUMITOMO MITSUI BANKING CORP (CERTIFICA		D		1.E FE	24,952,500	100.1080	25,027,000	25,000,000	24,932,121	0	(35,055)	0	0	0.576	1.535	FMAN	18,400	359,196	05/14/2019	05/13/2021
86959R-FJ-4	SVENSKA HANDELSBANKEN AB (NEW CERTIFICAT		D		1.C FE	100,000,000	100.0780	100,078,000	100,000,000	100,000,000	0	0	0	0	0.420	0.637	FMAN	51,380	742,807	02/13/2020	02/18/2022
86960B-AX-0	SVENSKA HANDELSBANKEN AB CORP FOREIGN		D		1.C FE	1,098,570	110.1960	1,212,154	1,100,000	1,099,104	0	276	0	0	3.900	3.929	MN	4,886	42,900	11/13/2018	11/20/2023
87020P-AG-2	SWEDBANK AB CORP FOREIGN		D		1.D FE	13,652,991	100.4570	13,712,349	13,650,000	13,649,563	0	(923)	0	0	2.650	2.645	MS	111,532	361,725	03/16/2016	03/10/2021
87020P-AK-3	SWEDBANK AB CORP FOREIGN		D		1.D FE	9,803,516	102.0690	10,018,053	9,815,000	9,805,674	0	2,158	0	0	1.300	1.340	JD	10,278	63,798	05/26/2020	06/02/2023
870836-AC-7	UBS AG STAMFORD CT SUB DEBENTURES		D		2.A FE	11,627,100	126.1250	12,612,475	10,000,000	10,505,762	0	(94,506)	0	0	7.500	6.199	JJ	345,833	750,000	09/25/2002	07/15/2025
87124V-B#-5	Sydney Airport Finance Co Pty Debt in In		B		2.A FE	21,000,000	129.2890	24,192,690	18,712,067	18,712,067	0	0	0	1,665,935	5.701	5.701	MN	121,494	961,432	11/18/2014	11/20/2029
87124V-E@-4	Sydney Airport Finance Co Pty Sr. Secure		B		2.A	22,351,022	103.7650	26,540,970	25,577,883	25,577,883	0	0	0	3,226,860	3.530	3.530	JD	37,621	442,557	06/16/2020	06/16/2050
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD CORP FOREIG		D	2	2.B FE	9,908,801	124.2730	10,706,094	8,615,000	9,809,984	0	(98,816)	0	0	5.000	2.959	MN	41,878	430,750	04/08/2020	11/26/2028
87656X-A@-0	Tate & Lyle Intl Finance Plc Senior Unse		D		2.B	5,000,000	107.0190	5,350,964	5,000,000	5,000,000	0	0	0	0	3.830	3.830	AO	32,981	191,500	10/29/2015	10/30/2023
877409-A@-1	Taylor Wimpey plc Senior Unsecured Note		B		2.C	27,048,120	103.3790	30,258,213	29,269,238	29,269,238	0	0	0	2,417,275	2.020	2.020	JD	4,927	565,761	06/28/2016	06/28/2023
879385-AD-4	TELEFONICA EUROPE BV COMPANY GUARNT		D		2.C FE	34,089,563	151.8380	47,145,759	31,050,000	32,747,764	0	(124,354)	0	0	8.250	7.423	MS	754,256	2,561,625	07/21/2004	09/15/2030
87938W-AC-7	TELEFONICA EMISIONES SAU CORPORATE		D		2.C FE	35,188,280	149.1770	47,923,239	32,125,000	34,466,665	0	(92,880)	0	0	7.045	6.285	JD	69,154	2,263,206	04/27/2015	06/20/2036
87946F-A*-1	Teleperformance S.A. Senior Note		D		2.C	19,431,535	102.0650	19,770,015	19,370,000	19,393,335	0	(24,326)	0	0	3.640	3.507	JD	43,087	705,068	06/03/2019	12/09/2021
87969N-AC-9	TELSTRA CORP LTD CORP FOREIGN		D		1.G FE	34,693,139	103.4390	32,745,773	31,657,000	32,025,560	0	(461,131)	0	0	4.800	3.271	AO	333,454	1,519,536	08/20/2015	10/12/2021
87969N-AD-7	TELSTRA CORP LTD CORP FOREIGN		D	2	1.G FE	774,432	109.7740	878,196	800,000	783,771	0	3,450	0	0	3.125	3.642	AO	5,833	25,000	03/12/2018	04/07/2025
88167A-AF-8	TEVA PHARMACEUTICAL FINANCE II CORP FORE		D		3.C FE	3,323,472	89.1470	3,565,896	4,000,000	3,366,757	0	11,471	0	0	4.100	5.225	AO	41,000	164,000	12/19/2016	10/01/2046
88322Y-AB-7	THAIOIL TREASURY CENTER CO LTD CORP FORE		D		2.B FE	2,097,612	115.3280	2,075,900	1,800,000	2,096,630	0	(982)	0	0	4.875	3.768	JJ	38,513	0	11/16/2020	01/23/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88322Y-AD-3	THAIOIL TREASURY CENTER CO LTD CORP FORE		D		2.B FE	3,748,393	125.5260	3,703,022	2,950,000	3,747,122	0	(1,270)	0	0	5.375	3.796	MN	18,059	34,938	12/15/2020	11/20/2048
88322Y-AE-1	THAIOIL TREASURY CENTER CO LTD CORP FORE		D		2.B FE	923,875	95.5210	907,446	950,000	923,920	0	45	0	0	3.500	3.655	AO	6,835	0	11/17/2020	10/17/2049
88322Y-AL-5	THAIOIL TREASURY CENTER CO LTD CORP FORE		D		2.B FE	2,668,895	99.7360	2,643,009	2,650,000	2,668,862	0	(33)	0	0	3.750	3.710	JD	3,589	0	12/17/2020	06/18/2050
89152U-AH-5	TOTAL CAPITAL SA CORP FOREIGN		D		1.D FE	15,896,640	118.6540	18,391,418	15,500,000	15,826,725	0	(35,953)	0	0	3.883	3.569	AO	133,748	601,865	01/08/2019	10/11/2028
89153V-AL-3	TOTAL CAPITAL INTERNATIONAL SA CORP FORE		D		1.D FE	43,133,615	110.7650	48,138,373	43,460,000	43,341,471	0	32,809	0	0	3.750	3.838	AO	366,694	1,629,750	01/08/2014	04/10/2024
89153V-AR-0	TOTAL CAPITAL INTERNATIONAL SA CORP FORE		D	2	1.D FE	19,800,000	100.8460	19,967,557	19,800,000	19,800,000	0	0	0	0	2.218	2.212	JJ	206,163	441,604	07/08/2019	07/12/2021
89153V-AS-8	TOTAL CAPITAL INTERNATIONAL SA CORP FORE		D	2	1.D FE	20,000,000	106.7110	21,342,178	20,000,000	20,000,000	0	0	0	0	2.434	2.434	JJ	231,230	486,800	07/08/2019	01/10/2025
89153V-AT-6	TOTAL CAPITAL INTERNATIONAL SA CORP FORE		D	2	1.D FE	1,820,000	111.7490	2,033,838	1,820,000	1,820,000	0	0	0	0	2.829	2.829	JJ	24,457	51,488	07/08/2019	01/10/2030
89153V-AU-3	TOTAL CAPITAL INTERNATIONAL SA CORP FORE		D	2	1.D FE	37,943,554	115.9940	44,140,287	38,054,000	37,946,612	0	2,151	0	0	3.461	3.477	JJ	618,281	1,324,366	07/18/2019	07/12/2049
902133-AG-2	Tyco Electro CORP		D		2.A FE	7,582,200	151.2540	8,697,109	5,750,000	7,208,026	0	(55,217)	0	0	7.125	4.889	AO	102,422	409,688	04/27/2015	10/01/2037
902613-AC-2	UBS GROUP AG CORP FRGN FLOATER		D	2	1.G FE	28,881,169	101.2130	28,908,320	28,562,000	28,860,429	0	(20,740)	0	0	1.364	1.152	JJ	163,410	0	08/18/2020	01/30/2027
902674-XN-5	UBS AG (LONDON BRANCH) CORP FOREIGN		D		1.D FE	21,808,431	141.4680	30,556,996	21,600,000	21,800,978	0	(3,825)	0	0	4.500	4.440	JD	13,500	972,000	01/02/2019	06/26/2048
902674-YA-2	UBS AG (LONDON BRANCH) CORP FOREIGN		D	2	1.D FE	37,450,875	101.7810	38,167,865	37,500,000	37,467,379	0	16,504	0	0	1.750	1.817	AO	127,604	328,125	04/14/2020	04/21/2022
90351D-AB-3	UBS GROUP FDG JERSEY LTD CORP FOREIGN		D		1.G FE	26,919,465	114.5970	26,930,304	23,500,000	26,777,626	0	(141,839)	0	0	4.125	1.092	MS	261,193	206,250	11/16/2020	09/24/2025
90351D-AD-9	UBS GROUP FDG JERSEY LTD CORP FOREIGN		D		1.G FE	25,360,000	100.7620	25,190,538	25,000,000	25,089,923	0	(270,077)	0	0	3.000	1.738	AO	158,333	750,000	02/13/2020	04/15/2021
90351D-AH-0	UBS GROUP FDG JERSEY LTD CORP FOREIGN		D		1.G FE	45,270,113	102.5260	45,938,981	44,807,000	45,042,912	0	(213,356)	0	0	2.650	2.155	FA	494,744	1,187,386	12/05/2019	02/01/2022
90352J-AA-1	UBS GROUP FUNDING SWITZERLAND CORP FOREI		D	2	1.G FE	23,752,354	104.0780	25,257,637	24,268,000	23,992,885	0	107,138	0	0	3.491	3.991	MN	89,426	847,196	10/18/2018	05/23/2023
90352J-AC-7	UBS GROUP FUNDING SWITZERLAND CORP FOREI		D	2	1.G FE	17,585,189	116.9540	17,794,551	15,215,000	17,500,215	0	(84,974)	0	0	4.253	1.692	MS	176,153	228,173	12/07/2020	03/23/2028
915436-AC-3	UPM-KYMMENE CORPORATION CORP FOREIGN		D		2.B FE	2,178,280	135.7430	2,714,859	2,000,000	2,084,772	0	(9,418)	0	0	7.450	6.672	MN	14,486	149,000	10/27/2005	11/26/2027
92857W-AQ-3	VODAFONE GROUP PLC CORP FOREIGN		D		2.B FE	28,982,833	144.4380	39,339,084	27,236,000	28,581,647	0	(56,178)	0	0	6.150	5.657	FA	576,949	1,675,014	03/13/2012	02/27/2037
92863U-AA-4	VOLCAN COMPANIA MINERA SAA CORP FOREIGN		D		4.A FE	2,297,656	101.3390	2,153,447	2,125,000	2,149,697	0	(21,836)	0	0	5.375	4.265	FA	47,274	114,219	03/13/2013	02/02/2022
92928W-AH-8	WESTERN MINING CORP FINANCE COMPANY GUAR		D		1.G FE	20,695,544	140.9440	28,188,772	20,000,000	20,438,029	0	(23,444)	0	0	6.250	5.996	MN	159,722	1,250,000	03/06/2006	05/15/2033
961214-DZ-3	WESTPAC BANKING CORP CORP FOREIGN		D		1.D FE	10,012,100	107.8470	10,784,679	10,000,000	10,005,992	0	(2,500)	0	0	3.650	3.622	MN	46,639	365,000	06/27/2018	05/15/2023
98415U-A*-7	Xignux S.A. de C.V. Senior Unsecured Not		D		3.B	95,820,600	107.0650	102,590,181	95,820,600	95,820,600	0	0	0	0	5.750	5.750	MN	918,281	5,509,685	11/01/2017	11/01/2027
98420E-AB-1	XLIT LTD CORP FOREIGN		D		1.F FE	3,242,525	143.5500	4,665,382	3,250,000	3,243,466	0	142	0	0	5.250	5.265	JD	7,583	170,625	11/18/2013	12/15/2043
984851-AF-2	YARA INTERNATIONAL ASA CORP FOREIGN		D	2	2.B FE	9,104,665	118.4680	9,151,649	7,725,000	9,087,154	0	(17,511)	0	0	4.750	2.088	JD	30,578	121,125	12/29/2020	06/01/2028
A9897#-AA-0	Worthington Cylinders GmbH Aus Senior Un		B		2.C	26,082,976	109.0840	31,227,843	28,627,399	28,627,399	0	0	0	2,364,267	1.900	1.904	FMAN	57,414	503,895	08/23/2019	08/23/2034
B03968-AD-0	Ansell Healthcare Europe NV Senior Unsec		B		2.B	34,050,000	112.1800	41,177,422	36,706,500	36,706,500	0	0	0	3,031,500	2.468	2.468	JD	62,911	868,304	04/09/2019	06/06/2029
B03968-AE-8	Ansell Healthcare Europe NV Senior Unsec		B		2.B	14,252,323	112.5310	17,289,611	15,364,255	15,364,255	0	0	0	1,268,896	2.750	2.750	MS	111,498	390,955	04/09/2019	03/26/2028
B03968-AF-5	Ansell Healthcare Europe NV Senior Unsec		B		2.B	21,272,037	112.3980	25,774,804	22,931,630	22,931,630	0	0	0	1,893,867	2.985	2.985	MS	180,634	633,376	04/09/2019	03/26/2027
B1401#-AB-3	Brussels Airport Company NV/SA Senior Se		B		2.A FE	32,760,000	100.8800	37,029,430	36,706,500	36,706,500	0	0	0	3,031,500	1.820	1.820	MN	92,786	616,516	05/11/2017	05/11/2029
B1401#-AE-7	Brussels Airport Company NV/SA Senior Se		B		2.A FE	38,280,028	98.6160	41,388,380	41,969,111	41,969,111	0	0	0	3,689,083	2.420	2.420	MS	338,551	526,881	02/20/2020	02/22/2050
000000-00-0	Brussels Airport Company NV/SA Sr. Secur		B		2.A	12,111,243	108.7200	13,633,609	12,540,164	12,540,164	0	0	0	428,921	3.130	3.130	JD	25,077	0	12/08/2020	12/08/2050
000000-00-0	Brussels Airport Company NV/SA Sr. Secur		B		2.A	12,159,693	101.9570	12,836,744	12,590,330	12,590,330	0	0	0	430,637	2.940	2.940	JD	23,649	0	12/08/2020	12/10/2040
000000-00-0	Brussels Airport Company NV/SA Sr. Secur		B		2.A	12,133,696	105.1740	13,213,479	12,563,411	12,563,411	0	0	0	429,716	3.050	3.050	JD	24,481	0	12/08/2020	12/08/2045
B3363*-AA-1	Dolomies de Marche-Les-Dames Senior Unse		B		1.G	54,659,050	105.3110	63,251,259	60,061,141	60,061,141	0	0	0	4,960,303	1.590	1.590	JD	13,264	912,611	07/10/2015	06/26/2025
B6385#-AE-6	Omega Pharma NV Senior Note		B		2.C	118,222,822	110.1070	112,798,028	102,444,429	102,444,429	0	0	0	8,460,635	5.105	5.105	JJ	2,222,442	4,857,023	07/19/2011	07/28/2023
B6961#-AB-4	Puratos NV Senior Note		B		2.A	4,930,218	106.7800	4,752,031	4,450,290	4,450,290	0	0	0	367,539	4.010	4.010	MN	21,811	165,301	11/17/2011	11/17/2023
B6961#-AC-2	Puratos NV Senior Note		B		2.A	2,597,921	106.8130	2,591,784	2,426,478	2,426,478	0	0	0	200,397	4.028	4.028	MN	11,944	90,522	04/13/2012	11/17/2023
B6961#-AE-8	Puratos NV Senior Unsecured Note		B		2.A	18,676,999	104.6940	21,395,901	20,436,633	20,436,633	0	0	0	1,687,811	1.350	1.350	JJ	123,386	254,598	07/19/2017	07/19/2027
D04488-AA-2	Ardex Anlagen GmbH Senior Unsecured Note		B		2.C	22,950,000	111.9380	25,420,737	22,709,642	22,709,642	0	0	0	1,875,534	2.180	2.180	MS	136,144	453,061	03/22/2018	03/22/2030
D04488-AB-0	Ardex Anlagen GmbH Senior Unsecured Note		B		2.C	1,969,938	114.4670	2,428,710	2,121,758	2,121,758	0	0	0	175,231	2.390	2.390	FA	17,326	47,418	02/28/2019	02/28/2031
D2736#-AK-5	Fritz Draexlmaier Gmbh & Co KG Senior No		B		2.C PL	17,800,000	109.2920	17,342,771	15,868,262	15,868,262	0	0	0	1,310,521	4.050	4.050	AO	158,881	592,950	04/02/2014	04/02/2024
D36228-AA-4	Intersnack Group GmbH & Co KG Senior Not		B		2.C	17,912,407	108.5140	18,294,436	16,859,019	16,859,019	0	0	0	1,392,345	4.000	4.000	MS	200,435	632,198	03/14/2013	03/14/2023
D36888-AA-5	Freudenberg Perf Mat Svc Gmbh Senior Uns		B		3.B	52,814,747	106.9300	61,449,460	57,466,860	57,466,860	0	0	0	4,746,047	2.570	2.569	MS	670,814	1,997,727	09/02/2016	09/02/2026
D5364#-AE-1	Messer Group GmbH Senior Secured Note		B		2.B	15,659,577	104.7330	16,294,872	15,558,486	15,558,486	0	0	0	1,284,937	3.680	3.680	FA	236,973	535,959	08/02/2012	08/02/2022
D5364#-AF-8	Messer Group GmbH Senior Secured Note		B		2.B	10,372,271	101.7470	11,182,504	10,990,484	11,144,192	0	(158,925)	2,607,378	3,827,688	4.550	4.550	JD	23,614	477,599	06/14/2011	06/14/2021
D5364#-AJ-0	Messer Group GmbH Senior Secured Note		B		2.B	47,199,900	102.6200	52,009,367	50,681,385	50,681,385	0	0	0	4,185,652	1.490	1.490	JJ	318,842	702,754	01/29/2019	01/29/2024
D5472#-AF-7	Molkerei Alois Muller GmbH&Co Senior Not		D		2.B	1,750,000	103.8230	1,816,896	1,750,000	1,750,000	0	0	0	0	3.720	3.720	JJ	29,657	65,100	07/17/2012	07/18/2022
D5565*-AA-0	Mineralbrunnen Uberkingen Senior Secured		B		3.B	2,362,910	106.9860	2,916,096	2,725,689	2,725,689	0	0	0	225,108	3.500	3.515	MJSD	2,915	89,600	01/17/2017	12/20/2024
D5874#-AA-2	Oldendorff Drybulk GmbH & Co. Senior Sec		D		2.B	1,000,000	109.3590	1,093,593	1,000,000	1,000,000	0	0	0	0	4.840	4.840	FA	18,553	48,400	02/13/2014	02/13/2024
D7001*-AA-8	Peri GmbH Sr. Unsecured		B		2.C	34,456,500	103.9130	39,414,230	37,930,050	37,930,050	0	0	0	3,473,550	1.700	1.700	JJ	270,462	310,785	01/30/2020	01/30/2030
D8286#-AE-0	Sirona Dental Services GmbH Senior Unsec		B		2.B	3,291,400	107.5060	3,863,191	3,593,462	3,593,462	0	0	0	296,775	1.500	1.500	AO	9,583	49,943	10/27/2016	10/27/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
D8286#-AG-5	Sirona Dental Services GmbH Senior Unsec		B		2.B	5,991,550	108.5140	7,098,328	6,541,413	6,541,413	0	0	0	540,239	1.580	1.580	AO	18,374	95,763	10/27/2016	10/27/2030
D8286#-AJ-9	Sirona Dental Services GmbH Senior Unsec		B		2.B	7,300,000	109.2470	8,706,886	7,969,943	7,969,943	0	0	0	658,218	1.650	1.650	AO	23,379	121,845	10/27/2016	10/27/2031
D8563#-AC-8	VTG FINANCE S.A. Senior Secured Note		B		2.B PL	28,588,259	127.2450	29,871,884	23,475,949	23,475,949	0	0	0	1,938,821	6.084	5.834	MN	218,209	1,295,323	05/06/2011	05/06/2026
000000-00-0	VTG FINANCE S.A. Sr. Secured		B		2.B	29,896,065	117.1830	36,508,670	31,155,208	31,155,208	0	0	0	1,259,144	2.550	2.550	AO	136,823	0	10/29/2020	10/29/2040
000000-00-0	VTG FINANCE S.A. Sr. Secured		B		2.B	13,362,731	119.0020	16,571,640	13,925,534	13,925,534	0	0	0	562,803	2.670	2.670	AO	64,034	0	10/29/2020	10/29/2040
000000-00-0	VTG FINANCE S.A. Sr. Secured		B		2.B	93,062,636	107.8950	104,710,584	97,048,315	97,048,315	0	0	0	3,985,679	1.700	1.700	AO	288,719	0	10/28/2020	10/29/2035
000000-00-0	VTG FINANCE S.A. Sr. Secured		B		2.B	6,792,653	113.5670	8,039,079	7,078,741	7,078,741	0	0	0	286,089	2.310	2.310	AO	28,162	0	10/29/2020	10/29/2040
D9002#-AB-7	Vaillant GmbH Senior Note		B		2.C	15,308,843	102.9970	15,155,213	14,714,168	14,714,168	0	0	0	1,215,207	5.015	5.012	MN	94,289	682,657	08/15/2006	08/15/2021
D9478#-AA-4	Grammer AG Senior Unsecured Note		B		3.C	25,781,987	94.4510	26,583,908	28,145,565	28,145,565	0	0	0	2,324,473	4.820	3.320	JJ	648,161	855,198	07/09/2019	07/09/2031
D9695*-AA-5	Wilo SE Senior Note		B		2.A	71,312,853	100.5120	65,108,576	64,777,165	64,777,165	0	0	0	5,349,788	4.500	4.500	FA	1,093,115	2,700,974	02/16/2011	02/16/2021
D9695*-AB-3	Wilo SE Senior Note		B		2.A	7,545,235	106.0120	7,557,546	7,128,936	7,128,936	0	0	0	588,761	3.113	3.113	MS	61,019	203,060	03/22/2013	03/22/2023
D9860*-AF-3	Zollner Elektronik AG Senior Note		B		2.C	28,823,536	102.6310	25,751,465	25,091,272	25,091,272	0	0	0	2,072,227	5.340	5.340	JAJO	290,306	1,235,979	07/13/2011	07/13/2021
D9860*-AM-8	Zollner Elektronik AG Senior Note		B		2.C	11,835,000	113.0800	12,817,885	11,335,197	11,335,197	0	0	0	936,146	2.900	2.900	MJSD	26,480	310,526	12/02/2014	12/02/2026
E0534#-AA-4	Applus Services, S.A. Senior Unsecured N		B		2.C	58,352,417	105.5240	64,289,772	60,924,225	60,924,225	0	0	0	5,031,583	1.860	1.860	JJ	535,118	1,038,770	07/11/2018	07/11/2025
E0534#-AC-0	Applus Services, S.A. Senior Unsecured N		B		2.C	33,318,289	111.6580	38,842,298	34,786,750	34,786,750	0	0	0	2,872,953	2.340	2.340	JJ	384,394	746,184	07/11/2018	07/11/2028
E5444#-AA-2	Futbol Club Barcelona Senior Unsecured N		B		2.C	39,221,731	102.1470	41,976,472	41,094,150	41,094,150	0	0	0	3,393,865	3.860	1.860	FA	331,356	1,206,572	08/28/2018	08/28/2023
E69333-AA-5	Jorge Pork Meat, S.L.U. Senior Unsecured		B		3.B	14,718,000	103.3520	15,174,720	14,682,600	14,682,600	0	0	0	1,212,600	3.100	3.099	FA	164,364	420,946	02/21/2018	02/21/2028
E69333-AB-3	Jorge Pork Meat, S.L.U. Senior Unsecured		B		3.B	24,530,000	102.9310	25,188,265	24,471,000	24,471,000	0	0	0	2,021,000	2.950	2.950	FA	260,684	667,629	02/21/2018	02/21/2025
E80000-AA-4	Mecalux Sr. Unsecured		B		2.C IF	24,838,000	108.9760	29,334,374	26,918,100	26,918,100	0	0	0	2,080,100	2.600	2.600	JJ	324,662	0	07/14/2020	07/14/2032
E8203#-AA-7	Primafrio, S.L. Sr. Unsecured		B		2.C	1,000,472	103.5870	1,068,450	1,031,453	1,031,453	0	0	0	30,980	2.150	2.150	JD	1,232	0	12/11/2020	12/13/2032
E8203#-AB-5	Primafrio, S.L. Sr. Unsecured		B		2.C	27,227,566	103.5870	29,077,565	28,070,684	28,070,684	0	0	0	843,119	2.150	2.150	JD	33,529	0	12/11/2020	12/13/2032
E92420-AA-0	Ulma Inversiones Sociedad Coop Sr. Unsec		B		3.A	21,082,320	109.8960	25,279,178	23,002,740	23,002,740	0	0	0	1,899,740	2.250	2.250	MS	166,770	486,164	09/05/2019	09/05/2031
F0868*-AB-1	Barilla France S.A.S. Senior Note		D		2.B	19,000,000	102.2250	19,422,844	19,000,000	19,000,000	0	0	0	0	4.760	4.760	JJ	417,029	904,400	07/15/2011	07/15/2021
F0868*-AC-9	Barilla France S.A.S. Senior Note		D		2.B	11,000,000	110.5080	12,155,893	11,000,000	11,000,000	0	0	0	0	4.860	4.860	JJ	246,510	534,600	07/15/2011	07/15/2023
F1031*-AA-3	Bel SA Sr. Unsecured		D		2.A	148,200,000	107.6560	159,546,806	148,200,000	148,200,000	0	0	0	0	3.000	3.000	MN	382,850	0	11/30/2020	11/30/2035
F1068#-AE-7	Bonduelle S.A. EURO GTD Senior Note		B		2.C PL	7,708,649	105.0140	7,799,060	7,426,706	7,426,706	0	0	0	613,353	4.700	4.698	MS	117,321	333,191	09/02/2010	09/02/2022
F1068#-AG-2	Bonduelle S.A. Senior Unsecured Note		B		2.C PL	69,732,854	105.4270	80,386,257	76,248,109	76,248,109	0	0	0	6,297,145	1.760	1.760	JJ	652,345	1,227,445	07/06/2017	07/06/2027
F1068#-AH-0	Bonduelle S.A. Senior Unsecured Note		B		2.C PL	42,220,031	107.4500	49,449,494	46,020,774	46,020,774	0	0	0	3,800,743	1.860	1.860	MN	140,287	788,006	05/02/2019	05/02/2029
F2000#-AA-4	Compagnie des Levures Lesaffre Senior No		B		2.A	20,936,256	105.5800	19,770,462	18,725,553	18,725,553	0	0	0	1,546,498	5.440	5.440	JJ	427,276	923,675	07/31/2007	07/30/2022
F2000#-AB-2	Compagnie des Levures Lesaffre Senior No		B		2.A	3,628,242	111.4230	3,669,457	3,293,276	3,293,276	0	0	0	271,984	2.875	2.875	MS	24,985	87,609	09/26/2013	09/26/2028
F2000#-AE-6	Compagnie des Levures Lesaffre Senior Un		B		2.A	49,120,000	112.3440	54,983,407	48,942,000	48,942,000	0	0	0	4,042,000	1.960	1.960	MS	247,810	892,494	09/27/2018	09/27/2033
F2004#-AA-0	Compagnie des Alpes Finance Senior Unsec		B		3.A	45,645,000	103.1900	53,659,601	52,000,875	52,000,875	0	0	0	4,294,625	2.130	2.130	MS	326,132	1,037,560	03/15/2017	03/15/2029
F2004#-AB-8	Compagnie des Alpes Finance Senior Unsec		B		3.A	39,071,520	103.1290	43,407,240	42,090,120	42,090,120	0	0	0	3,476,120	2.140	2.140	AO	180,146	839,330	04/17/2019	04/17/2031
F2526#-AA-9	Deloitte SAS Senior Unsecured		B		2.C	26,616,000	103.5520	30,408,292	29,365,200	29,365,200	0	0	0	2,425,200	1.930	1.930	JJ	255,037	521,494	07/19/2016	10/19/2023
F4162#-AB-4	Saft Groupe SA Senior Note		D		1.E	1,000,000	104.2360	1,042,361	1,000,000	1,000,000	0	0	0	0	4.730	4.730	FA	16,161	47,300	02/28/2012	02/28/2022
F5309#-AD-9	Ipsos SA Series C Senior Note		D		2.C PL	10,000,000	106.4550	10,645,484	10,000,000	10,000,000	0	0	0	0	5.480	5.480	MS	141,567	548,000	09/28/2010	09/28/2022
F5754#-AB-3	LISI SA Senior Note		B		2.B	4,631,121	104.2560	4,379,700	4,200,918	4,200,918	0	0	0	346,944	3.640	3.640	AO	30,583	142,490	10/17/2013	10/17/2023
F5754#-AC-1	LISI SA Senior Note		B		2.B	16,214,286	101.2150	17,691,714	17,479,286	17,479,286	0	0	0	1,443,571	1.820	1.820	MS	88,368	292,464	03/20/2015	03/20/2025
F5754#-AD-9	LISI SA Senior Unsecured Note		B		2.B	25,157,143	101.2340	28,199,931	27,856,129	27,856,129	0	0	0	2,300,569	1.780	1.780	MS	161,148	464,787	03/04/2016	03/04/2026
F7908#-AA-8	Roquette Freres Senior Note		D		1.G FE	7,704,000	105.0640	8,094,160	7,704,000	7,704,000	0	0	0	0	4.180	4.179	MS	84,979	322,027	03/26/2012	03/26/2024
F8158#-AA-1	Savencia S.A. Senior Unsecured Note		B		2.C	22,184,000	109.5610	26,810,738	24,471,000	24,471,000	0	0	0	2,021,000	1.843	1.842	JJ	212,915	413,310	07/11/2016	07/11/2031
F8158#-AB-9	Savencia S.A. Senior Unsecured Note		B		2.C	58,885,000	110.8810	75,508,654	68,099,000	68,099,000	0	0	0	5,624,130	1.943	1.942	AO	260,890	1,227,737	04/20/2017	04/20/2032
F8158#-AD-5	Savencia S.A. Senior Unsecured Note		B		2.C	9,812,458	116.8050	11,869,314	10,161,687	10,161,687	0	0	0	839,229	2.460	2.460	MN	29,164	232,780	11/19/2018	11/21/2033
F8568#-AD-1	Sonepar Senior Unsecured		D		2.B	35,000,000	107.4700	37,614,619	35,000,000	35,000,000	0	0	0	0	3.540	3.540	MN	185,850	1,239,000	05/07/2015	05/07/2025
F8629#-AB-0	Soparind S.C.A. Senior Unsecured Note		B		3.B	16,498,000	105.4430	19,319,949	18,322,708	18,322,708	0	0	0	1,513,228	2.080	2.080	JJ	168,325	353,040	07/22/2016	07/22/2026
F9120#-AA-4	Teleperformance S.E. Senior Unsecured No		D		2.C	15,140,000	107.2980	16,244,972	15,140,000	15,140,000	0	0	0	0	3.920	3.920	JD	28,026	593,488	12/14/2016	12/14/2023
F9120#-AB-2	Teleperformance S.E. Senior Unsecured No		D		2.C	9,020,000	113.3790	10,226,768	9,020,000	9,020,000	0	0	0	0	4.220	4.220	JD	17,975	380,644	12/14/2016	12/14/2026
F9731#-AG-2	Vicat SA Senior Note		D		2.C	3,866,324	108.9790	3,814,258	3,500,000	3,596,617	0	(47,408)	0	0	6.110	4.585	JD	17,821	213,850	08/19/2014	12/01/2022
F9731#-AH-0	Vicat SA Sr. Unsecured		B		2.C	85,310,115	111.6990	101,800,874	91,138,734	91,138,734	0	0	0	5,828,618	2.070	2.070	MN	162,455	0	11/30/2020	11/30/2035
G03698-BD-7	Anglian Water Services Fin Plc Senior Se		B		1.G FE	8,242,417	112.6940	9,665,246	8,576,518	8,576,518	0	0	0	264,771	2.870	2.870	AO	51,927	229,085	04/16/2019	04/16/2029
G06970-AB-9	Atlas Mara Limited Secured Convertible N		D		5.B GI	20,013,400	51.5840	12,483,383	24,200,000	24,200,000	0	1,019,399	0	0	8.000	12.627	JD	968,000	968,000	10/01/2015	12/31/2020
G0756*-AA-7	BGL Holdings Ltd. Senior Unsecured Note		B		2.B	9,170,528	106.4520	9,572,739	8,992,578	8,992,578	0	0	0	277,616	3.010	3.010	JAJO	65,414	251,142	04/04/2018	04/04/2025
G0805#-AD-8	Aggreko Plc Senior Note		D		1.G	11,464,476	107.7530	11,906,665	11,050,000	11,387,873	0	(76,603)	0	0	3.450	2.525	JD	2,118	381,225	03/02/2020	06/29/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G0827#-BK-5	Barratt Developments plc Senior Unsecure		B		2.B	45,542,797	108.5330	52,062,430	47,969,430	47,969,430	0	0	0	1,480,895	2.770	2.770	FA	476,137	1,265,205	08/22/2017	08/23/2027
G1093*-AB-5	BIIF BidCo Limited Sr. Secured		B		2.C PL	31,679,474	106.0590	35,460,270	33,434,417	33,434,417	0	0	0	1,754,943	2.948	2.947	JD	2,738	799,701	02/26/2020	12/31/2037
G1108#-AE-8	The British Land Company plc Senior Note		D		1.F	30,414,237	102.3510	30,705,241	30,000,000	30,121,209	0	(177,760)	0	0	4.635	4.011	MS	463,500	1,390,500	05/01/2019	09/01/2021
G1108#-AF-5	The British Land Company plc Senior Note		D		1.F	3,450,000	109.4550	3,776,197	3,450,000	3,450,000	0	0	0	0	4.766	4.766	MS	54,809	164,427	09/01/2011	09/01/2023
G1108#-AK-4	The British Land Company plc Senior Unse		B		1.F FE	17,355,607	107.3990	19,442,693	18,103,202	18,103,202	0	0	0	558,876	2.670	2.679	JAJO	88,615	452,933	10/25/2018	10/27/2025
G1108#-AL-2	The British Land Company plc Senior Unse		B		1.F FE	40,031,581	108.5520	45,326,786	41,755,948	41,755,948	0	0	0	1,289,075	2.750	2.759	JAJO	210,520	1,076,014	10/25/2018	10/26/2026
G1128*-AD-0	Birmingham Airport Finance PLC Senior Un		B		2.B	17,225,018	95.7960	17,451,277	18,217,206	18,217,206	0	0	0	562,395	3.210	3.210	JJ	255,026	553,051	01/24/2019	01/24/2049
G1128*-AE-8	Birmingham Airport Finance PLC Sr. Unsec		B		2.C FE	36,360,819	84.9980	34,171,893	40,203,366	40,203,366	0	0	0	3,842,547	2.440	2.440	JJ	427,808	461,401	01/23/2020	01/24/2050
G1696#-AW-6	Bunzl Finance PLC Senior Note		D		2.A	18,950,000	101.0360	19,146,264	18,950,000	18,950,000	0	0	0	0	4.510	4.510	AO	151,937	854,645	04/27/2011	04/27/2021
G1696#-BG-0	Bunzl Finance PLC Senior Note		B		2.A	35,660,000	100.7060	31,933,019	31,709,152	31,709,152	0	0	0	2,618,781	2.360	2.360	MN	95,621	692,297	05/15/2014	05/17/2021
G1696#-BJ-4	Bunzl Finance PLC Sr. Unsecured Note		B		2.A	64,410,000	103.2570	72,013,901	69,742,350	69,742,350	0	0	0	5,759,850	1.920	1.920	MS	368,240	1,225,427	03/22/2016	03/22/2023
G1696#-BK-1	Bunzl Finance PLC Sr. Unsecured Note		B		2.A	9,490,000	109.4850	9,151,251	8,358,476	8,358,476	0	0	0	258,040	3.560	3.560	MS	81,829	266,308	03/22/2016	03/24/2025
G1744#-AA-6	Cadogan Estates Ltd. Senior Note		D		2.B	26,220,000	131.2350	34,409,794	26,220,000	26,220,000	0	0	0	0	5.770	5.770	JD	50,430	1,512,894	12/19/2006	12/19/2036
G1744#-AM-0	Cadogan Estates Ltd. Senior Note		D		2.B	11,000,000	120.3060	13,233,644	11,000,000	11,000,000	0	0	0	0	5.250	5.250	MS	147,583	577,500	03/29/2011	03/29/2028
G1744#-AN-8	Cadogan Estates Ltd. Senior Note		D		2.B	10,742,988	127.1420	12,714,151	10,000,000	10,562,228	0	(40,194)	0	0	5.530	4.845	MS	141,322	553,000	03/15/2016	03/29/2032
G1744#-AQ-1	Cadogan Estates Ltd. Senior Note		B		2.B	7,427,000	104.5420	6,587,288	6,301,103	6,301,103	0	0	0	194,525	3.450	3.450	JD	7,246	205,532	12/19/2012	12/19/2022
G1744#-AR-9	Cadogan Estates Ltd. Senior Note		B		2.B	2,220,000	114.7100	2,160,509	1,883,459	1,883,459	0	0	0	58,145	3.880	3.880	JD	2,436	69,093	12/19/2012	12/20/2027
G1744#-AT-5	Cadogan Estates Ltd. Senior Note		B		2.B	798,364	119.7000	813,329	679,472	736,779	0	(5,266)	0	23,158	4.070	3.058	MS	8,373	25,617	04/01/2016	09/12/2030
G1744#-AV-0	Cadogan Estates Ltd. Senior Note		B		2.B	21,425,000	120.9860	20,672,768	17,086,875	17,086,875	0	0	0	527,500	3.870	3.870	MS	192,868	611,436	09/16/2014	09/16/2034
G17508-AA-9	Cairn Homes plc Senior Secured Note		B		4.B	47,113,600	102.9400	50,718,377	49,269,953	49,269,953	0	0	0	4,069,085	3.360	3.374	JAJO	280,510	1,539,332	07/31/2018	07/31/2026
G18708-AA-4	Cambridge Colleges Funding II Senior Not		B		1.D S	49,015,000	143.6720	59,154,432	41,173,142	41,173,142	0	0	0	1,271,083	4.450	4.450	JJ	768,508	1,763,042	01/31/2014	02/01/2044
G1944#-AC-0	Castle Bidco plc Senior Unsecured		B		2.C	7,500,000	110.0880	8,691,826	7,895,360	7,895,360	0	0	0	243,743	3.620	3.620	FA	107,180	273,105	08/16/2017	08/16/2027
G1968#-AB-3	Cattles plc Senior Note - Series B		D		6. Z	1	8.1180	66,593	820,347	1	0	0	0	0	8.530	410.644	JD	0	0	06/12/2013	12/12/2011
G1968#-AD-9	Cattles plc Senior Note		D		6. Z	1	7.8620	100,323	1,276,038	1	0	0	0	0	7.250	0.000	FA	0	0	11/01/2011	02/01/2013
G2270#-AA-6	College or Hall Valence Mary Senior Unse		B		1.B	14,285,000	112.8850	15,430,755	13,669,500	13,669,500	0	0	0	422,000	2.620	2.620	MS	111,422	341,943	03/09/2018	03/11/2058
G23870-AA-8	Assura Financing PLC Senior Unsecured No		B		1.G	25,033,914	106.2550	29,282,902	27,559,079	27,559,079	0	0	0	850,794	2.240	2.240	FA	248,621	588,445	08/07/2019	08/07/2029
G26150-AB-0	DCC Treasury Ireland 2013 Ltd Senior Not		D		2.B	5,000,000	105.1790	5,258,972	5,000,000	5,000,000	0	0	0	0	4.040	4.040	AO	37,033	202,000	04/25/2013	04/25/2023
G26150-AC-8	DCC Treasury Ireland 2013 Ltd Senior Not		D		2.B	7,500,000	108.9220	8,169,165	7,500,000	7,500,000	0	0	0	0	4.190	4.190	AO	57,613	314,250	04/25/2013	04/25/2025
G2616#-AC-5	DCC Treasury 2014 Limited Senior Note		D		2.B	10,650,000	100.9030	10,746,192	10,650,000	10,650,000	0	0	0	0	4.000	4.000	MN	47,333	426,000	05/21/2014	05/21/2021
G2616#-AF-8	DCC Treasury 2014 Limited Senior Note		D		2.B	8,000,000	108.7980	8,703,867	8,000,000	8,000,000	0	0	0	0	4.530	4.530	MN	40,267	362,400	05/21/2014	05/21/2024
G2616#-AG-6	DCC Treasury 2014 Limited Senior Note		D		2.B	1,000,000	112.2360	1,122,362	1,000,000	1,000,000	0	0	0	0	4.680	4.680	MN	5,200	46,800	05/21/2014	05/21/2026
G2616#-AL-5	DCC Treasury 2014 Limited Senior Unsecur		B		2.B	45,750,997	98.2290	49,008,422	49,891,830	49,891,830	0	0	0	4,120,444	0.750	0.938	MS	114,423	390,541	09/13/2017	09/13/2027
G2616#-AP-6	DCC Treasury 2014 Limited Senior Unsecur		B		2.B	9,667,300	97.4160	10,269,855	10,542,268	10,542,268	0	0	0	870,660	0.730	0.918	MS	23,534	80,516	09/13/2017	09/13/2029
G26860-AA-6	The Great Rolling Stock Co Ltd Senior Se		B		2.B	39,878,000	117.3190	44,753,180	38,146,419	38,146,419	0	0	0	1,177,643	3.220	3.220	JD	3,365	1,172,827	06/30/2016	06/30/2031
G26860-AB-4	The Great Rolling Stock Co Ltd Senior Se		B		2.B	32,637,500	109.0840	37,278,126	34,173,750	34,173,750	0	0	0	1,055,000	2.360	2.360	MS	205,492	749,208	09/30/2016	09/30/2034
G2730#-AF-9	Derwent London plc Senior Unsecured Note		B		1.G	32,932,005	111.2070	39,101,259	35,160,825	35,160,825	0	0	0	1,085,473	2.870	2.870	JJ	423,268	971,023	01/31/2019	01/31/2029
G29560-AG-6	ABP Acquisitions UK Limited Debt in Infr		B		2.B	31,500,000	100.6360	26,438,468	26,271,461	26,271,461	0	0	0	811,043	1.781	2.340	JD	3,846	581,197	01/23/2014	12/27/2030
G30560-AD-0	Edinburgh Airport Limited Senior Secured		B		2.C	8,711,810	99.4470	8,975,178	9,025,092	9,025,092	0	0	0	278,619	2.720	2.720	JD	673	234,393	11/02/2017	11/02/2027
G30560-AE-8	Edinburgh Airport Limited Senior Secured		B		2.C	70,572,500	90.6930	66,305,991	73,110,328	73,110,328	0	0	0	2,257,036	1.530	1.705	JD	3,064	1,445,589	11/02/2017	11/02/2029
G30560-AM-0	Edinburgh Airport Limited Sr. Secured		B		2.C	21,044,303	97.3280	22,089,063	22,695,471	22,695,471	0	0	0	700,647	2.550	2.550	JD	1,586	552,591	10/31/2019	10/31/2029
G30560-AN-8	Edinburgh Airport Limited Sr. Secured		B		2.C	23,495,648	96.3860	24,423,441	25,339,152	25,339,152	0	0	0	782,261	2.620	2.620	JD	1,819	633,896	10/31/2019	10/31/2031
G31220-AA-6	ESPUG Finance Limited Senior Secured Not		B		2.B FE	12,050,100	108.8720	13,394,039	12,302,550	12,302,550	0	0	0	379,800	2.690	2.691		83,654	306,589	10/05/2017	10/06/2027
G31220-AB-4	ESPUG Finance Limited Senior Secured Not		B		2.B FE	18,534,773	115.5040	21,856,926	18,923,077	18,923,077	0	0	0	584,187	3.050	3.050		145,892	534,689	10/05/2017	10/06/2032
G31220-AC-2	ESPUG Finance Limited Senior Secured Not		B		2.B FE	10,711,200	121.1730	13,251,002	10,935,600	10,935,600	0	0	0	337,600	3.350	3.350		92,603	339,389	10/05/2017	10/06/2037
G3659*-AD-3	Franke Finance Int'l Ltd Senior Unsecure		B		2.A	51,387,461	103.4920	58,539,258	56,564,285	56,564,285	0	0	0	4,930,062	0.820	0.820	MN	43,806	437,921	11/27/2017	11/27/2029
G3663#-AC-5	Forth Ports Finance Plc Senior Secured N		B		2.C	1,243,400	109.9400	1,502,825	1,366,950	1,366,950	0	0	0	42,200	2.970	2.970	MS	11,728	37,066	09/17/2019	09/17/2029
G3663#-AD-3	Forth Ports Finance Plc Senior Secured N		B		2.C	1,398,576	111.2740	1,710,882	1,537,545	1,537,545	0	0	0	138,969	3.070	3.070	JJ	21,503	0	07/17/2020	07/17/2030
G3663#-AE-1	Forth Ports Finance Plc Senior Secured N		B		2.C	2,486,800	111.7370	3,054,786	2,733,900	2,733,900	0	0	0	84,400	3.030	3.030	MS	23,931	75,629	09/17/2019	09/17/2031
G3663#-AF-8	Forth Ports Finance Plc Senior Secured N		B		2.C	11,100,329	113.1050	13,802,538	12,203,309	12,203,309	0	0	0	1,102,980	3.130	3.130	JJ	174,006	0	07/17/2020	07/17/2032
G3663#-AG-6	Forth Ports Finance Plc Senior Secured N		B		2.C	16,164,200	115.5570	20,534,846	17,770,350	17,770,350	0	0	0	548,600	3.190	3.190	MS	163,764	517,546	09/17/2019	09/17/2037
G3663#-AH-4	Forth Ports Finance Plc Senior Secured N		B		2.C	6,623,965	117.0140	8,521,131	7,282,153	7,282,153	0	0	0	658,188	3.290	3.290	JJ	109,143	0	07/17/2020	07/17/2038
G3901#-AA-1	Glanbia Financial Services Senior Note		D		2.C	15,230,400	101.8720	15,515,441	15,230,400	15,230,400	0	0	0	0	5.400	5.400	JD	36,553	822,442	08/30/2011	06/15/2021
000000-00-0	Glanbia Financial Services Sr. Unsecured		D		2.A	68,100,000	102.2320	69,619,877	68,100,000	68,100,000	0	0	0	0	2.750	2.750	JD	83,233	0	12/15/2020	12/15/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G3946K-AA-7	GOHL CAPITAL LTD CORP FOREIGN		D		2.B FE	718,620	106.5010	741,245	696,000	718,236	0	(384)	0	0	4.250	3.657	JJ	12,900	0	11/13/2020	01/24/2027
G4003#-AA-6	Governing Body of Charterhouse Senior Un		B		2.C	49,122,500	129.3950	61,906,841	47,843,250	47,843,250	0	0	0	1,477,000	3.190	3.190	MN	195,014	1,411,591	05/15/2018	05/15/2058
G4086#-AF-5	Greencore Funding Ltd Senior Note		D		3.B	5,000,000	104.0040	5,200,200	5,000,000	5,000,000	0	0	0	0	6.900	6.149	AO	62,278	314,444	10/25/2013	10/22/2021
G4133@-AA-1	Grosvenor Ltd Senior Note		B		2.B	10,570,313	137.4940	12,040,343	8,757,023	8,757,023	0	0	0	270,344	5.570	5.570	AO	85,359	453,761	04/28/2011	04/28/2031
G4162#-AB-1	Greensands FING PLC Senior Secured Note		B		2.C PL	2,117,535	107.6560	2,440,794	2,267,223	2,267,223	0	0	0	69,993	3.940	3.940	MN	7,940	83,999	11/29/2018	11/29/2028
G4162#-AC-9	Greensands FING PLC Senior Secured Note		B		2.C PL	7,499,974	108.6710	8,726,452	8,030,148	8,030,148	0	0	0	247,904	4.030	4.030	MN	28,766	304,309	11/29/2018	11/29/2030
G4273*-AK-1	Hammerson plc Senior Unsecured Note		B		2.C	22,050,000	96.9940	23,735,374	24,471,000	24,471,000	0	0	0	2,021,000	1.320	1.320	JJ	152,536	296,102	01/11/2017	01/11/2024
G4273*-AL-9	Hammerson plc Senior Unsecured Note		B		2.C	12,175,000	96.0150	12,973,301	13,511,765	13,511,765	0	0	0	1,115,904	1.610	1.610	JJ	102,727	199,413	01/11/2017	01/12/2026
G4488*-AA-4	Orbit Treasury Ltd Senior Note		B		1.G	1,711,165	115.3700	1,645,735	1,426,486	1,555,015	0	(16,824)	0	49,323	3.960	2.586	MS	15,167	50,699	04/01/2016	03/27/2028
G4488*-AC-0	Orbit Treasury Ltd Senior Secured Note		B		1.G	16,370,000	124.6240	18,368,500	14,739,146	14,739,146	0	0	0	455,022	3.610	3.610	JJ	230,326	506,480	01/27/2015	01/27/2040
G4492*-AB-6	Hill & Smith (Americas) Ltd Senior Unsec		D		2.C	1,000,000	113.7210	1,137,214	1,000,000	1,000,000	0	0	0	0	4.030	4.030	MJSD	672	40,300	06/25/2019	06/25/2029
G4672C-AC-9	HUTCHISON WHAMPOA INTL LTD CORP FOREIGN		D		1.F FE	1,668,051	157.2760	1,958,090	1,245,000	1,563,976	0	(17,563)	0	0	7.450	4.767	MN	9,533	92,753	03/24/2014	11/24/2033
G4691#-AD-7	IMI Group Limited Senior Unsecured Note		B		2.A	17,183,006	104.8180	19,349,561	18,460,152	18,460,152	0	0	0	1,524,579	1.390	1.390	AO	55,596	237,444	04/13/2015	04/13/2025
G4936@-AB-8	IPUT Property Fund Sr. Secured		B		1.G PL	10,811,000	102.8370	12,582,637	12,235,500	12,235,500	0	0	0	1,424,500	1.250	1.250	MN	17,843	74,000	05/19/2020	05/19/2032
G4940@-AA-4	Irish Residential Prop REITplc Sr. Secur		B		2.C PL	5,776,028	103.8550	6,738,610	6,488,486	6,488,486	0	0	0	712,458	1.830	1.830	MS	36,611	57,599	03/10/2020	03/11/2030
G4986#-AB-5	JD WETHERSPOON PLC Senior Secured Note		B		3.C	33,075,325	106.7040	38,696,948	36,265,594	36,265,594	0	0	0	1,119,579	2.980	2.980	FA	393,260	1,093,874	08/20/2019	08/20/2026
G4988@-AA-7	JCB Service Senior Note		B		2.B	14,021,350	122.5420	15,300,929	12,486,309	12,486,309	0	0	0	385,473	4.120	4.120	JJ	224,097	487,892	07/26/2013	07/26/2028
G5084#-AA-5	Jersey Electricity plc Senior Note		B		2.A	10,000,000	133.8860	10,887,302	8,131,767	8,131,767	0	0	0	251,041	4.410	4.410	JJ	165,059	336,309	07/17/2014	07/17/2034
G5084#-AB-3	Jersey Electricity plc Senior Note		B		2.A	15,795,000	141.5890	18,185,817	12,844,126	12,844,126	0	0	0	396,519	4.520	4.520	JJ	267,214	544,449	07/17/2014	07/18/2039
G5207*-AB-9	JPMorgan Japanese Inv Tru plc Senior Sec		B		1.G	13,630,168	100.5980	14,615,389	14,528,549	14,528,549	0	0	0	725,927	0.950	0.950	FA	57,125	133,126	08/02/2018	08/02/2033
G5207*-AD-5	JPMorgan Japanese Inv Tru plc Senior Sec		B		1.G	4,543,389	97.2440	4,709,383	4,842,850	4,842,850	0	0	0	241,976	1.210	1.210	FA	24,253	56,520	08/02/2018	08/03/2043
G5207*-AE-3	JPMorgan Japanese Inv Tru plc Senior Sec		B		1.G	4,543,389	97.9130	4,741,781	4,842,850	4,842,850	0	0	0	241,976	1.330	1.330	FA	26,659	62,126	08/02/2018	08/03/2048
G5264#-AC-3	Kingspan Securities Limited Senior Note		B		2.B	10,770,000	100.2710	10,604,562	10,575,950	10,575,950	0	0	0	873,442	1.670	1.670	MS	44,645	164,240	03/25/2015	03/30/2021
G5264#-AD-1	Kingspan Securities Limited Senior Note		B		2.B	18,900,000	103.0290	19,121,657	18,559,466	18,559,466	0	0	0	1,532,781	1.920	1.920	MS	90,075	331,368	03/25/2015	03/30/2023
G5264#-AE-9	Kingspan Securities Limited Senior Note		B		2.B	2,955,000	106.1730	3,080,882	2,901,758	2,901,758	0	0	0	239,649	2.160	2.159	MS	15,844	58,285	03/25/2015	03/31/2025
G5264#-AN-9	Kingspan Securities Limited Sr. Unsecure		B		2.A	13,877,617	106.7780	14,974,873	14,024,330	14,024,330	0	0	0	146,714	1.660	1.660	JD	12,934	0	12/11/2020	12/13/2032
G5477#-AA-0	LIA Holdings Ltd. Senior Unsecured Note		B		2.B FE	13,489,868	99.8300	14,190,077	14,214,199	14,214,199	0	0	0	1,173,916	2.940	2.940	MN	46,433	389,285	11/21/2017	11/21/2022
G5561#-AA-7	London Square Developments Ltd Senior Se		B		5.A	20,700,183	96.6670	20,920,020	21,641,388	21,641,388	0	0	0	668,105	4.950	4.980	JAJO	238,055	1,002,873	10/11/2018	10/14/2025
G5600#-AA-0	LondonMetric Property Plc Senior Unsecur		B		2.C	31,727,076	102.8300	34,432,391	33,484,795	33,509,996	0	(7,944)	0	1,033,788	2.620	2.591	MS	243,695	787,450	08/07/2019	09/21/2023
G5600#-AB-8	LondonMetric Property Plc Senior Unsecur		B		2.C	25,944,000	103.9570	28,420,803	27,339,000	27,339,000	0	0	0	844,000	2.720	2.720	MS	206,561	667,461	09/21/2016	09/23/2024
G5824@-AA-2	Marlborough College (Entrp)Ltd Senior Un		B		2.A	31,200,000	120.7890	41,278,162	34,173,750	34,173,750	0	0	0	1,055,000	3.240	3.240	MS	326,018	1,022,787	03/15/2017	03/15/2047
G5878@-AA-7	The Master, Fellows, and Schol Senior Un		B		1.D	19,605,000	100.4640	20,599,427	20,504,250	20,504,250	0	0	0	633,000	1.980	1.980	JJ	170,288	390,659	09/08/2016	07/31/2056
G5879*-AA-8	Master Fellows Darwin College Senior Uns		B		1.D	14,285,000	112.8850	15,430,755	13,669,500	13,669,500	0	0	0	422,000	2.620	2.620	MS	111,422	341,943	03/09/2018	03/11/2058
G5963#-AG-8	Meggitt PLC Sr. Unsecured Note		D		2.C	10,000,000	103.7330	10,373,265	10,000,000	10,000,000	0	0	0	0	3.310	3.310	JJ	160,903	331,000	07/06/2016	07/06/2023
G5963#-AH-6	Meggitt PLC Sr. Unsecured Note		D		2.C	12,900,000	106.5490	13,744,882	12,900,000	12,900,000	0	0	0	0	3.600	3.600	JJ	225,750	464,400	07/06/2016	07/06/2026
G6135#-AC-8	Milson Bidco Limited Sub Note - PIK Note		B		6. Z	5	0.0000	0	1,849,521	0	(4)	0	0	0	16.750	399.095	FMAN	0	0	11/22/2020	11/22/2023
G6135#-AC-8	Milson Bidco Limited Subordinated Note		B		6. *	1	13.2490	648,899	4,897,696	1	0	0	994,918	(4,261)	16.750	57.637	FMAN	0	0	11/22/2016	11/22/2023
G6135#-AD-6	Milson Bidco Limited Preferred Stock		B		6. *	1	0.0000	0	792,764	0	0	0	0	0	10.000	90.858	NOV	0	0	11/22/2016	11/22/2036
G6337#-AA-8	Murray Income Trust PLC Senior Secured N		B		1.F	17,431,185	108.5900	19,436,793	17,899,308	17,899,308	0	0	0	552,581	2.510	2.510	MN	66,143	420,654	11/08/2017	11/08/2027
G6378#-AB-6	Musgrave Group plc Senior Unsecured Note		B		3.A	12,031,178	105.0750	13,164,078	12,528,296	12,528,296	0	0	0	1,034,681	1.790	1.790	MS	59,179	207,504	09/26/2018	09/26/2025
G6644#-AR-9	Northgate PLC Sr. Unsecured Note		B		2.C	2,340,000	102.1170	2,669,335	2,613,993	2,613,993	0	0	0	215,883	2.380	2.380	JJ	26,095	58,237	07/31/2015	08/01/2022
G6679#-AA-4	Nuffield Health Senior Note		B		4.C	15,490,067	109.3000	14,485,761	13,253,205	13,267,769	0	(3,213)	0	409,849	6.010	5.227	JD	2,213	704,214	04/01/2016	10/07/2024
G6853@-AD-8	Oxford Brookes University Sr. Unsecured		B		2.A	15,300,000	129.8950	17,755,971	13,669,500	13,669,500	0	0	0	422,000	3.940	3.940	JD	43,385	509,875	12/02/2015	12/04/2045
G6853@-AE-6	Oxford Brookes University Senior Unsecur		B		2.A	37,297,955	113.2210	43,764,469	38,653,859	38,653,859	0	0	0	1,193,308	3.080	3.080	FA	492,751	1,145,598	08/02/2018	08/03/2043
G6970*-AF-3	Peel Ports PP Finance Limited Debt in In		B		2.B PL	7,500,000	88.0250	5,316,286	6,039,543	6,039,543	0	0	0	186,451	1.881	2.374	JAJO	28,627	134,985	08/19/2014	10/01/2029
G6970*-AJ-5	Peel Ports PP Finance Limited Senior Sec		B		2.B PL	20,119,000	106.1130	19,990,978	18,839,339	18,839,339	0	0	0	581,601	3.450	3.453	JJ	272,621	625,422	06/27/2016	02/01/2027
G7068#-AN-3	Pendragon plc Senior Unsecured				4.B	14,750,000	102.3290	14,131,589	13,809,940	13,809,940	0	0	0	426,336	5.750	5.750	MJSD	32,633	744,031	03/17/2016	03/17/2023
G7178*-AF-1	Porterbrook Rail Finance Ltd Senior Secu		B		2.B FE	19,099,500	105.4440	21,266,399	20,168,452	20,168,452	0	0	0	622,633	2.770	2.769	AO	116,389	518,522	04/16/2019	04/18/2028
G7256*-AB-5	Principle Global Ltd Subordinated Note		B		5.A	4,656,642	100.0000	5,741,190	5,741,190	5,432,985	0	73,700	0	173,132	14.000	16.520	MJSD	24,560	758,597	12/20/2016	12/20/2023
G7332#-AD-5	RRPF Engine Leasing Limited Senior Note		D		2.C FE	25,000,000	97.3970	24,349,230	25,000,000	25,000,000	0	0	0	0	1.444	1.530	FA	143,410	768,208	10/30/2013	10/30/2023
G7332#-AE-3	RRPF Engine Leasing Limited Senior Note		D		2.C FE	9,350,000	93.9770	8,786,829	9,350,000	9,350,000	0	0	0	0	1.342	1.428	FA	49,829	277,593	10/30/2013	10/30/2025
G7332#-AH-6	RRPF Engine Leasing Limited Senior Secur		D		2.C FE	25,000,000	85.2510	21,312,691	25,000,000	25,000,000	0	0	0	0	1.179	1.243	FA	117,094	701,038	04/13/2015	04/13/2030
G7334*-AA-3	RPS Group plc Senior Note		B		3.A	3,372,196	101.4650	3,540,944	3,489,820	3,517,389	0	(34,464)	0	107,793	4.730	2.894	MS	42,059	139,892	11/01/2019	09/30/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G7334*-AB-1	RPS Group plc Senior Note		D		3.A	5,000,000	101.2070	5,060,360	5,000,000	5,000,000	0	0	0	0	4.590	3.840	MS	58,013	208,250	09/30/2014	09/30/2021
G7605#-AA-1	Roadster Finance DAC Senior Secured Note		B		2.C FE	55,229,333	105.3410	59,719,291	56,691,150	56,691,150	0	0	0	4,681,983	2.290	2.290	AO	263,252	1,199,445	10/17/2017	10/18/2032
G7682#-AA-7	Royal Hollwy & Bdfrd N College Senior Un		B		1.E	10,343,330	113.7950	10,922,750	9,598,652	9,598,652	0	0	0	296,326	2.970	2.970	JJ	130,662	267,645	07/16/2015	07/16/2035
G7682#-AB-5	Royal Hollwy & Bdfrd N College Senior Un		B		1.E	31,389,670	117.8200	34,320,565	29,129,742	29,129,742	0	0	0	899,283	3.170	3.170	JJ	423,231	866,939	07/16/2015	07/16/2040
G7682#-AC-3	Royal Hollwy & Bdfrd N College Senior Un		B		1.E	14,802,200	121.8600	16,739,301	13,736,502	13,736,502	0	0	0	424,068	3.260	3.260	JJ	205,246	420,423	07/16/2015	07/16/2045
G7738@-AA-3	SH Euro Finance Plc Senior Note		B		2.C	53,827,300	109.6090	53,736,218	49,025,155	49,025,155	0	0	0	4,048,868	2.820	2.820	MN	161,293	1,287,399	11/19/2014	11/19/2024
G7738@-AB-1	SH Euro Finance Plc Senior Unsecured Not		B		2.C	18,432,210	109.7270	22,599,428	20,596,101	20,596,101	0	0	0	1,700,982	2.220	2.220	JD	27,942	437,895	06/09/2016	06/09/2026
G7996#-AA-8	SEGRO plc Senior Unsecured Note		B		1.G PL	51,411,484	108.2730	60,849,262	56,199,876	56,199,876	0	0	0	4,641,410	1.770	1.770	FA	370,264	922,666	08/17/2017	08/17/2027
G7996#-AD-2	SEGRO plc Senior Unsecured Note		B		1.G PL	3,609,500	109.4330	4,136,087	3,779,550	3,779,550	0	0	0	312,144	1.820	1.820	AO	15,095	63,953	10/12/2018	10/12/2028
000000-00-0	SEGRO plc Sr. Unsecured		B		2.A	12,430,654	108.9870	14,520,307	13,322,991	13,322,991	0	0	0	892,337	1.830	1.830	AO	46,053	0	10/23/2020	10/23/2040
G7997@-AC-5	Sanctuary Housing Association Ser A Sr U		D		1.E FE	10,000,000	144.0280	14,402,763	10,000,000	10,000,000	0	0	0	0	5.830	5.830	AO	127,936	583,000	04/12/2007	04/12/2037
G7997@-AG-6	Sanctuary Housing Association Senior Not		B		1.F	3,903,754	110.3930	3,873,013	3,508,373	3,508,373	0	0	0	108,309	3.180	3.180	JD	310	105,961	06/03/2013	12/30/2025
G7997@-AH-4	Sanctuary Housing Association Senior Not		B		1.F	27,355,000	109.1970	24,213,944	22,174,534	22,174,534	0	0	0	684,564	3.520	3.520	FA	286,199	746,183	08/19/2014	08/19/2024
G8030*-AF-7	Senior PLC Senior Unsecured		D		2.C	1,050,000	102.0690	1,071,722	1,050,000	1,050,000	0	0	0	0	3.420	3.420	AO	6,085	35,910	10/30/2015	10/31/2022
G8030*-AG-5	Senior PLC Sr. Unsecured Note		D		2.C	1,000,000	104.4530	1,044,534	1,000,000	1,000,000	0	0	0	0	3.750	3.750	AO	6,354	37,500	10/30/2015	10/30/2025
G8030*-AH-3	Senior PLC Senior Unsecured Note		B		2.C	11,595,600	98.6400	12,807,568	12,984,164	12,984,164	0	0	0	1,072,330	1.510	1.510	JJ	82,237	183,530	01/31/2017	02/01/2027
G8038#-AF-5	Serco Group, plc Senior Note		D		3.C	8,265,516	100.7680	8,328,993	8,265,516	8,265,516	0	0	0	0	5.940	4.940	MN	70,918	490,972	05/09/2011	05/09/2021
G8038#-AH-1	Serco Group, plc Senior Note		D		3.C	3,927,849	101.0880	3,952,136	3,909,589	3,918,285	0	(9,564)	0	0	5.170	4.295	AO	39,864	202,126	02/05/2020	10/20/2021
G8038#-AM-0	Serco Group, plc Senior Note		D		3.C	661,241	103.5190	684,509	661,241	661,241	0	0	0	0	5.080	3.630	MN	4,386	33,591	05/14/2013	05/14/2024
G8056*-AJ-8	Severn Trent Water Limited Senior Unsecu		B		2.A	15,192,000	116.9750	18,769,713	16,045,978	16,045,978	0	0	0	495,366	2.950	2.950	MN	71,003	440,303	11/07/2018	11/07/2033
G8124#-AK-9	SIG PLC Senior Note		B		3.C	9,943,914	106.2440	9,380,681	8,829,373	8,829,373	0	0	0	729,196	5.880	3.880	AO	87,970	378,517	10/31/2013	05/31/2023
G8124#-AP-8	SIG PLC Sr. Unsecured Note		B		3.C	28,116,831	104.6430	31,800,096	30,389,252	30,389,252	0	0	0	2,509,774	4.830	2.830	FA	566,734	885,732	08/12/2016	08/12/2026
G8228*-AA-0	Smith & Nephew plc Senior Note		C		1.G	43,335,000	100.1010	43,378,946	43,335,000	43,335,000	0	0	0	0	3.230	3.230	JJ	622,098	1,399,721	01/21/2014	01/21/2021
G8228*-AH-5	Smith & Nephew plc Senior Note		C		1.G	10,150,000	103.2470	10,479,578	10,150,000	10,150,000	0	0	0	0	3.150	3.150	MN	37,301	319,725	11/19/2014	11/21/2022
G8228*-AR-3	Smith & Nephew plc Sr. Unsecured		C		1.G	103,585,000	105.3700	109,147,661	103,585,000	103,585,000	0	0	0	0	3.090	3.090	JD	124,475	1,600,388	06/17/2020	06/17/2032
G8249*-AA-5	Society of Lloyd Sr. Unsecured		B		1.E	4,099,173	108.3080	4,727,297	4,364,671	4,364,671	0	0	0	265,498	2.480	2.480	JJ	48,108	50,481	01/21/2020	01/21/2030
G8249*-AC-1	Society of Lloyd Sr. Unsecured		B		1.E	24,236,860	111.1360	28,680,572	25,806,649	25,806,649	0	0	0	1,569,789	2.610	2.610	JJ	299,357	314,123	01/21/2020	01/21/2035
G8249*-AD-9	Society of Lloyd Sr. Unsecured		B		1.E	28,681,376	114.4640	34,956,043	30,539,030	30,539,030	0	0	0	1,857,654	2.810	2.810	JJ	381,399	400,211	01/21/2020	01/21/2045
G8356*-AB-2	Spirax-Sarco Engineering Plc Sr. Unsecur		B		2.A IF	62,779,968	106.3450	75,637,084	71,124,472	71,124,472	0	0	0	8,344,504	2.360	2.360	MN	251,781	814,507	05/07/2020	05/07/2026
G8401*-AJ-0	SSP Financing Ltd Senior Unsecured Note		B		4.B PL	3,743,604	106.1520	4,089,244	3,852,243	3,852,243	0	0	0	118,925	4.060	3.060	AO	33,018	126,116	10/15/2018	10/16/2028
G8407#-AB-7	St. James's Place Partnership Senior Uns		B		2.B	79,441,000	100.2890	84,685,226	84,441,582	84,441,582	0	0	0	2,606,851	1.798	2.044	JAJO	299,514	1,824,147	07/21/2017	07/21/2027
G8409#-AA-7	St. Paul's School Senior Unsecured Note		B		1.G	44,205,000	123.0140	58,854,044	47,843,250	47,843,250	0	0	0	1,477,000	3.180	3.180	MS	452,198	1,422,783	03/12/2019	03/12/2052
G8472#-AB-7	Steris plc Senior Unsecured Note		B		2.C	40,290,000	107.3410	49,278,726	45,908,763	45,908,763	0	0	0	3,791,492	1.860	1.860	FA	294,122	794,757	02/27/2017	02/27/2027
G8513#-AA-0	Stonewater Funding PLC Senior Secured No		B		1.F	36,267,345	118.1000	45,009,931	38,111,660	38,111,660	0	0	0	1,176,570	3.030	3.030	JJ	484,367	1,111,192	07/31/2017	01/31/2047
G8513#-AC-6	Stonewater Funding PLC Senior Secured No		B		1.F	3,050,000	120.7620	3,864,315	3,199,937	3,199,937	0	0	0	98,787	3.350	3.350	MN	17,866	99,879	11/01/2018	11/02/2043
G8781*-AB-7	Thames Water Utilities Fin Plc Senior Se		D		2.A	17,950,000	117.1210	21,023,292	17,950,000	17,950,000	0	0	0	0	4.270	4.270	AO	170,326	766,465	04/11/2019	04/11/2029
G8879#-AB-6	TimeC 1534 Limited Subordinated Note		C		5.A	10,771,151	102.4750	10,866,090	10,603,624	10,605,807	0	(111)	0	281,849	14.000	14.239	MJSD	4,124	1,094,891	12/30/2020	03/01/2023
G8955#-AB-3	Total Produce C Holdings Ltd Sr. Unsecur		D		2.C	9,960,000	102.8540	10,244,214	9,960,000	9,960,000	0	0	0	0	3.150	3.150	MS	98,480	313,740	03/08/2017	03/08/2024
G8967#-AM-5	Triton Container Intl Limited Senior Not		D		2.C PL	6,000,000	102.8450	6,170,677	6,000,000	6,000,000	0	0	0	0	4.280	4.280	AO	43,513	256,800	10/23/2012	10/31/2022
G8967#-AN-3	Triton Container Intl Limited Senior Not		D		2.C PL	31,976,000	106.0890	33,923,155	31,976,000	31,976,000	0	0	0	0	4.890	4.890	AO	264,948	1,563,626	10/23/2012	10/31/2024
G8967#-AT-0	Triton Container Intl Limited Senior Sec		D		2.C PL	49,500,000	105.9990	52,469,636	49,500,000	49,500,000	0	0	0	0	3.910	3.908	MS	489,239	1,935,450	03/05/2015	03/31/2027
G9105#-AA-2	Trustees of Fund 20 - Viscount Senior No		B		2.A PL	1,680,000	116.9370	1,716,485	1,467,866	1,467,866	0	0	0	45,315	4.130	4.130	MS	19,534	57,942	03/05/2013	09/05/2027
G9105#-AB-0	Trustees of Fund 20 - Viscount Senior No		B		2.A PL	534,800	129.4010	604,651	467,271	467,271	0	0	0	14,425	4.610	4.610	MS	6,941	20,589	03/05/2013	09/05/2032
G9105#-AC-8	Trustees of Fund 20 - Viscount Senior No		B		2.A PL	3,682,000	141.3150	4,546,216	3,217,072	3,217,072	0	0	0	99,316	5.010	5.010	MS	51,934	154,048	03/05/2013	09/05/2037
G9105#-AA-6	Trustees of Fd 26- Primary Set Senior No		B		2.A PL	2,160,000	116.9370	2,206,909	1,887,256	1,887,256	0	0	0	58,263	4.130	4.130	MS	25,115	74,497	03/05/2013	09/05/2027
G9105#-AB-4	Trustees of Fd 26- Primary Set Senior No		B		2.A PL	687,600	129.4010	777,409	600,776	600,776	0	0	0	18,547	4.610	4.610	MS	8,924	26,471	03/05/2013	09/05/2032
G9105#-AC-2	Trustees of Fd 26- Primary Set Senior No		B		2.A PL	4,734,000	141.3150	5,845,135	4,136,236	4,136,236	0	0	0	127,692	5.010	5.010	MS	66,773	198,061	03/05/2013	09/05/2037
G9105@-AA-4	Trustees of Fund 22- Vicountcy Senior No		B		2.A PL	2,160,000	116.9370	2,206,909	1,887,256	1,887,256	0	0	0	58,263	4.130	4.130	MS	25,115	74,497	03/05/2013	09/05/2027
G9105@-AB-2	Trustees of Fund 22- Vicountcy Senior No		B		2.A PL	687,600	129.4010	777,409	600,776	600,776	0	0	0	18,547	4.610	4.610	MS	8,924	26,471	03/05/2013	09/05/2032
G9105@-AC-0	Trustees of Fund 22- Vicountcy Senior No		B		2.A PL	4,734,000	141.3150	5,845,135	4,136,236	4,136,236	0	0	0	127,692	5.010	5.010	MS	66,773	198,061	03/05/2013	09/05/2037
G9161#-AC-9	UDG Healthcare FIN LTD Sr. Unsecured		D		2.B IF	1,900,000	105.5340	2,005,143	1,900,000	1,900,000	0	0	0	0	3.070	3.070	FA	20,091	0	08/27/2020	08/27/2030
G9303*-AB-4	University of Surrey Senior Unsecured No		B		1.E	42,850,000	124.5050	50,503,844	40,563,579	40,563,579	0	0	0	1,252,265	3.430	3.430	MS	351,697	1,289,623	03/30/2017	08/06/2046
G9303@-AA-4	University of Bristol Senior Unsecured N		B		1.E	29,049,712	113.9490	36,158,364	31,732,064	31,732,064	0	0	0	979,621	2.580	2.580	AO	195,575	755,741	04/07/2017	04/05/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G93038-AB-2	University of Bristol Senior Unsecured N		B		1.E	5,759,517	115.6980	7,278,974	6,291,331	6,291,331	0	0	0	194,224	2.600	2.600	AO	39,076	150,998	04/07/2017	04/05/2052
G93038-AC-0	University of Bristol Senior Unsecured N		B		1.E	69,955,311	118.2450	90,356,475	76,414,746	76,414,746	0	0	0	2,359,049	2.600	2.600	AO	474,620	1,834,027	04/07/2017	04/05/2057
G93050-AC-8	University of Sussex Senior Unsecured No		B		1.F	27,238,104	118.3560	34,487,215	29,138,461	29,138,461	0	0	0	899,552	2.840	2.840	MS	236,766	748,378	03/20/2018	09/20/2049
G93088-AB-7	University of Exeter Senior Unsecured No		B		1.F	74,910,000	111.6830	84,774,765	75,906,764	75,906,764	0	0	0	2,343,367	2.610	2.610	JJ	836,493	1,881,634	01/29/2018	01/29/2043
G93088-AC-5	University of Exeter Senior Unsecured No		B		1.F	31,963,700	114.0300	36,933,108	32,389,014	32,389,014	0	0	0	999,902	2.680	2.680	JJ	366,500	824,416	01/29/2018	01/29/2048
G9311*-AA-6	VP plc Sr. Secured		B		3.A	13,705,520	105.6980	15,066,735	14,254,555	14,254,555	0	0	0	549,034	2.800	2.800	JJ	184,042	184,271	01/15/2020	01/15/2027
G9338#-AA-1	Vesuvius Holdings Limited Senior Note		B		2.B PL	14,881,297	102.3320	13,700,419	13,388,244	13,388,244	0	0	0	1,105,702	3.460	3.460	JD	36,029	442,571	12/03/2013	12/03/2021
G9338#-AC-7	Vesuvius Holdings Limited Senior Note		B		2.B PL	20,400,000	113.0300	20,744,769	18,353,250	18,353,250	0	0	0	1,515,750	3.930	3.930	JD	56,100	689,111	12/03/2013	12/03/2025
G9338#-AE-3	Vesuvius Holdings Limited Senior Unsecur		B		2.B PL	7,398,219	104.2380	8,018,125	7,692,124	7,692,124	0	0	0	635,274	1.900	1.900	JD	6,090	139,897	12/13/2017	12/16/2027
G9338#-AF-0	Vesuvius Holdings Limited Senior Unsecur		B		2.B PL	6,813,946	106.3240	7,517,746	7,070,603	7,070,603	0	0	0	583,944	2.120	2.120	JD	6,246	143,483	12/13/2017	12/17/2029
G9338#-AJ-2	Vesuvius Holdings Limited Sr. Unsecured		B		2.B	6,377,438	113.7470	8,155,641	7,170,003	7,170,003	0	0	0	792,565	3.540	3.540	JD	705	127,583	06/30/2020	06/30/2027
G9385#-AA-3	Vivid Housing Limited Senior Secured Not		B		2.B	74,792,656	107.6420	79,419,189	73,780,631	73,780,631	0	0	0	2,277,730	2.780	2.780	AO	410,220	1,913,319	04/19/2018	04/19/2028
G9385#-AB-1	Vivid Housing Limited Senior Secured Not		B		2.B	31,177,464	121.1130	37,190,080	30,706,848	30,706,848	0	0	0	947,971	3.240	3.240	AO	198,980	928,069	04/19/2018	04/20/2048
G9400#-AB-2	WMMR Three Ltd; WMMR Four Ltd Senior Sec		D		3.A PL	15,300,746	108.8670	16,657,455	15,300,746	15,300,746	0	0	0	0	5.350	5.387	MJSD	2,274	818,590	03/01/2018	09/30/2033
G9408*-AB-8	Willow HoldCo 1 Ltd Subordinated Note		B		2.C	35,725,000	104.0750	35,566,344	34,173,750	34,173,750	0	0	0	1,055,000	3.220	3.220	JD	3,015	1,050,686	06/30/2016	06/30/2023
G9408*-AC-6	Willow HoldCo 1 Ltd Subordinated Note		B		2.C	27,725,000	105.8590	28,075,098	26,521,126	26,521,126	0	0	0	818,751	3.330	3.330	JD	2,420	843,258	06/30/2016	07/01/2024
G9434*-AB-6	The Wardens and Governors Senior Unsecur		B		2.B	1,147,250	115.3940	1,428,626	1,238,047	1,238,047	0	0	0	38,221	2.940	2.940	MS	9,807	32,614	09/24/2019	09/24/2049
G9434*-AC-4	The Wardens and Governors Senior Unsecur		B		2.B	9,440,335	118.3010	12,051,920	10,187,468	10,187,468	0	0	0	314,504	3.010	3.010	MS	82,623	318,809	07/24/2019	09/24/2054
G9434@-AA-6	The Warden and Council Sr. Unsecured		B		2.B	11,914,058	120.6430	16,031,226	13,288,121	13,288,121	0	0	0	410,226	3.300	3.300	FA	149,824	418,699	08/28/2019	08/28/2048
G9523#-AF-5	Weir Group plc Senior Note		D		3.A	11,350,148	101.9490	11,418,248	11,200,000	11,264,094	0	(55,136)	0	0	4.270	3.743	FA	179,340	478,240	06/03/2019	02/16/2022
G9523#-AG-3	Weir Group plc Senior Note		D		3.A	8,662,820	103.6950	8,970,726	8,651,040	8,655,012	0	(1,767)	0	0	4.340	4.317	FA	140,796	375,455	04/01/2016	02/16/2023
G9530#-AA-7	Wellington College Senior Unsecured Note		B		1.G	29,582,910	129.0130	41,520,821	32,183,334	32,183,334	0	0	0	993,553	3.300	3.300	FA	413,019	1,011,160	02/11/2019	02/11/2059
G9605#-AG-4	Whitbread plc Senior Note		B		2.B	1,011,905	102.0110	873,706	856,485	856,485	0	0	0	26,441	4.890	4.890	MS	13,379	40,201	09/06/2011	09/07/2021
G9766#-AE-4	Workspace Group plc Senior Unsecured Not		B		2.B	5,079,826	108.4880	5,828,434	5,372,432	5,372,432	0	0	0	165,856	3.190	3.190	FA	64,268	163,761	08/16/2017	08/16/2027
G9766#-AF-1	Workspace Group plc Senior Unsecured Not		B		2.B	106,095,058	112.5040	127,788,882	113,586,027	113,586,027	0	0	0	3,506,588	3.600	3.600	JJ	1,862,811	3,823,909	01/17/2019	01/17/2029
000000-00-0	YM Group Limited Subordinated (Loan Note		B		6. Z	3	0.0000	0	4,728,529	0	10,020	0	9,176	(844)	8.000	29.769	SEP	0	0	08/23/2019	03/02/2050
G9851#-AA-8	Yorkshire Water Services Ltd Senior Secu		B		1.G	53,855,476	116.3090	65,416,726	56,243,978	56,243,978	0	0	0	1,736,344	3.080	3.080	MS	447,515	1,596,493	09/28/2018	09/28/2034
G9851#-AB-6	Yorkshire Water Services Ltd Senior Secu		B		1.G	17,834,941	118.4210	22,056,949	18,625,924	18,625,924	0	0	0	575,013	3.170	3.170	MS	152,531	544,149	09/28/2018	09/28/2038
H1709#-AE-0	CREDIT SUISSE NASSAU BRANCH CORP SINKING		D		1.B	10,410,682	98.9600	12,698,646	12,832,099	12,361,426	0	390,342	0	0	0.000	3.608	JAN	0	0	04/01/2015	01/15/2022
H2731#-AB-6	Franke Holding AG Senior Unsecured Note		B		2.A	50,479,556	108.0900	61,140,403	56,564,285	56,564,285	0	0	0	4,930,062	1.310	1.310	JD	24,700	713,992	12/19/2018	12/19/2030
H4212*-AA-6	Interhoerbiger Finanz AG Sr. Unsecured N		D		3.B	53,000,000	100.1930	53,102,347	53,000,000	53,000,000	0	0	0	0	4.300	3.300	MS	576,081	2,279,000	03/31/2016	03/31/2028
H4212*-AB-4	Interhoerbiger Finanz AG Sr. Unsecured		B		3.B	83,523,750	94.4900	86,709,532	91,766,250	91,766,250	0	0	0	7,578,750	2.600	1.600	JD	6,628	2,334,458	12/30/2019	12/30/2031
H4212*-AC-2	Interhoerbiger Finanz AG Sr. Unsecured		D		3.B	56,935,000	98.0760	55,839,779	56,935,000	56,935,000	0	0	0	0	4.600	3.599	JD	7,275	2,619,010	12/30/2019	12/30/2031
K37520-AA-8	Copenhagen Airports Denmark Senior Note		B		2.C FE	15,050,000	105.7530	14,291,990	13,514,447	13,514,447	0	0	0	1,164,269	4.210	4.210	JD	1,580	545,275	02/19/2014	12/30/2022
K8553*-AA-0	Scandlines ApS Senior Secured Note		B		2.B FE	79,100,982	103.8840	88,818,625	85,498,239	85,498,239	0	0	0	7,061,090	2.550	2.550	JD	6,056	2,090,755	07/13/2017	10/02/2028
K8553*-AB-8	Scandlines ApS Sr. Secured		B		2.B FE	19,150,955	97.9300	20,686,065	21,123,367	21,123,367	0	0	0	1,744,527	1.760	1.760	JD	1,033	356,518	08/14/2019	01/02/2032
L0175#-AC-6	Alpha Trains Finance S.A. Debt in an Inf		B		2.B	34,843,110	102.8690	41,369,075	40,215,345	40,215,345	0	0	0	3,321,287	0.897	0.985	JD	1,002	438,440	12/13/2016	06/30/2036
L0175#-AD-4	Alpha Trains Finance S.A. Debt in an Inf		B		2.B	1,785,040	102.3250	2,108,160	2,060,264	2,060,264	0	0	0	170,152	1.027	0.869	JD	59	20,249	12/13/2016	12/31/2028
L0175#-AE-2	Alpha Trains Finance S.A. Sr. Secured		B		2.B FE	5,585,307	105.1800	6,568,515	6,244,999	6,244,999	0	0	0	515,759	1.380	1.380	JD	239	82,426	10/29/2019	09/30/2031
L2614#-AA-5	Dolomies Et Chaux Senior Unsecured		D		1.G	58,000,000	109.0120	63,227,037	58,000,000	58,000,000	0	0	0	0	3.500	3.500	JD	28,194	2,030,000	07/10/2015	06/26/2025
L3551#-AA-8	Ferrero International S.A. Senior Unsecu		D		2.A	25,000,000	110.9270	27,731,687	25,000,000	25,000,000	0	0	0	0	3.410	3.410	FA	296,007	852,500	02/26/2019	02/26/2026
L3551#-AB-6	Ferrero International S.A. Senior Unsecu		D		2.A	1,000,000	115.6970	1,156,972	1,000,000	1,000,000	0	0	0	0	3.620	3.620	FA	12,569	36,200	02/26/2019	02/26/2029
L3551#-AC-4	Ferrero International S.A. Senior Unsecu		B		2.A	31,323,551	104.2990	35,110,844	33,663,531	33,663,531	0	0	0	2,780,189	0.940	0.940	FA	109,874	293,316	02/26/2019	02/26/2026
L3551#-AD-2	Ferrero International S.A. Senior Unsecu		B		2.A	68,510,831	108.9790	80,239,884	73,628,834	73,628,834	0	0	0	6,080,825	1.330	1.330	FA	340,022	907,713	02/26/2019	02/26/2029
L3551#-AH-3	Ferrero International S.A. Sr. Unsecured		D		2.A	100,000,000	107.9930	107,992,893	100,000,000	100,000,000	0	0	0	0	2.900	2.900	JJ	1,272,778	0	07/23/2020	07/16/2040
L9031*-AH-4	Terminal Inv Ltd Hldgs Senior Secured No		D		2.C PL	4,132,500	115.1100	4,756,929	4,132,500	4,132,500	0	0	0	0	4.470	4.470	MN	30,274	184,723	10/31/2019	05/02/2029
L9031*-AJ-0	Terminal Inv Ltd Hldgs Senior Secured No		D		2.C PL	9,000,000	119.6830	10,771,455	9,000,000	9,000,000	0	0	0	0	4.730	4.730	MN	69,768	425,700	10/31/2019	05/02/2034
N1492@-AE-6	Boskalis Finance B.V. Senior Note		D		2.B	1,000,000	102.7290	1,027,290	1,000,000	1,000,000	0	0	0	0	3.660	3.660	JJ	16,165	36,600	07/22/2013	07/22/2023
N4282*-AG-1	Royal Friesland Campina N V Senior Note		D		2.B	15,252,593	107.5610	16,369,688	15,219,011	15,239,187	0	(2,494)	0	0	4.010	3.969	FA	205,123	610,282	04/01/2016	08/30/2027
N4445#-AY-2	Imtech Capital BV Senior Note		B		6. Z	1,827,587	12.1250	2,232,528	18,411,997	2,058,496	0	0	0	170,006	5.813	128.881	JD	0	0	06/18/2014	07/15/2017
N4445#-AZ-9	Imtech Capital BV Senior Note		B		6. Z	2,606,376	12.2560	3,232,455	26,374,837	2,935,682	0	0	0	242,451	6.240	131.698	JD	0	0	06/18/2014	07/15/2017
N4445#-BA-3	Imtech Capital BV Senior Note		B		6. Z	119,618	11.3090	142,021	1,255,856	125,355	0	0	0	10,353	5.813	138.828	JD	0	0	06/18/2014	07/15/2017
N4445#-BB-1	Imtech Capital BV Senior Note		B		6. Z	354,757	11.3570	421,200	3,708,841	371,773	0	0	0	30,704	6.240	141.164	JD	0	0	06/18/2014	07/15/2017

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
N5375@-AA-7	Messer Finance B.V. Senior Secured Note		B		2.B	10,372,271	101.7470	11,182,504	10,990,484	11,144,192	0	(158,925)	2,607,378	3,827,688	4.550	4.550	JD	23,614	477,599	06/14/2011	06/14/2021
N5375@-AF-6	Messer Finance B.V. Senior Secured Note		B		2.B	15,659,577	104.7330	16,294,872	15,558,486	15,558,486	0	0	0	1,284,937	3.680	3.680	FA	236,973	535,959	08/02/2012	08/02/2022
N5946*-AA-9	NSI N.V. Senior Unsecured Note		B		2.C	28,089,152	106.5280	30,818,309	28,929,698	28,929,698	0	0	0	2,389,233	2.410	2.410	JJ	292,439	650,438	01/30/2018	01/30/2026
N7334#-AC-7	Wereldhave NV Senior Note		D		4.A	17,500,000	99.9790	17,496,397	17,500,000	17,500,000	0	0	0	0	5.500	5.500	MS	264,688	962,500	03/22/2011	03/22/2021
N7334#-AL-7	Wereldhave NV Senior Note		B		4.A	1,109,894	96.8880	1,106,829	1,142,379	1,155,141	0	(7,418)	0	95,511	2.550	1.823	JJ	12,785	26,952	04/01/2016	07/25/2022
N7334#-AN-3	Wereldhave NV Senior Note		B		4.A	48,500,000	94.2540	50,389,705	53,461,419	53,461,419	0	0	0	4,415,248	2.100	2.100	JJ	511,448	1,033,043	07/17/2015	07/17/2023
N8084*-AE-7	Sligro Food Group Nederland B Sr. Unsecu		B		2.C	14,171,000	101.3040	15,557,973	15,357,774	15,357,774	0	0	0	1,268,361	1.330	1.330	AO	44,823	189,902	04/12/2016	04/12/2023
N8084*-AF-4	Sligro Food Group Nederland B Senior Uns		B		2.C	19,194,937	103.4380	21,347,526	20,637,931	20,637,931	0	0	0	1,704,436	1.670	1.670	MS	111,055	323,746	09/05/2017	09/05/2025
N8244#-AB-6	Stedin Holding NV Senior Note		B		1.G	73,912,500	105.9300	89,114,992	84,126,176	84,126,176	0	0	0	6,947,775	1.440	1.440	MS	383,615	1,145,378	03/07/2017	03/08/2027
N9176#-AE-0	VastNed Retail NV Senior Unsecured Note		B		3.B	43,957,829	109.7570	52,268,864	47,622,279	47,622,279	0	0	0	3,933,007	2.730	2.730	JJ	592,262	1,196,277	01/17/2019	01/20/2026
N9361#-AB-1	Vesteda Finance BV Senior Unsecured Note		B		2.A FE	99,090,000	106.7500	122,818,320	115,051,784	115,051,784	0	0	0	9,501,845	1.800	1.800	JD	86,289	1,982,327	12/16/2016	12/16/2026
N9651*-AA-6	Woodward International Holding Senior Un		B		2.C	6,075,100	106.0030	7,008,884	6,611,981	6,611,981	0	0	0	546,067	1.310	1.310	MS	23,579	79,403	09/23/2016	09/25/2028
P0091#-AA-7	Aeris Holding Costa Rica S.A. Senior Sec		D		4.C FE	18,192,007	101.8000	18,535,275	18,207,619	18,200,459	0	1,811	0	0	7.250	7.265	MN	168,673	1,320,052	04/01/2016	11/15/2025
P0156P-AC-3	ALFA SAB DE CV CORP FOREIGN		D	2	3.A FE	7,689,891	133.1980	9,402,445	7,059,000	7,655,017	0	(11,795)	0	0	6.875	6.178	MS	129,415	485,306	11/20/2017	03/25/2044
P1917*-AA-1	Calidra Chile Importaciones Senior Secur		D		3.A Z	13,400,000	109.0850	14,617,349	13,400,000	13,400,000	0	0	0	0	6.500	6.550	JAJO	183,878	871,000	07/24/2019	07/24/2029
P2397*-AA-8	Cerveceria Costa Rica, S.A. Senior Unsec		C		4.B	57,000,000	100.3900	57,222,338	57,000,000	57,000,000	0	0	0	0	4.720	4.720	JD	52,313	2,690,400	07/06/2017	06/24/2024
P2604#-AA-3	Cibanco SA Institucion De Banc Senior Se		D		3.B	23,370,000	101.6580	23,757,400	23,370,000	23,370,000	0	0	0	0	6.500	6.552	MJSD	92,831	1,519,050	12/13/2016	12/11/2023
P2604*-AA-7	CIBanco SA Inst Banca Mlt Div Senior Uns		D		2.C	79,500,000	106.3060	84,513,232	79,500,000	79,500,000	0	0	0	0	5.550	5.550	JD	12,256	4,412,250	06/30/2016	06/30/2023
P2604*-AB-5	CIBanco SA Inst Banca Mlt Div Senior Uns		D		2.C	8,680,000	110.9440	9,629,909	8,680,000	8,680,000	0	0	0	0	5.440	5.440	MS	119,360	472,192	09/30/2016	09/30/2026
P3102#-AA-8	Controladora Dolphin Sr. Sec. PIK NOTE T		D		4.C	0	0.0000	0	573,750	1,992	0	1,991	0	0	10.500	3,040.616	JAJO	0	0	04/08/2020	04/15/2021
P3102#-AA-8	Controladora Dolphin Senior Secured Note		D		4.C	21,223,671	84.1130	22,710,594	27,000,000	21,223,671	0	0	5,776,329	0	8.500	8.036		0	573,750	04/08/2019	04/08/2026
P3515#-AA-9	Trust F/1909 Senior Secured Note		D		4.A	42,733,900	104.5580	44,681,566	42,733,900	42,733,900	0	0	0	0	6.500	6.552	FMAN	308,634	2,777,704	08/25/2015	08/22/2022
P3596@-AA-3	EVM Energia del Valle de Mex Debt in a P		D		2.B PL	40,000,000	113.2820	45,312,618	40,000,000	40,000,000	0	0	0	0	6.020	6.022	JD	6,689	2,408,000	09/30/2019	12/31/2040
P3922#-AA-6	Ferreycorp S A A/ Ferreyros S Sr. Unsecu		D		2.C IF	42,520,000	107.3800	45,658,109	42,520,000	42,520,000	0	0	0	0	4.450	4.474	JAJO	357,404	473,035	07/23/2020	07/23/2027
P4000*-AA-3	Corporacion Vesta, S.A.B.de CV Senior Un		D		2.C FE	14,405,000	109.4510	15,766,402	14,405,000	14,405,000	0	0	0	0	5.030	5.030	MS	199,257	724,572	09/22/2017	09/23/2024
P4000*-AB-1	Corporacion Vesta, S.A.B.de CV Senior Un		D		2.C FE	14,405,000	114.8520	16,544,424	14,405,000	14,405,000	0	0	0	0	5.310	5.310	MS	210,349	764,906	09/22/2017	09/22/2027
P4000*-AD-7	Corporacion Vesta, S.A.B.de CV Senior Un		D		2.C	45,000,000	118.9650	53,534,294	45,000,000	45,000,000	0	0	0	0	5.850	5.850	MN	226,688	2,632,500	05/31/2018	05/31/2028
P4850*-AA-4	Giddings Fruits S.A. Sr. Secured		D		4.A	28,800,000	100.9820	29,082,909	28,800,000	28,800,000	0	0	0	0	6.250	6.250	MJSD	55,000	1,800,000	12/20/2019	12/20/2026
P5888#-AA-3	Sesajal, S.A. de C.V. Senior Unsecured N		D		4.B	12,000,000	104.1720	12,500,652	12,000,000	12,000,000	0	0	0	0	6.000	6.044	FMAN	90,000	720,000	11/16/2017	11/19/2024
P9208#-AA-8	Trabajos Maritimos S.A. Senior Unsecured		D		2.B	51,500,000	110.9010	57,114,257	51,500,000	51,500,000	0	0	0	0	4.510	4.535	MJSD	103,229	2,322,650	03/15/2018	12/15/2028
P9365#-AA-7	Transmisora Electrica del Nort Debt in a		D		2.C	16,833,909	116.3590	19,587,737	16,833,909	16,833,909	0	0	0	0	5.940	5.948		461,081	999,934	12/16/2016	12/31/2042
P9798*-AB-6	Virutex Ilko S.A. Senior Unsecured Note		D		3.C PL	7,000,000	108.8750	7,621,259	7,000,000	7,000,000	0	0	0	0	6.250	6.250	MS	138,542	437,500	09/06/2018	03/07/2025
Q0005@-AB-1	AHACS Pty Ltd Senior Unsecured Note		B		2.C	9,918,421	120.2380	12,208,072	10,153,290	10,153,290	0	0	0	903,947	5.070	5.320	JD	7,150	481,700	06/27/2018	06/26/2028
Q0182#-AC-2	Alinta Energy Finance Pty Ltd Senior Uns		B		2.C PL	3,165,000	112.0880	3,768,074	3,361,696	3,361,696	0	0	0	299,292	4.760	4.760	MS	42,227	135,433	09/26/2018	09/28/2026
Q0182#-AD-0	Alinta Energy Finance Pty Ltd Senior Uns		B		2.C PL	9,420,000	114.1730	11,423,454	10,005,428	10,005,428	0	0	0	890,783	5.000	5.000	MS	132,016	423,414	09/26/2018	09/26/2028
Q0458*-AD-1	AquaSure Finance Pty Ltd Senior Secured		D		1.G FE	9,250,000	110.1720	10,190,865	9,250,000	9,250,000	0	0	0	0	3.280	3.280	JJ	142,429	303,400	07/13/2015	07/12/2027
Q0458*-AF-6	AquaSure Finance Pty Ltd Senior Secured		D		1.G FE	7,216,792	117.6550	8,490,921	7,216,792	7,216,792	0	0	0	0	4.320	4.319	JJ	146,357	311,765	01/15/2019	01/12/2034
Q0697#-AC-0	Ausgrid Finance Pty Ltd Senior Secured N		D		2.A FE	27,060,000	115.3010	31,200,516	27,060,000	27,060,000	0	0	0	0	3.750	3.750	AO	253,688	1,014,750	09/06/2017	10/01/2032
Q0832*-AK-2	Aus Pacific Airprt Mel Pty Ltd Sr. Secur		B		2.A	9,510,267	95.8540	10,209,501	10,651,085	10,651,085	0	0	0	948,266	4.070	3.870	JD	32,512	392,381	12/04/2019	12/04/2044
000000-00-0	Australian Lab Service Pty Ltd Sr. Unsec		B		2.A	5,839,824	103.9780	6,580,853	6,329,073	6,329,073	0	0	0	489,249	3.090	3.090	MN	19,557	0	11/25/2020	11/25/2030
Q1297#-AF-5	CSL Finance PTY Ltd. Senior Note		B		1.G	15,553,200	105.9900	15,562,102	14,682,600	14,682,600	0	0	0	1,212,600	1.930	1.919	NOV	38,818	273,531	11/12/2014	11/12/2024
Q1297#-AG-3	CSL Finance PTY Ltd. Senior Note		B		1.G	17,215,000	109.0310	17,719,049	16,251,380	16,251,380	0	0	0	1,342,162	2.100	2.088	NOV	46,751	329,425	11/12/2014	11/12/2026
Q1297#-AJ-7	CSL Finance PTY Ltd. Senior Unsecured No		B		1.G	16,117,648	103.1620	18,349,424	17,786,940	17,786,940	0	0	0	1,550,284	0.955	0.955	OCT	39,163	163,609	10/08/2015	10/08/2025
Q1842#-AF-5	Brookfield WA Rail Pty Ltd Debt in Infra		D		2.B	5,800,000	101.3500	5,878,305	5,800,000	5,800,000	0	0	0	0	4.150	4.150	JJ	110,321	240,700	07/16/2014	07/16/2021
Q2308#-AA-1	Charter Hall Invest Mgt Ltd Senior Unsec		D		2.A FE	2,917,404	110.6910	3,099,359	2,800,000	2,898,732	0	(13,640)	0	0	3.940	3.323	MN	11,645	110,320	08/02/2019	05/24/2027
Q2308#-AD-5	Charter Hall Invest Mgt Ltd Senior Unsec		B		2.A FE	10,038,600	117.7720	11,814,211	10,031,450	10,031,450	0	0	0	893,100	5.120	5.120	MN	54,214	459,430	05/23/2017	05/23/2029
Q2309#-AA-0	Charter Hall Wholesale Mgt Ltd Senior Se		B		2.C	90,366,379	119.1930	109,132,157	91,558,845	91,558,845	0	0	0	8,151,484	5.000	5.000	MN	635,825	4,078,708	05/11/2017	05/11/2027
Q2309*-AB-2	Charter Hall Wholesale Mgt Ltd Senior Un		B		2.C	12,048,131	111.0600	14,905,640	13,421,308	13,421,308	0	0	0	1,194,899	3.850	3.700	JD	25,836	472,390	06/13/2019	06/13/2029
Q2887#-AB-8	Goodman Property Trust Senior Secured No		D		2.A FE	9,000,000	110.6430	9,957,896	9,000,000	9,000,000	0	0	0	0	3.560	3.560	JD	14,240	320,400	06/15/2015	06/15/2027
Q2887#-AC-6	Goodman Property Trust Senior Secured No		D		2.A FE	10,500,000	112.5190	11,814,534	10,500,000	10,500,000	0	0	0	0	3.710	3.710	JD	17,313	389,550	06/15/2015	06/17/2030
000000-00-0	DBCT Finance Pty Ltd Sr. Secured		B		2.C	14,570,015	106.5080	16,882,343	15,850,771	15,850,771	0	0	0	1,280,756	4.869	4.869	JD	62,171	0	12/02/2020	12/02/2032
Q3300*-AA-1	DuluxGroup (Finance) Pty. Ltd. Senior No		D		2.C	11,220,000	101.6700	11,407,363	11,220,000	11,220,000	0	0	0	0	3.680	3.680	MS	118,134	412,896	09/18/2014	09/20/2021
Q3384#-AB-4	Eclipx Group Limited Senior Secured Note		B		3.B	19,633,421	113.9630	23,545,047	20,660,206	20,660,206	0	0	0	1,839,378	7.100	6.350	JAJO	248,554	1,410,758	07/31/2018	07/31/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Q3535#-AG-1	Envestra Victoria PTY Ltd Senior Note		B		1.G FE	19,774,908	117.2390	16,610,785	14,168,345	14,168,345	0	0	0	1,261,408	8.000	8.000	JJ	532,100	1,018,270	07/12/2011	07/12/2023
Q3629#-AN-3	ETSA Utilities Finance Pty Ltd Senior Un		D		1.G	11,535,000	112.2590	12,949,045	11,535,000	11,535,000	0	0	0	0	3.310	3.310	FA	149,542	381,809	08/10/2016	08/11/2031
Q3629#-AP-8	ETSA Utilities Finance Pty Ltd Senior Un		D		1.G	24,000,000	113.5020	27,240,525	24,000,000	24,000,000	0	0	0	0	3.560	3.560	FA	356,000	854,400	08/01/2019	08/01/2029
Q3915*-AC-4	Fletcher Building Holdings Ltd Senior Un		D		2.C	5,250,000	106.1460	5,572,654	5,250,000	5,250,000	0	0	0	0	3.700	3.700	JJ	86,873	194,250	07/20/2016	07/20/2026
Q3915*-AF-7	Fletcher Building Holdings Ltd Sr. Unsec		B		2.C	6,704,836	107.7390	7,563,158	7,019,911	7,119,015	0	(2,197)	0	416,376	3.399	3.187	JJ	106,710	0	10/14/2020	07/20/2028
Q3915*-AG-5	Fletcher Building Holdings Ltd Sr. Unsec		B		2.C	9,800,000	105.8170	10,191,029	9,630,769	9,630,769	0	0	0	168,961	3.932	3.932	JJ	169,355	362,844	07/20/2016	07/20/2028
Q3958@-AL-0	GAIF Bond Issuer Pty Ltd Senior Note		B		2.A FE	23,998,050	134.7350	26,512,002	19,677,075	19,677,075	0	0	0	1,751,850	6.590	6.590	JD	61,234	1,207,991	12/15/2014	12/14/2029
Q3971@-AE-9	GPT RE Limited Senior Unsecured		D		1.F	12,500,000	108.3690	13,546,169	12,500,000	12,500,000	0	0	0	0	3.370	3.370	JD	33,934	421,250	06/02/2016	06/02/2027
Q3971@-AF-6	GPT RE Limited Senior Unsecured		D		1.F	7,500,000	108.7710	8,157,794	7,500,000	7,500,000	0	0	0	0	3.420	3.420	JD	20,663	256,500	06/02/2016	06/02/2028
Q3972@-AC-2	GTA Finance Company Pty Ltd Senior Unsec		B		2.B FE	2,947,100	118.2390	3,720,636	3,146,713	3,146,713	0	0	0	280,152	5.560	5.560	JD	8,262	162,986	12/14/2015	12/15/2025
Q3972@-AD-0	GTA Finance Company Pty Ltd Senior Unsec		B		2.B FE	9,395,100	123.5770	12,396,516	10,031,450	10,031,450	0	0	0	893,100	5.750	5.750	JD	27,238	537,340	12/14/2015	12/14/2027
Q3973#-AA-3	GPT Funds Management Limited Senior Unse		D		1.G	13,940,000	113.3620	15,802,610	13,940,000	13,940,000	0	0	0	0	3.670	3.670	JD	18,474	511,598	12/18/2017	06/18/2029
Q3973*-AA-7	GPC Asia Pacific Hldgs Pty Ltd Senior Un		D		2.B	1,620,035	105.3570	1,901,899	1,805,198	1,805,198	0	0	0	160,717	3.100	3.100	JD	155	52,946	06/24/2019	06/30/2024
Q3973*-AB-5	GPC Asia Pacific Hldgs Pty Ltd Senior Un		D		2.B	24,280,020	107.8350	29,174,964	27,055,129	27,055,129	0	0	0	2,408,718	3.430	3.430	JD	2,578	877,993	06/24/2019	06/30/2026
Q3973@-AA-5	G.U.D. Holdings Limited Sr. Unsecured		B		2.C	12,419,714	106.7020	14,739,112	13,813,307	13,813,307	0	0	0	1,393,593	2.980	2.980	JJ	180,663	190,028	01/23/2020	01/24/2028
Q5425*-AA-6	LCT-MRE Nominees Pty Limited Senior Secu		B		3.C	15,047,000	113.2030	17,907,346	15,818,825	15,818,825	0	0	0	1,408,350	4.900	4.930	FMAN	89,192	697,676	05/20/2016	05/22/2028
Q6235#-AH-5	Mirvac Group Finance Limited Senior Note		B		1.G	1,104,371	111.4230	1,126,339	1,010,871	1,042,808	0	(15,016)	0	94,135	6.940	5.226	JD	2,533	65,793	04/01/2016	12/19/2022
Q6235#-AQ-5	Mirvac Group Finance Limited Senior Unse		B		1.G FE	21,733,600	117.4830	26,368,738	22,444,770	22,444,770	0	0	0	1,998,258	4.730	4.730	MS	303,746	903,042	09/20/2016	09/20/2027
Q6518#-AC-4	NSW Ports Finance Co Pty Ltd Senior Secu		B		2.B FE	8,650,000	122.8590	10,733,682	8,736,613	8,736,613	0	0	0	777,821	4.860	4.860	AO	73,125	372,532	04/29/2015	04/29/2030
Q6634@-AK-7	Newcastle Coal Infrastructure Debt in In		D		2.C FE	17,400,000	110.5300	19,232,296	17,400,000	17,400,000	0	0	0	0	5.670	5.670	MN	128,804	986,580	01/15/2014	11/14/2023
Q6916*-AA-0	Northern Territory Airport Senior Secure		B		2.C	18,793,500	113.0500	22,244,863	19,677,075	19,677,075	0	0	0	1,751,850	5.135	5.135	JD	42,101	943,343	06/16/2016	06/16/2026
Q6916*-AB-8	Northern Territory Airport Senior Secure		B		2.C	2,610,800	115.6230	3,160,603	2,733,547	2,733,547	0	0	0	243,368	5.375	5.375	JD	6,122	137,175	06/16/2016	06/16/2028
Q6993#-AB-0	Novion RE Limited Senior Note		D		1.F FE	25,000,000	112.8670	28,216,649	25,000,000	25,000,000	0	0	0	0	3.790	3.790	JD	31,583	947,500	12/19/2014	12/20/2027
Q7133@-AA-3	OneFortyOne NZ Holdings Ltd Sr. Secured		D		2.B IF	33,200,000	108.7340	36,099,539	33,200,000	33,200,000	0	0	0	0	3.330	3.330	MS	316,313	1,105,560	09/18/2019	09/18/2031
Q7160#-AJ-8	Orica Finance Ltd Senior Note		D		2.B FE	2,025,000	107.5740	2,178,372	2,025,000	2,025,000	0	0	0	0	4.590	4.590	MS	26,593	92,948	09/18/2013	09/18/2023
Q7160#-AK-5	Orica Finance Ltd Senior Note		D		2.B FE	2,335,000	112.2360	2,620,701	2,335,000	2,335,000	0	0	0	0	4.740	4.740	MS	31,666	110,679	09/18/2013	09/18/2025
Q7160#-AN-9	Orica Finance Ltd Sr. Unsecured		D		2.B	18,000,000	105.8440	19,051,900	18,000,000	18,000,000	0	0	0	0	3.190	3.190	AO	106,865	191,400	06/24/2020	10/24/2028
Q7450@-AH-3	Perth Airport Pty Ltd Senior Secured Not		B		2.B FE	1,185,574	124.1370	1,467,007	1,181,764	1,187,395	0	(450)	0	105,753	5.140	5.076	JJ	29,022	54,374	04/01/2016	07/09/2030
Q7702#-AA-2	Ports of Auckland Limited Senior Unsecur		B		2.B	20,387,000	118.0650	24,651,936	20,880,000	20,880,000	0	0	0	1,315,150	4.810	4.809	JD	2,790	951,147	06/21/2018	06/21/2028
Q7702#-AB-0	Ports of Auckland Limited Senior Unsecur		B		2.B	19,684,000	122.3100	24,657,649	20,160,000	20,160,000	0	0	0	1,269,800	5.060	5.059	JD	2,834	966,081	06/21/2018	06/21/2030
Q7702#-AC-8	Ports of Auckland Limited Senior Unsecur		B		2.B	11,448,004	127.2840	14,923,791	11,724,840	11,724,840	0	0	0	738,502	5.320	5.319	JD	1,733	590,732	06/21/2018	06/21/2033
Q7719#-AB-1	The Power Company Limited Sr. Unsecured		D		2.C	12,500,000	110.1610	13,770,074	12,500,000	12,500,000	0	0	0	0	3.280	3.280	FA	167,417	205,000	02/04/2020	02/04/2031
Q7740#-AB-4	Precinct Prop. New Zealand Ltd Senior No		D		3.A	3,080,692	111.5550	3,346,642	3,000,000	3,049,237	0	(7,063)	0	0	4.230	3.923	JJ	54,285	126,900	03/15/2016	01/27/2027
Q7794#-AF-0	QPH Finance Co. Pty. Ltd Senior Secured		B		2.B FE	16,457,900	131.0190	17,725,641	13,529,071	13,529,071	0	0	0	1,204,493	6.280	6.280	FA	323,330	764,680	08/14/2014	08/14/2029
Q8277*-AM-3	Santos Finance Limited Senior Note		D		2.C	14,350,000	107.4310	15,416,290	14,350,000	14,350,000	0	0	0	0	6.450	6.450	FA	383,085	925,575	08/02/2007	08/02/2022
Q8458*-AA-0	Servco Australia PTY LTD. Senior Unsecur		D		2.B PL	15,900,000	125.0330	20,297,145	16,233,441	16,233,441	0	0	0	1,445,263	6.130	6.130	FA	375,930	895,618	02/01/2017	02/15/2029
Q8773@-AD-0	Stockland Trust Mgmt Ltd. Senior Note		D		1.G FE	42,500,000	118.5830	50,397,730	42,500,000	42,500,000	0	0	0	0	4.670	4.670	FA	722,228	1,984,750	02/20/2014	02/20/2029
Q9194*-AA-7	Transurban Queensland Fin Pty Senior Sec		D		2.B FE	5,240,000	112.0010	5,868,860	5,240,000	5,240,000	0	0	0	0	4.160	4.160	MS	59,946	217,984	09/22/2015	09/22/2025
Q9194*-AF-6	Transurban Queensland Fin Pty Sr Secured		D		2.B FE	1,180,000	111.6760	1,317,782	1,180,000	1,180,000	0	0	0	0	3.550	3.550	JD	1,280	41,890	12/20/2016	12/20/2028
Q9194*-AG-4	Transurban Queensland Fin Pty Senior Sec		D		2.B FE	17,100,000	114.2560	19,537,694	17,100,000	17,100,000	0	0	0	0	3.700	3.700	JD	19,333	632,700	12/20/2016	12/20/2031
Q9389#-AE-0	Vector Limited Senior Note		D		2.B FE	35,086,828	101.6180	35,718,694	35,150,000	35,131,327	0	22,707	0	0	3.400	3.468	AO	255,619	1,195,100	01/02/2019	10/14/2021
Q9395*-AA-4	Vicinity Centres RE LTD Senior Unsecured		D		1.F	13,605,723	111.5840	15,154,145	13,580,975	13,594,649	0	(2,484)	0	0	3.860	3.837	JD	14,562	524,226	04/01/2016	12/22/2025
Q9396#-AP-6	Victoria PWR Networks Pty Ltd Senior Uns		D		1.G	25,500,000	112.3130	28,639,824	25,500,000	25,500,000	0	0	0	0	3.570	3.570	JD	55,633	910,350	06/09/2017	06/09/2027
Q9396#-AQ-4	Victoria PWR Networks Pty Ltd Senior Uns		D		1.G	34,590,000	112.1520	38,793,378	34,590,000	34,590,000	0	0	0	0	3.360	3.360	MS	358,352	1,162,224	09/10/2019	09/10/2029
Q9582#-AA-3	Wellington Intl Airport Ltd. Senior Note		D		2.B	31,400,000	105.8450	33,235,428	31,400,000	31,400,000	0	0	0	0	3.470	3.470	JJ	466,098	1,089,580	07/27/2017	07/27/2027
Q9582*-AB-5	Wellington Electric Dist Ntwk Senior Not		D		2.C	6,560,000	105.4480	6,917,372	6,560,000	6,560,000	0	0	0	0	4.190	4.189	AO	57,263	274,864	09/16/2013	10/17/2022
R6236*-AA-2	Norspan LNG VIII AS Senior Secured Note		D		2.C PL	9,580,253	112.2330	10,752,167	9,580,253	9,580,253	0	0	0	0	4.660	4.660	MS	112,850	446,440	01/18/2017	03/30/2032
R6237@-AA-9	Norspan LNG VI AS Sr. Secured		D		2.C PL	17,450,000	102.0590	17,809,264	17,450,000	17,450,000	0	0	0	0	2.680	2.680	MS	90,934	0	10/21/2020	05/28/2030
T0003@-AA-0	ACS Dobfar SpA Senior Unsecured Note		B		3.B	20,417,934	104.7940	23,467,277	22,393,657	22,393,657	0	0	0	1,849,437	1.900	1.900	JJ	200,921	390,027	07/11/2019	07/13/2026
T0296#-AC-2	AMA SpA Senior Secured Note		B		4.C	19,830,978	106.6290	22,259,981	20,876,015	20,876,015	0	0	0	1,724,099	4.900	3.899	MS	289,829	913,688	09/19/2018	09/19/2028
T0440#-AB-9	Aquafil SpA Senior Unsecured Note		B		3.C	29,444,483	110.5350	34,359,037	31,084,380	31,084,380	0	0	0	2,567,183	4.700	3.699	MS	409,882	1,346,219	09/20/2018	09/20/2028
T0440#-AC-7	Aquafil SpA Senior Unsecured Note		B		3.C	22,771,983	103.0480	25,681,513	24,921,878	24,921,878	0	0	0	2,058,237	2.870	1.869	MN	73,513	665,335	05/24/2019	05/24/2029
T1890*-AA-8	Barilla Iniziative SpA Senior Unsecured		D		2.B	2,328,930	118.4230	2,664,525	2,250,000	2,315,830	0	(8,399)	0	0	4.030	3.543	AO	15,868	90,675	06/05/2019	10/28/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
T2144#-AA-6	Bonfiglioli Riduttori SpA Senior Unsecur		B		3.C	28,460,000	112.6720	34,465,028	30,588,750	30,588,750	0	0	0	2,526,250	2.570	2.569	JJ	358,126	723,359	01/17/2019	01/17/2031
T3420#-AA-9	CRIF SpA Senior Unsecured		B		2.C	10,833,333	105.1490	12,334,237	11,730,199	11,730,199	0	0	0	968,768	2.230	2.230	JJ	116,986	241,392	07/19/2016	07/19/2028
T3495*-AB-1	De'Longhi SpA Senior Unsecured		B		2.C	133,046,400	104.7050	152,321,975	145,477,143	145,477,143	0	0	0	12,014,601	1.650	1.650	JD	113,351	2,292,522	06/14/2017	06/14/2027
T3708#-AA-2	Epta SpA Senior Unsecured Note		B		2.C	21,636,000	103.4630	25,318,482	24,471,000	24,471,000	0	0	0	2,021,000	2.300	2.300	MS	173,540	533,945	03/10/2016	03/10/2023
T3828@-AA-9	Fabbrica Italian Sintetici SpA Senior Un		B		3.B	57,990,000	110.3070	67,482,785	61,177,500	61,177,500	0	0	0	5,052,500	3.600	2.859	JJ	960,487	2,264,950	01/24/2018	01/24/2028
T4758*-AA-3	GVS S.p.A. Senior Note		D		3.A	10,000,000	107.0180	10,701,831	10,000,000	10,000,000	0	0	0	0	6.500	6.499	JJ	310,556	650,000	01/09/2014	01/09/2024
T4758*-AB-1	GVS S.p.A. Senior Unsecured		B		3.A	23,029,716	104.2890	25,936,885	24,870,264	24,870,264	0	0	0	2,053,974	3.000	2.999	JJ	323,313	690,571	07/25/2017	07/25/2024
T4968@-AA-7	Sol SpA Senior Note		D		2.C	4,000,000	106.5690	4,262,747	4,000,000	4,000,000	0	0	0	0	4.750	4.749	JD	8,444	190,000	06/15/2012	06/15/2024
T4968@-AB-5	Sol SpA Senior Note		D		2.C	6,650,000	106.7370	7,097,993	6,650,000	6,650,000	0	0	0	0	4.250	4.249	MN	25,122	282,625	05/29/2013	05/29/2025
T4968@-AC-3	Sol SpA Senior Unsecured Note		B		2.C	9,656,753	104.7220	10,908,715	10,416,812	10,415,260	0	206	0	860,168	1.960	1.965	MS	61,818	191,166	04/01/2016	03/12/2027
000000-00-0	Sol SpA Sr. Unsecured		B		2.B	53,446,410	107.0320	59,456,841	55,550,761	55,550,761	0	0	0	2,104,350	1.500	1.500	MN	83,326	0	11/25/2020	11/26/2040
T5398@-AA-4	Illycaffe S.p.A. Senior Unsecured Note		B		2.C	36,494,200	113.6110	46,265,366	40,722,735	40,722,735	0	0	0	3,363,191	3.350	3.350	JJ	572,211	1,272,701	07/30/2015	07/30/2027
T5R5A3-AA-8	Gnutti Carlo SpA Senior Secured Note		B		3.C	56,965,000	100.7880	61,659,745	61,177,500	61,177,500	0	0	0	5,052,500	3.600	3.099	JD	116,237	2,031,569	12/12/2018	12/12/2028
T6000@-AA-2	Immobiliare Grande Distribuzio Senior Un		B		3.A FE	93,082,000	99.5410	102,641,646	103,114,967	103,114,967	0	0	0	8,516,013	2.250	2.250	JJ	1,095,597	2,126,770	01/11/2017	01/11/2024
T6340*-AA-3	L'Isolante K-Flex SpA Senior Unsecured N		B		3.A PL	18,870,000	105.3790	20,967,083	19,896,922	19,896,922	0	0	0	1,643,238	3.500	3.500	JJ	297,901	648,555	07/27/2018	07/27/2023
T6340*-AB-1	L'Isolante K-Flex SpA Sr. Unsecured		B		3.A PL	51,786,149	103.9930	59,669,236	57,378,377	57,378,377	0	0	0	4,738,740	3.250	3.249	JD	129,500	1,787,374	12/06/2019	12/06/2029
T7000#-AA-8	Milione SpA Sr. Secured		B		2.C	52,176,857	84.4550	48,247,755	57,128,406	57,128,406	0	0	0	4,718,095	1.720	1.720	MS	256,570	910,572	09/27/2019	09/27/2031
T7429@-AA-3	Piaggio SpA Senior Note		D		4.A	4,365,600	100.8990	4,405,377	4,366,130	4,365,969	0	58	0	0	6.500	6.531	JJ	119,038	283,798	04/01/2016	07/31/2021
T7460M-AA-6	Orsero SpA Senior Unscured Note		B		4.A	21,736,000	105.5650	24,644,587	23,345,403	23,345,403	0	0	0	1,928,040	3.700	3.700	AO	206,347	798,807	10/04/2018	10/04/2028
T7841#-AA-1	Recordati Ind Chim E Farm SpA Senior Not		D		2.B	39,520,000	109.7710	43,381,493	39,520,000	39,520,000	0	0	0	0	4.280	4.279	MS	427,562	1,691,456	09/30/2014	09/30/2026
T7841#-AC-7	Recordati Ind Chim E Farm SpA Senior Uns		B		2.B	80,366,850	111.1030	101,505,670	91,361,943	91,361,943	0	0	0	7,545,359	2.070	2.069	MN	162,853	1,784,117	05/31/2017	06/01/2032
T8240#-AA-6	San Carlo Gruppo Alimentare Senior Note		B		3.B	1,828,640	104.2530	1,836,690	1,761,758	1,761,758	0	0	0	145,499	4.650	4.648	AO	18,660	76,170	10/09/2014	10/09/2024
T8677*-AA-2	Sogefi S.p.A Senior Note		D		3.C	9,549,429	105.1590	10,042,121	9,549,429	9,549,429	0	0	0	0	6.000	6.044	MJSD	47,747	572,966	05/03/2013	05/03/2023
000000-00-0	Stevanato Group SpA Sr. Unsecured		B		2.B	55,460,000	103.9780	63,611,167	61,177,500	61,177,500	0	0	0	5,717,500	1.400	1.400	AO	178,434	410,200	04/16/2020	04/18/2028
W2710@-AB-6	Ellevio AB Senior Secured Note		B		2.B FE	15,000,000	108.6890	16,774,790	15,433,696	15,433,696	0	0	0	1,893,548	2.780	2.778	FA	145,784	385,994	10/26/2016	10/26/2028
W2710@-AC-4	Ellevio AB Senior Secured Note		B		2.B FE	52,620,000	113.1500	61,260,912	54,141,406	54,141,406	0	0	0	6,642,567	3.190	3.189	FA	586,836	1,553,767	10/26/2016	10/27/2031
Y7082R-GP-8	Power Finance Corp L GOVT FOREIGN		D		2.C FE	5,247,180	105.5010	5,214,910	4,943,000	5,245,349	0	(1,831)	0	0	3.750	2.774	JD	12,872	0	12/11/2020	12/06/2027
Y7133M-AB-5	PT PELABUHAN INDO II CORP FOREIGN		D		2.C FE	4,212,250	120.6450	4,765,494	3,950,000	4,204,509	0	(5,339)	0	0	5.375	4.918	MN	33,026	212,313	07/10/2019	05/05/2045
Y72570-AN-7	RELIANCE INDS LTD INDIA CORP FOREIGN		D		2.A FE	2,208,300	111.9810	2,519,573	2,250,000	2,219,144	0	3,813	0	0	3.667	3.895	MN	7,105	82,508	01/18/2018	11/30/2027
46361*-AZ-9	Irvine/Land Co LLC				1.D	0	0.0000	0	0	30	0	0	0	0	0.000	0.000	MON	0	0	03/31/2020	12/31/2021
71654Q-CW-0	PETROLEOS MEXICANOS PEMEX		D		3.C FE	0	0.0000	0	0	1,188	0	0	0	0	0.000	0.000	MON	0	0	03/31/2020	01/23/2050
90431#-AA-6	Uncommon Tax Credit Strips				2.C	0	0.0000	0	0	0	0	0	0	0	0.000	0.000	MON	0	(369,922)	03/31/2020	12/30/2054
90431@-AA-4	Uncommon Tax Credit Strips				2.C	0	0.0000	0	0	0	0	0	0	0	0.000	0.000	MON	(16,705)	0	03/31/2020	12/29/2033
00120@-AA-1	AES US Wind Generation Holding Debt in a				3.B	46,879,384	108.5890	50,906,028	46,879,384	46,879,384	0	0	0	0	4.250	4.276	MJSD	5,534	1,992,374	12/09/2016	06/30/2032
00857@-AC-6	Peaker Power Holdings, LLC Senior Secure				4.C	4,051,319	102.2080	4,140,757	4,051,319	4,051,319	0	0	0	0	6.250	6.299	MJSD	703	253,207	12/20/2016	09/30/2024
07387#-AB-0	Bear Swamp Finance Ltd Prtnshp Senior Se				2.C PL	2,668,534	111.9750	2,988,099	2,668,534	2,668,534	0	0	0	0	4.890	4.921	MJSD	362	130,491	10/08/2015	10/08/2025
08516*-AB-6	Berlin Station LLC Senior Note				4.B PL	21,836,679	48.6930	21,451,870	44,055,000	21,836,679	0	0	2,861,955	0	7.500	13.274	JAJO	0	0	02/27/2013	09/30/2031
12696*-AF-1	Cyrq Power Systems, LLC Debt in a Projec				2.B	34,488,803	122.1800	42,138,299	34,488,803	34,488,803	0	0	0	0	4.850	4.878	MJSD	4,646	1,672,707	11/15/2019	12/31/2039
50077#-AC-3	Krayn Wind LLC Senior Note				6. Z	12,274,303	87.1730	21,015,037	24,107,365	12,274,303	0	0	0	0	6.350	11.214	JD	0	0	12/21/2010	12/31/2030
52472#-AC-0	Legal Coverage Group, Ltd. Senior Note				6. *	0	0.0000	0	0	0	0	0	0	0	9.000	0.000	MJSD	0	0	12/31/2014	01/02/2024
000000-00-0	NIELSEN FINANCE LLC NIELSEN FIN LLC			4	3.A FE	3,166,652	99.5970	3,146,904	3,159,638	3,162,261	0	(424)	0	0	0.562	2.107	JAJO	4,332	11,441	04/13/2017	10/04/2023
84381#-AA-7	Southern Sky Renewable Energy Debt in a				3.B	20,086,921	97.4760	19,580,001	20,086,921	20,086,921	0	0	0	0	4.150	4.172	MJSD	2,316	669,201	03/12/2020	01/03/2045
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						57,660,799,887	XXX	66,382,782,092	56,187,511,873	57,743,771,966	1,248,090	(62,480,409)	29,405,207	599,440,558	XXX	XXX	XXX	525,074,801	2,109,963,993	XXX	XXX
00105H-DZ-6	AFC HOME EQUITY LOAN TRUST AFC_99-2			4	1.D FM	432,230	81.0960	432,251	533,011	432,230	0	0	29,848	0	0.958	(6.729)	MON	57	0	06/10/2005	06/25/2029
004421-MF-7	ACE SECURITIES CORP ACE-05-HE2			4	1.A FM	152,508	102.1360	181,043	177,256	177,010	0	1,584	0	0	1.108	3.241	MON	22	2,708	09/07/2007	04/25/2035
004422-AD-3	ACE SECURITIES CORP. ABS FLOATER			4	1.D FM	1,286,785	50.2220	3,173,038	6,317,979	1,286,785	0	(306,640)	0	0	0.278	15.512	MON	195	93,894	06/05/2007	10/25/2036
004427-AY-6	ACE SECURITIES CORP 2002-HE1 M2			4	1.A FM	196,224	96.7210	663,124	685,603	12,471	0	(5,661)	0	0	1.948	142.605	MON	148	15,060	07/27/2020	06/25/2032
004427-BN-9	ACE SECURITIES CORP ABS FLOATER			4	1.A FM	199,169	99.8810	222,190	222,454	209,025	0	2,676	0	0	2.398	6.098	MON	59	10,698	05/21/2007	12/25/2033
00442U-AC-3	ACE SECURITIES CORP ABS FLOATER			4	1.A FM	135,939	94.9980	456,427	480,460	209,074	0	42,067	0	0	0.488	23.268	MON	26	0	05/21/2007	06/25/2037
00442U-AD-1	ACE SECURITIES CORP ABS FLOATER			4	1.A FM	974	95.2410	695,037	729,764	974	0	186	0	0	0.588	8,888.000	MON	48	0	05/21/2007	06/25/2037
03072S-CJ-2	AMERIQUEST MORTGAGE SECURITIES AMSI_02-2			4	1.A FM	760,935	100.0850	754,038	753,401	754,971	0	(201)	0	0	2.803	2.744	MON	235	23,560	01/13/2005	08/25/2032
03072S-CW-3	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT			4	1.A FM	286,611	100.1730	285,425	284,933	286,182	0	(121)	0	0	2.998	2.855	MON	95	10,149	06/20/2007	08/25/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03072S-DK-8	AMERIQUEST MORTGAGE SECURITIES SERIES 2			4	1.D FM	3,437,194	95.4220	4,533,889	4,751,397	3,437,194	0	(63,948)	0	0	5.398	0.606	MON	2,850	184,012	06/20/2007	02/25/2033
040104-EP-2	ARGENT SECURITIES INC. ABS FLOATER			4	1.A FM	125,190	100.6000	130,747	129,967	99,782	0	3,999	0	0	2.623	17.796	MON	38	4,078	06/11/2007	01/25/2034
04541G-EM-0	ASSET BACKED SECURITIES CORP ABS FLOATER			4	1.A FM	83,800	101.4330	112,621	111,030	32,636	0	(18,704)	0	0	3.159	492.506	MON	166	3,915	07/26/2007	06/15/2033
04541G-GC-0	ASSET BACKED SECURITIES CORP ABSC_03-HE6			4	1.A FM	498,785	100.5520	573,823	570,675	504,336	0	16,358	0	0	2.623	9.488	MON	166	18,065	09/06/2006	11/25/2033
04542B-BN-1	ASSET BACKED FDG CORP SERIES 2002 OPT1			4	1.A FM	397,665	99.9810	1,400,921	1,401,190	456,767	0	(91,892)	0	0	2.248	29.478	MON	350	39,164	09/20/2008	03/25/2032
04544Q-AC-1	ASSET BACKED SECURITIES CORP H ABS FLOAT			4	1.D FM	1,558,090	80.9760	1,813,860	2,240,009	1,105,226	0	(64,169)	0	0	0.258	3.653	MON	64	17,044	11/03/2006	11/25/2036
05950B-BG-8	BANK OF AMERICA ALT LOAN TRUST CMO			4	1.D FM	4,069	99.0450	69,555	70,225	4,069	0	2,144	0	0	6.000	7,398.950	MON	351	0	05/19/2006	06/25/2046
06051G-CS-6	BANK OF AMERICA CORP PRVT CMO OTHER WHO			4	1.D FM	142,950	97.4420	292,529	300,209	187,168	0	(10,619)	0	0	5.750	23.554	MON	1,439	17,262	01/19/2005	09/20/2034
07384Y-EN-2	BEAR STEARNS ASSET BACKED SECU ABS FLOAT			4	1.A FM	62,627	99.8220	62,263	62,374	62,418	0	(26)	0	0	1.348	1.300	MON	9	1,330	09/27/2006	10/25/2032
07384Y-GX-8	BEAR STEARNS ASSET BACKED SECU SERIES 2			4	1.A FM	64,084	97.0670	62,205	64,084	64,084	0	0	0	0	1.148	1.151	MON	8	1,072	02/28/2003	11/25/2042
07384Y-GY-6	BEAR STEARNS ASSET BACKED SECU SERIES 2			4	1.A FM	192,253	98.2590	188,907	192,253	192,253	0	0	0	0	1.648	1.654	MON	35	4,202	02/28/2003	11/25/2042
12489W-GD-0	CREDIT-BASED ASSET SERVICING ABS FLOATER			4	1.A FM	362,675	96.1150	396,498	412,523	334,140	0	1,152	0	0	3.523	3.961	MON	161	13,560	05/10/2007	01/25/2033
12506Y-AG-4	CDC MORTGAGE CAPITAL TRUST ABS FLOATER				1.A FM	1,547	155.2350	229,448	147,807	1,547	0	0	0	0	2.023	8,888.000	MON	33	0	12/01/2007	01/25/2033
12506Y-BF-5	CDC MORTGAGE CAPITAL TRUST ABS FLOATER			4	1.A FM	567,036	96.5100	752,604	779,823	293,249	0	8,094	0	0	2.998	12.462	MON	260	27,775	10/01/2010	10/25/2033
12506Y-CM-9	CDC MORTGAGE CAPITAL TRUST ABS FLOATER			4	1.A FM	38,401	103.5950	40,158	38,765	38,559	0	46	0	0	1.948	2.105	MON	8	965	09/18/2006	06/25/2034
12558M-AF-9	CIT GROUP HOME EQUITY LOAN TRU SERIES 2			4	1.A FM	927,865	104.1970	962,267	923,511	923,319	0	(967)	0	0	7.210	7.097	MON	5,549	65,162	07/25/2007	02/25/2033
12666T-AA-4	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT				6. FM	2	100.0000	2	2	2	0	0	0	0	0.268	(40.227)	MON	0	0	05/02/2011	09/25/2046
126671-3K-0	COUNTRYWIDE ASSET-BACKED CERTI SERIES 2			4	1.A FM	164,323	102.0190	167,640	164,323	164,323	0	0	0	0	1.723	1.729	MON	31	3,711	03/04/2004	02/25/2034
126671-3L-8	COUNTRYWIDE ASSET-BACKED CERTI SERIES 2			4	1.A FM	280,284	100.3780	281,344	280,284	280,284	0	0	0	0	2.173	2.183	MON	68	7,619	03/04/2004	12/25/2033
126671-F8-4	COUNTRYWIDE ASSET-BACKED CERTI CWL_03-BC			4	1.A FM	418,330	100.1190	416,551	416,055	417,473	0	180	0	0	1.198	1.081	MON	55	7,007	02/22/2007	07/25/2033
126671-RF-5	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT			4	1.A FM	1,165,626	99.1100	1,355,539	1,367,718	1,144,579	0	(17,643)	0	0	1.873	5.521	MON	285	47,719	09/20/2006	05/25/2032
126671-SL-1	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT			4	1.A FM	68,164	100.0070	70,298	70,292	68,646	0	187	0	0	1.273	2.021	MON	10	1,265	02/14/2007	12/25/2032
126671-TL-0	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT			4	1.A FM	36,049	98.9370	35,483	35,864	35,917	0	(26)	0	0	3.148	3.131	MON	13	1,332	02/08/2007	02/25/2033
126673-RQ-7	Countrywide Asset-Backed Certi CWL_04-13			4	1.D FM	2,192,777	100.3700	3,118,137	3,106,638	2,868,546	0	72,280	0	0	1.498	7.424	MON	517	63,016	08/16/2007	04/25/2035
12667F-QS-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_04-			4	1.A FM	26,740	100.0330	26,140	26,131	26,131	0	0	0	0	5.250	4.225	MON	114	1,193	11/07/2012	09/25/2035
12667F-YT-6	COUNTRYWIDE ALTERNATIVE LOAN T CMO			4	1.A FM	53,804	99.8280	54,959	55,054	53,804	0	0	0	0	5.000	19.193	MON	229	2,078	04/12/2006	01/25/2034
12667G-FF-5	COUNTRYWIDE ALT A 2005-18CB, A9			4	1.D FM	236	14.6090	40,931	280,169	236	0	0	0	0	5.500	0.000	MON	1,284	0	05/19/2005	05/25/2035
12667G-HK-2	COUNTRYWIDE ALT A CWALT_05-J5			4	1.B FM	15,104	102.0280	17,125	16,785	10,834	0	(259)	0	0	7.000	(2.325)	MON	98	0	04/01/2016	01/25/2035
126684-AA-7	COUNTRYWIDE HOME EQUITY AMBAC ABS FLOATE				1.D FM	2	100.0000	2	2	2	0	0	0	0	0.258	0.000	MON	0	0	05/02/2011	03/25/2034
126685-DW-3	COUNTRYWIDE ASSET-BACKED CERTI ASSET BAC				1.D FM	0	100.0000	4	4	0	0	0	0	0	5.627	0.000	MON	0	0	05/01/2015	07/25/2027
12668N-AD-9	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT			4	1.A FM	938,027	98.5180	2,651,938	2,691,824	1,404,834	0	305,469	0	0	0.288	55.424	MON	86	21,307	07/27/2007	08/25/2037
12669G-A7-6	COUNTRYWIDE HOME LOANS CWHL_05_HYB3			4	1.A FM	18,535	102.4290	19,801	19,331	17,124	0	(598)	0	0	3.404	4.181	MON	55	712	04/01/2016	06/20/2035
152314-FS-4	CENTEX HOME EQUITY ABS FLOATER			4	1.A FM	997,557	97.9680	976,525	996,779	997,326	0	(165)	0	0	0.798	0.781	MON	88	13,086	11/10/2006	09/25/2032
152314-GS-3	CENTEX HOME EQUITY SERIES 2003 A CLASS				1.A FM	1,191,076	95.9760	1,271,940	1,325,270	1,160,607	0	(29,328)	0	0	1.878	3.974	MON	277	32,030	02/15/2007	03/25/2033
152314-KR-0	CENTEX HOME EQUITY SERIES 2004 C CLASS			4	1.A FM	485,876	97.4050	474,304	486,941	486,607	0	8	0	0	0.868	0.881	MON	47	6,741	12/03/2004	06/25/2034
152314-LS-7	CENTEX HOME EQUITY CXHE_04-D			4	1.A FM	34,379	100.8230	119,177	118,205	57,669	0	12,717	0	0	1.648	53.153	MON	22	2,579	09/08/2004	09/25/2034
17309N-AF-8	CITIGROUP RESIDENTIAL MORT TR ASSET BACK			4	1.A FM	585	99.8470	584	585	583	0	0	0	0	5.836	5.701	MON	3	31	08/16/2006	07/25/2036
17309N-AL-5	CITIGROUP RESIDENTIAL MORT TR ASSET BACK				6. FM	0	100.0000	2	2	0	0	0	0	0	5.762	0.000	MON	0	0	09/25/2015	07/25/2036
17310N-AH-1	CITIBANK MORTGAGE ASSET BACKED			4	1.D FM	307,889	76.7220	1,408,274	1,835,545	41,515	0	(83,813)	0	0	5.824	5.037	MON	8,909	94,103	11/16/2006	11/25/2036
22540V-CT-7	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT			4	1.A FM	254,920	99.9210	388,390	388,697	252,516	0	(16,759)	0	0	1.648	5.081	MON	71	11,657	06/20/2007	02/25/2032
22541N-HH-5	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT			4	1.A FM	806,576	99.9160	1,022,978	1,023,839	887,576	0	3,837	0	0	1.498	5.428	MON	170	20,768	10/25/2007	02/25/2033
22541Q-NK-4	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT			4	1.A FM	69,437	100.1220	69,154	69,070	69,212	0	(88)	0	0	1.198	0.910	MON	9	1,189	11/17/2006	12/25/2033
22541Q-Y3-0	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT			4	1.A FM	282,890	100.0030	281,316	281,308	281,908	0	(74)	0	0	1.228	1.139	MON	38	4,930	11/17/2006	04/25/2034
22541S-GR-3	CS FIRST BOSTON MORTGAGE SECUR SERIES 2			4	1.A FM	209,277	100.7380	266,115	264,166	251,603	0	3,812	0	0	5.750	9.389	MON	1,266	17,597	04/28/2004	04/25/2034
225458-BM-9	CS FIRST BOSTON MTGE SECURITIE CSFB 2005			4	1.D FM	331,825	99.0840	656,038	662,100	439,843	0	5,592	0	0	5.500	17.273	MON	3,035	39,450	12/22/2004	02/25/2035
23242M-AA-9	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT				6. FM	4	100.0000	4	4	4	0	0	0	0	0.258	0.000	MON	0	0	08/31/2011	06/25/2021
23243N-AD-0	COUNTRYWIDE PRIME MORTGAGE AMB ABS FLOAT				6. FM	1	100.0000	1	1	1	0	0	0	0	0.258	(508.784)	MON	0	0	11/01/2010	07/25/2034
29445F-AD-0	EQUIFIRST MORTGAGE LOAN TRUST ABS FLOATE			4	1.A FM	111,558	100.6190	110,850	110,168	117,841	0	5,876	0	0	2.998	(3.447)	MON	37	3,924	07/28/2006	12/25/2032
29445F-CA-4	EQUIFIRST MORTGAGE LOAN TRUST EMLT_04-3			4	1.A FM	206,651	99.4950	205,609	206,651	206,651	0	0	0	0	1.498	1.503	MON	34	4,192	11/16/2004	12/25/2034
294754-AT-3	EQUITY ONE ABS, INC. ASSET BACKED			4	1.D FM	96,521	48.1080	205,460	427,084	92,737	0	30,052	0	0	3.687	20.709	MON	1,365	1,584	05/22/2006	08/25/2032
30246Q-CP-6	FBR SECURITIZATION TRUST ABS FLOATER			4	1.A FM	1,509,744	99.6200	1,952,415	1,959,864	1,876,933	0	23,203	0	0	0.838	4.751	MON	182	26,532	10/18/2007	11/25/2035
32027N-EE-7	FIRST FRANKLIN MTG LOAN ASSET SERIES 20				1.D FM	1,315,037	97.1690	1,537,260	1,582,052	1,315,037	0	230,534	110,574	0	2.773	5.111	MON	487	0	02/01/2013	09/25/2033
32029A-AD-9	FIRST FRANKLIN MTG LOAN CORPORATE			4	1.A FM	8,487,253	90.6750	17,861,188	19,697,992	11,347,624	0	2,407,892	0	0	0.308	23.943	MON	674	0	10/02/2007	12/25/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
361856-BH-9	GMAC MORTGAGE CORPORATION LOAN ABS FLOAT			4	1.A FM	39,849	148.2660	60,332	40,692	40,692	0	0	0	0	0.588	1.551	MON	3	425	07/28/2006	12/25/2026
36228F-NQ-5	GSR MORTGAGE LOAN TRUST ABS FLOATER				1.A FM	11,011	106.6590	20,346	19,076	11,387	0	0	0	0	2.927	23.280	MON	17	0	12/24/2008	03/20/2033
36229R-KT-5	GSR MORTGAGE LOAN TRUST PRVT CMO OTHER W			4	1.A FM	485,554	106.5810	518,393	486,383	485,145	0	(13)	0	0	5.500	5.511	MON	2,229	26,751	09/09/2004	01/25/2034
36256B-AC-4	GS MORTGAGE SECURITIES TRUST G CMO			4	1.A FM	58,391,955	106.6390	63,151,289	59,219,933	58,585,292	0	80,407	0	0	3.750	4.114	MON	185,062	2,220,748	11/20/2018	10/25/2057
40430M-AC-1	HSI ASSET SECURITIZATION CORPO ABS FLOAT				1.D FM	129,241	58.3100	164,646	282,364	55,749	0	(14,373)	0	0	0.348	2.021	MON	11	4,104	10/08/2008	07/25/2036
44967#-AA-3	IMC MORTGAGE LOAN TRUST ABS-IRR				1.A FM	81,468	100.2500	81,702	81,498	81,498	0	0	0	0	8.860	9.025	MON	0	7,221	12/31/1996	02/25/2025
44967#-AD-7	IMC MORTGAGE LOAN TRUST ABS-IRR				5.B FM	15,731	100.2180	15,770	15,736	15,736	0	0	0	0	8.370	8.515	MON	0	1,317	12/31/1996	05/25/2025
449670-AE-8	IMC HOME EQUITY LOAN TRUST ABS-IRR				5.B FM	16,459	100.1650	16,493	16,466	16,466	0	0	0	0	7.580	7.703	MON	0	1,248	12/31/1996	12/26/2025
466247-QC-0	JP MORGAN MORTGAGE TRUST JPMMT CMO FLOAT			4	1.A FM	190,399	101.1480	195,157	192,943	191,560	0	471	0	0	3.066	3.725	MON	493	7,859	05/23/2012	06/25/2035
46629K-AD-1	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT			4	1.D FM	5,079	79.8330	2,750,138	3,444,846	5,079	0	743	0	0	0.258	8,888.000	MON	99	0	08/22/2006	08/25/2036
542514-EA-8	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT			4	1.A FM	443,373	99.9490	440,327	440,551	441,713	0	(67)	0	0	1.273	1.205	MON	62	7,923	05/07/2007	07/25/2033
542514-FX-7	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT			4	1.A FM	286,085	97.8490	279,059	285,194	285,600	0	(36)	0	0	0.943	0.912	MON	30	4,167	10/06/2006	06/25/2034
55291K-AC-1	MASTR ASSET BACKED SECURITIES ABS FLOATE			4	1.D FM	2,497,040	46.4350	3,287,867	7,080,558	2,219,946	0	(248,131)	0	0	0.248	3.467	MON	195	116,326	09/12/2006	08/25/2036
576434-YG-3	MASTR ALTERNATIVE LOANS TRUST PRVT CMO			4	1.A FM	305,128	104.7430	393,354	375,542	333,776	0	2,971	0	0	5.500	9.572	MON	1,721	20,655	12/03/2004	12/25/2034
57643L-FP-6	MASTR ASSET BACKED SECURITIES MASTR_04-W			4	1.A FM	225,468	99.6160	224,603	225,468	225,468	0	0	0	0	1.018	1.020	MON	26	3,467	11/23/2004	10/25/2034
589929-2D-9	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W			4	1.A FM	311,441	100.4420	324,736	323,307	319,110	0	(22)	0	0	2.623	3.106	MON	94	10,280	08/15/2007	06/25/2034
589929-J5-8	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W			4	1.A FM	483,436	99.7570	483,152	484,328	483,436	0	18	755	0	3.073	3.240	MON	165	17,355	09/24/2004	11/25/2033
589929-M4-7	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W			4	1.A FM	385,516	100.8270	392,139	388,923	385,544	0	326	1,026	0	2.998	3.262	MON	130	13,647	02/15/2007	02/25/2034
590238-AB-7	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT			4	1.D FM	1,211,848	60.0710	3,736,488	6,220,103	1,211,848	0	(299,272)	0	0	0.288	21.183	MON	199	81,692	11/12/2008	04/25/2047
59023A-AD-8	MERRILL LYNCH MORTGAGE INVS TR ABS FLOAT			4	1.D FM	3,332,684	52.9950	5,099,628	9,622,803	3,332,684	0	(35,857)	0	0	0.318	0.003	MON	340	113,457	06/01/2007	07/25/2037
59166E-AB-1	MET_RPL CMO			4	1.A FM	15,584,013	107.1970	16,407,679	15,306,105	15,525,830	0	(27,322)	0	0	3.750	3.071	MON	47,832	573,702	04/26/2019	04/25/2058
61744C-WL-6	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT			4	1.A FM	9,424,749	99.8040	11,431,054	11,453,522	10,958,731	0	153,676	0	0	0.763	4.974	MON	971	146,273	08/22/2007	11/25/2035
61745M-PN-7	Morgan Stanley Capital I MSDWC_03-NC3			4	1.A FM	13,720	109.0440	16,859	15,461	11,285	0	457	0	0	3.118	9.639	MON	5	570	12/13/2004	03/25/2033
61746R-AC-5	MORGAN STANLEY ABS CAPITAL I ABS FLOATER			4	1.D FM	461,060	86.5040	717,385	829,309	530	0	139	0	0	3.478	5.912	MON	320	0	11/15/2006	11/26/2032
61746R-BE-0	MORGAN STANLEY ABS CAPITAL I ABS FLOATER				1.A FM	27,461	98.9750	87,327	88,231	2,103	0	0	0	0	3.598	8,888.000	MON	35	0	07/28/2006	04/25/2033
61746R-DM-0	MORGAN STANLEY ABS CAPITAL I ABS FLOATER			4	1.A FM	245,738	99.6600	243,949	244,782	245,117	0	(17)	0	0	1.198	1.166	MON	33	4,158	08/11/2006	09/25/2033
61746R-DN-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER			4	1.A FM	21,667	96.5480	25,204	26,106	11,138	0	189	0	0	2.773	160.401	MON	8	807	10/11/2006	09/25/2033
61746R-DX-6	MORGAN STANLEY ABS CAPITAL I ABS FLOATER			4	1.A FM	313,096	99.6350	310,546	311,684	312,251	0	(61)	0	0	1.168	1.101	MON	40	5,271	11/17/2006	10/25/2033
61746W-LM-0	MORGAN STANLEY DEAN WITTER CAP SERIES 2			4	1.A FM	126,347	104.2320	167,970	161,150	300	0	(22,747)	0	0	2.623	2.981	MON	47	3,662	09/20/2008	01/25/2032
61746W-ML-1	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT			4	1.A FM	62,276	105.5790	65,514	62,052	62,072	0	(27)	0	0	1.678	1.593	MON	12	1,373	05/11/2007	01/25/2032
61746W-PC-8	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT				1.A FM	391,239	102.5050	956,219	932,852	5,768	0	0	0	0	2.473	908.834	MON	256	0	01/06/2006	04/25/2032
61746W-VT-4	MORGAN STANLEY DEAN WITTER CAP MSDWC_02-			4	1.A FM	70,052	98.9680	109,904	111,050	27,343	0	7,173	0	0	2.548	76.775	MON	31	3,445	11/03/2006	09/25/2032
617526-AE-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER			4	1.D FM	830,199	73.3460	1,293,472	1,763,530	736,565	0	(68,301)	0	0	0.298	4.069	MON	58	14,139	07/27/2007	11/25/2036
61916B-AS-9	MORTGAGE REPURCHASE AGREEMENT CMO FLOATE			2,4	1.D FM	35,000,000	100.0570	35,019,891	35,000,000	35,000,000	0	0	0	0	2.149	2.158	MON	45,959	471,196	04/24/2020	04/30/2022
638728-AA-3	NATIXIS REAL ESTATE CAPITAL TR ABS FLOAT			4	1.B FM	243,351	44.4620	336,047	755,815	254,482	0	2,382	0	0	0.278	3.620	MON	23	0	11/12/2008	07/25/2037
64352V-CX-7	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT			4	1.A FM	809,721	99.3960	804,582	809,468	811,074	0	(87)	0	0	0.868	0.831	MON	78	11,207	05/21/2007	07/25/2033
64352V-HW-4	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT			4	1.A FM	0	99.2780	0	0	0	0	0	0	0	1.123	1.126	MON	0	0	05/23/2007	11/25/2034
68389F-CT-9	OPTION ONE MORTGAGE LOAN TRUST CORPORATE			4	1.A FM	252,591	100.1270	257,221	256,895	238,520	0	(1,245)	0	0	1.003	3.260	MON	29	1,643	07/31/2007	10/25/2032
68402C-AD-6	OPTION ONE HOME EQUITY ABS FLOATER			4	1.D FM	2,017,016	74.6990	3,096,987	4,145,966	1,790,232	0	(152,729)	0	0	0.288	3.716	MON	133	71,679	03/09/2007	07/25/2036
68402V-AC-6	OPT_AMBAC_HE ABS FLOATER			4	1.A FM	2	100.0000	2	2	2	0	0	0	0	0.208	0.000	MON	0	0	03/06/2015	01/25/2037
73316P-DB-3	POPULAR ABS MORTGAGE POPLR_05-A			4	1.A FM	1,570,614	99.3410	1,752,439	1,764,073	1,670,608	0	28,481	0	0	1.093	3.009	MON	214	28,480	05/04/2005	06/25/2035
74924W-AC-1	RESIDENTIAL ASSET SEC CORP ABS FLOATER			4	1.A FM	1,878,063	99.3390	2,076,115	2,089,930	2,005,393	0	37,400	0	0	0.288	4.856	MON	67	16,543	07/27/2007	02/25/2037
75156X-AC-5	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT			4	1.A FM	1,811,028	99.1420	2,230,658	2,249,952	2,134,707	0	36,735	0	0	0.418	5.288	MON	105	20,799	08/13/2007	10/25/2036
75157D-AB-0	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT			4	1.A FM	7,188	104.7740	106,806	101,939	7,188	0	(2,855)	0	0	0.428	575.383	MON	5	0	05/08/2007	05/25/2037
759950-AQ-1	RENAISSANCE HOME EQUITY LOAN T ABS FLOAT			4	1.A FM	191,705	93.0880	177,926	191,138	191,564	0	(14)	0	0	1.008	0.977	MON	21	2,920	09/27/2006	06/25/2033
759950-CV-8	RENAISSANCE HOME EQUITY LOAN T SERIES 2			4	1.A FM	69,063	101.8150	70,316	69,063	69,063	0	0	0	0	5.896	5.805	MON	339	2,809	06/18/2004	07/25/2034
760985-PC-9	RESIDENTIAL ASSET MORTGAGE PRO ABS IRR C			4	1.A FM	179,660	100.8310	208,868	207,148	160,557	0	5,649	0	0	1.648	11.593	MON	38	4,519	11/05/2002	10/25/2032
76110W-3T-1	RESIDENTIAL ASSET SECURITIES C ABS FLOAT			4	1.A FM	110,270	99.9840	131,051	131,072	130,484	0	2,221	0	0	0.868	5.757	MON	13	1,815	08/17/2007	08/25/2035
76110W-TB-2	RESIDENTIAL ASSET SECURITIES C SERIES 2			4	1.A FM	1,634,885	102.6840	2,566,753	2,499,661	1,390,996	0	(16,125)	0	0	5.574	7.250	MON	11,611	116,236	08/13/2003	09/25/2033
76112B-ED-8	RESIDENTIAL ASSET MTGE PRODS RAMP_04-RS1			4	1.D FM	5,691,040	93.0630	7,266,300	7,807,954	5,566,311	0	(187,718)	0	0	2.023	4.911	MON	1,755	200,282	10/22/2004	10/25/2034
805564-PF-2	SAXON ASSET SECURITIES TRUST ABS FLOATER			4	1.A FM	59,343	99.8200	68,923	69,046	33,847	0	(5,795)	0	0	2.548	41.938	MON	20	2,123	10/11/2006	12/25/2033
805564-PN-5	SAXON ASSET SECURITIES TRUST ABS FLOATER			4	1.A FM	154,372	97.8490	175,299	179,152	135,340	0	(7,600)	0	0	0.943	12.557	MON	19	2,607	10/11/2006	03/25/2035
81375W-CJ-3	SECURITIZED ASSET BACKED RECEI ABS FLOAT			4	1.A FM	143,936	101.0250	176,657	174,864	150,495	0	2,772	0	0	1.123	6.666	MON	22	2,671	07/10/2007	09/25/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
81375W-KD-7	SECURITIZED ASSET BACKED RECEI ABS FLOAT			4	1.A FM	4,001,348	97.9460	5,135,127	5,242,798	4,371,498	0	42,071	0	0	0.728	7.083	MON	424	65,080	08/20/2007	12/25/2035
81378E-AB-9	SECURITIZED ASSET BACKED RECEI ABS FLOAT			4	1.D FM	2,243,641	68.3820	3,573,596	5,225,961	2,243,641	0	(146,392)	0	0	0.348	5.541	MON	202	44,577	07/27/2007	05/25/2037
83611M-BY-3	SOUNDVIEW HOME EQUITY LOAN TRU SVHE_04-W			4	1.A FM	136,860	97.6720	392,524	401,879	211,146	0	11,747	0	0	1.348	28.725	MON	60	7,536	12/15/2004	01/25/2035
84751P-LM-9	SPECIALTY UNDERWRITING & RESID ASSET BAC			4	1.D FM	816,687	52.5400	1,004,799	1,912,446	592,489	0	(67,878)	0	0	3.490	5.504	MON	5,562	35,922	05/31/2006	02/25/2037
84751P-LP-2	SPECIALTY UNDERWRITING & RESID ASSET BAC				1.D FM	703,925	52.5170	763,199	1,453,245	703,925	0	41,619	121,085	0	3.490	0.515	MON	4,227	0	05/16/2006	02/25/2037
84752B-AC-3	SPECIALTY UNDERWRITING & RESID ABS FLOAT			4	1.D FM	1,397,519	94.0560	2,691,829	2,861,956	1,202,838	0	(108,430)	0	0	0.258	3.559	MON	82	50,916	01/10/2007	01/25/2038
84752B-AD-1	SPECIALTY UNDERWRITING & RESID ABS FLOAT			4	1.D FM	14,685,955	94.3240	39,126,785	41,481,064	14,685,955	0	(477,669)	0	0	0.318	10.216	MON	1,466	763,713	03/13/2012	01/25/2038
85772H-AA-7	Station Place Securitization T CMO FLOAT			4	2.B FM	78,000,000	99.6600	77,735,112	78,000,000	78,000,000	0	0	0	0	1.093	1.096	MON	18,950	1,047,308	01/29/2020	03/24/2021
863572-UU-5	STRUCTURED ASSET SECURITIES CO CMO FLOAT			4	1.G	0	0.0000	0	0	0	0	0	0	0	1.088	0.000	MON	0	8,983	03/01/2020	08/25/2028
86358E-EA-0	STRUCTURED ASSET INVESTMENT ABS FLOATER			4	1.A FM	41,894	98.0470	40,783	41,595	41,830	0	(28)	0	0	1.198	0.964	MON	6	716	11/03/2006	08/25/2033
86358R-Z7-5	AMORTIZING RESIDENTIAL COLLATE ABS FLOAT			4	1.A FM	73,902	99.9750	181,256	181,301	80,677	0	6,748	0	0	1.948	27.315	MON	39	4,512	09/20/2006	07/25/2032
89177B-AA-3	TOWD POINT MASTER TRUST RMBS			4	1.A FM	13,397,302	107.4460	14,483,055	13,479,400	13,404,354	0	1,881	0	0	3.750	3.868	MON	42,123	505,180	01/24/2019	03/25/2058
89178B-AA-2	TOWD POINT MORTGAGE TRUST TPMT RMBS			4	1.A FM	57,486,082	105.5560	60,097,314	56,934,112	57,411,853	0	(8,459)	0	0	2.900	2.575	MON	137,591	1,651,089	11/04/2019	10/25/2059
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						355,222,010	XXX	430,765,267	448,618,945	358,799,828	0	1,035,250	263,288	0	XXX	XXX	XXX	543,638	9,546,130	XXX	XXX
00132*-AA-9	AH Yakima WA, LLC Credit-Tennant Lease				2.C	7,380,839	122.2630	14,005,177	11,454,977	8,906,787	0	187,604	0	0	5.870	11.516	MON	1,868	672,407	09/30/2005	09/30/2028
00132*-AB-7	AH Yakima WA, LLC Credit-Tennant Lease				2.C	647,787	119.2210	1,081,885	907,459	770,407	0	13,703	0	0	6.420	11.415	MON	162	58,259	05/19/2006	09/30/2028
00184@-AA-4	Amzn (Euclid OH) CTL Pass-Thru CTL				1.C	6,086,869	116.5330	7,093,227	6,086,869	6,086,869	0	0	0	0	4.095	4.129	MON	692	249,257	09/17/2018	06/30/2039
00191#-AA-3	Amzn (Tucson AZ) CTL Pass-Thru CTL				1.C	6,786,590	116.5620	7,910,606	6,786,590	6,786,590	0	0	0	0	4.095	4.130	MON	772	277,911	10/16/2018	08/31/2039
00195#-AA-9	Amazon (Toledo OH) CTL				1.C	32,495,777	111.4940	36,230,824	32,495,777	32,495,777	0	0	0	0	3.570	3.596	MON	3,223	1,160,099	12/15/2019	10/31/2040
00225#-AA-3	Amzn (Grnd Rpds) CTL Pass-Thru CTL				1.C	6,382,362	116.5760	7,440,325	6,382,362	6,382,362	0	0	0	0	4.095	4.129	MON	726	261,358	11/16/2018	09/30/2039
04362*-AA-2	Ascension St. Thomas (Nash,TN) CTL				1.C	2,873,534	103.5570	2,975,737	2,873,534	2,873,534	0	0	0	0	3.100	3.119	MON	3,217	0	12/18/2020	02/15/2037
04624U-AC-5	ASSURANT COMMERCIAL MORTGAGE T CMBS			4	1.A FM	16,567,042	102.6380	16,509,010	16,084,632	16,235,376	0	(66,331)	0	0	2.723	2.155	MON	36,499	549,024	05/13/2016	05/15/2049
04650#-AA-9	AT (Middletown, NJ) Credit Tenant Lease				2.B	46,316,437	109.0290	50,474,934	46,295,157	46,308,520	0	(1,729)	0	0	3.900	3.924	MON	5,015	1,805,511	04/01/2016	03/31/2027
05491U-AZ-1	BARCLAYS COMMERCIAL MORTGAGE S CMBS			4	1.A FM	8,999,748	105.5780	9,502,046	9,000,000	8,994,430	0	(2,659)	0	0	3.502	3.494	MON	26,265	315,180	12/04/2018	12/15/2051
05491U-BB-3	BARCLAYS COMMERCIAL MORTGAGE S CMBS			4	1.A FM	2,019,934	112.8660	2,257,325	2,000,000	2,013,651	0	(3,154)	0	0	4.052	3.889	MON	6,753	81,040	12/04/2018	12/15/2051
05492T-AC-4	BARCLAYS COMMERCIAL MORTGAGE S CMBS			2,4	1.A FM	11,606,218	107.2250	12,009,161	11,200,000	11,584,166	0	(22,052)	0	0	2.390	1.965	MON	22,307	158,337	06/30/2020	02/15/2053
05492V-AD-7	BARCLAYS COMMERCIAL MORTGAGE S CMBS			4	1.A FM	9,269,919	104.0070	9,360,669	9,000,000	9,249,625	0	(20,294)	0	0	2.007	1.530	MON	15,053	90,315	06/12/2020	04/15/2053
05550M-AS-3	BARCLAYS COMMERCIAL MORTGAGE S CMBS			4	1.A FM	10,099,330	111.7650	11,176,485	10,000,000	10,083,309	0	(10,378)	0	0	3.319	3.204	MON	27,658	331,900	05/17/2019	05/15/2052
060352-AD-3	BANK_17-BNK6 CMBS			4	1.A FM	1,009,995	106.3800	1,063,799	1,000,000	1,004,453	0	(1,789)	0	0	3.125	2.956	MON	2,604	31,250	07/14/2017	07/15/2060
060352-AE-1	BANK_17-BNK6 CMBS			4	1.A FM	1,217,969	111.3240	1,391,547	1,250,000	1,226,515	0	3,133	0	0	3.254	3.594	MON	3,390	40,675	02/15/2018	07/15/2060
06054A-AW-9	BANK AMER MERRIL LYNCH COML CMBS			4	1.A FM	17,522,848	108.5490	18,833,869	17,350,533	17,427,122	0	(17,711)	0	0	3.441	3.328	MON	49,753	597,032	09/14/2015	09/15/2048
06054M-AD-5	BANC OF AMERICA COMMERCIAL MOR CMBS			4	1.A FM	5,655,717	107.5920	6,025,170	5,600,000	5,627,852	0	(6,403)	0	0	2.903	2.786	MON	13,547	162,568	05/20/2016	07/15/2049
06539W-BA-3	BANK BANK_20-BNK25 CMBS			4	1.A FM	18,415,985	106.2780	19,023,805	17,900,000	18,385,734	0	(30,251)	0	0	2.399	2.058	MON	35,785	287,880	06/30/2020	01/15/2063
06539X-AB-0	BANK BANK_20-BN27 CMBS			4	1.A FM	4,468,957	106.8650	4,636,893	4,339,000	4,460,112	0	(8,845)	0	0	2.263	1.819	MON	8,183	49,096	06/19/2020	04/15/2063
065402-BB-4	BANK BANK_19-BN18 CMBS			4	1.A FM	16,866,432	112.6880	18,818,929	16,700,000	16,841,127	0	(17,084)	0	0	3.325	3.211	MON	46,273	555,275	05/21/2019	05/15/2062
065404-BA-2	BANK_18-BN10 CMBS			4	1.A FM	3,282,399	112.9220	3,669,960	3,250,000	3,272,752	0	(3,448)	0	0	3.428	3.315	MON	9,284	111,410	01/26/2018	02/15/2061
06540A-AC-5	BANK BANK_19-BN20 CMBS			4	1.A FM	9,695,710	109.9020	10,550,589	9,600,000	9,683,447	0	(9,735)	0	0	2.758	2.644	MON	22,064	264,768	09/13/2019	09/15/2062
06540J-BB-7	BANK_20-BN26 CMBS			4	1.A FM	13,331,188	104.2490	13,760,921	13,200,000	13,320,425	0	(10,763)	0	0	2.155	2.041	MON	23,705	213,345	03/02/2020	03/15/2063
06540W-BC-6	BANK BANK_19-BN19 CMBS			4	1.A FM	24,151,532	109.1100	26,017,349	23,845,000	24,118,644	0	(26,943)	0	0	2.926	2.772	MON	58,142	623,250	04/29/2020	08/15/2061
06540X-BF-7	BANK_19-BN22 CMBS			4	1.A FM	13,129,883	107.1790	13,933,319	13,000,000	13,115,026	0	(13,220)	0	0	2.726	2.611	MON	29,532	354,380	10/25/2019	11/15/2062
06540Y-AC-3	BANK_20-BNK28 CMBS			4	1.A FM	5,049,770	100.3380	5,016,906	5,000,000	5,048,456	0	(1,314)	0	0	1.584	1.469	MON	6,600	19,800	09/21/2020	03/15/2063
06541F-AX-7	BANK 2017-BNK4 CMBS			4	1.A FM	10,181,250	102.2300	10,223,020	10,000,000	10,086,067	0	(85,564)	0	0	3.100	2.223	MON	25,833	310,000	11/18/2019	05/15/2050
06541F-AZ-2	BANK 2017-BNK4 CMBS			4	1.A FM	22,218,350	112.5790	24,767,435	22,000,000	22,132,816	0	(24,331)	0	0	3.362	3.248	MON	61,637	739,640	04/05/2017	05/15/2050
06541R-BA-0	BANK BANK_19-BN23 CMBS			4	1.A FM	16,159,133	109.1590	17,465,478	16,000,000	16,142,102	0	(16,087)	0	0	2.669	2.555	MON	35,587	427,040	11/21/2019	12/15/2052
06541T-BA-6	BANK BANK_20-BN29 CMBS			2,4	1.A FM	8,079,527	101.5960	8,127,640	8,000,000	8,078,833	0	(694)	0	0	1.742	1.628	MON	23,227	11,613	11/20/2020	11/15/2053
06541W-AV-4	BANK BANK_17-BNK5 CMBS			4	1.A FM	2,524,928	106.8770	2,671,913	2,500,000	2,511,396	0	(3,998)	0	0	3.020	2.858	MON	6,292	75,500	06/16/2017	06/15/2060
06541W-AW-2	BANK BANK_17-BNK5 CMBS			4	1.A FM	6,463,795	111.6760	7,147,278	6,400,000	6,440,456	0	(6,908)	0	0	3.131	3.017	MON	16,699	200,384	06/16/2017	06/15/2060
06541X-AC-4	BANK BANK_17-BNK7 CMBS			4	1.A FM	1,009,951	106.6170	1,066,168	1,000,000	1,004,884	0	(1,606)	0	0	3.092	2.929	MON	2,577	30,920	09/19/2017	09/15/2060
06650A-AD-9	BANK BANK_17-BNK8 CMBS			4	1.A FM	30,726,582	110.8430	33,807,136	30,500,000	30,649,857	0	(25,157)	0	0	3.229	3.146	MON	82,070	984,845	01/26/2018	11/15/2050
07332V-BC-8	BARCLAYS COMMERCIAL MORTGAGE S CMBS			4	1.A FM	7,069,643	112.7130	7,889,900	7,000,000	7,041,531	0	(7,654)	0	0	3.412	3.299	MON	19,903	238,840	02/16/2017	02/15/2050
07335C-AC-8	BARCLAYS COMMERCIAL MORTGAGE S CMBS			4	1.A FM	2,999,865	104.6710	3,140,120	3,000,000	2,999,291	0	(429)	0	0	2.502	2.498	MON	6,255	75,060	08/09/2019	08/15/2052
07335C-AE-4	BARCLAYS COMMERCIAL MORTGAGE S CMBS			4	1.A FM	20,199,420	108.8000	21,759,942	20,000,000	20,170,887	0	(21,357)	0	0	2.661	2.542	MON	44,350	532,200	08/09/2019	08/15/2052

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
08160B-AB-0	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1.A FM	7,941,125	107.3850	7,946,487	7,400,000	7,870,657	0	(70,468)	0	0	4.077	1.422	MON	25,138	100,554	08/13/2020	07/15/2051
08160J-AC-1	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1.A FM	2,019,995	112.3020	2,246,049	2,000,000	2,014,292	0	(3,078)	0	0	3.747	3.585	MON	6,244	74,932	02/01/2019	03/15/2052
08160K-AD-6	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1.A FM	17,573,530	108.2770	18,840,226	17,400,000	17,555,152	0	(17,738)	0	0	2.673	2.558	MON	38,759	465,102	11/25/2019	12/15/2072
08161B-AV-5	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1.A FM	9,440,550	105.8150	9,396,357	8,880,000	9,352,509	0	(88,041)	0	0	3.848	1.120	MON	28,475	113,901	08/13/2020	04/10/2051
08161C-AD-3	BENCHMARK MORTGAGE BMARK_18-B2 CMBS			4	1.A FM	3,282,490	114.1170	3,708,802	3,250,000	3,272,714	0	(3,547)	0	0	3.615	3.499	MON	9,790	117,478	02/09/2018	02/15/2051
08161N-AE-7	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1.A FM	17,575,125	107.4840	18,272,299	17,000,000	17,542,509	0	(32,615)	0	0	2.483	2.084	MON	35,176	279,338	06/30/2020	02/15/2053
08162B-BD-3	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1.A FM	10,099,928	113.7510	11,375,148	10,000,000	10,084,141	0	(10,338)	0	0	3.281	3.165	MON	27,338	328,050	05/22/2019	05/15/2052
08162F-AD-5	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1.A FM	10,099,961	109.9420	10,994,193	10,000,000	10,085,721	0	(10,235)	0	0	2.859	2.744	MON	23,824	285,890	07/19/2019	08/15/2052
08162M-AW-8	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1.A FM	10,099,914	104.5790	10,457,910	10,000,000	10,092,015	0	(7,899)	0	0	2.042	1.927	MON	17,018	153,165	03/03/2020	03/15/2053
08162P-AW-1	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1.A FM	19,289,463	111.7830	21,350,465	19,100,000	19,232,148	0	(20,881)	0	0	3.402	3.286	MON	54,149	649,782	01/19/2018	01/15/2051
08162T-BA-0	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1.A FM	656,473	117.4390	763,353	650,000	655,075	0	(683)	0	0	4.241	4.130	MON	2,297	27,567	11/09/2018	05/15/2053
08162W-BB-1	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1.A FM	5,049,752	100.1530	5,007,642	5,000,000	5,048,259	0	(1,493)	0	0	1.546	1.417	MON	6,442	19,325	09/21/2020	09/15/2053
08162Y-AD-4	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1.A FM	4,039,977	109.2200	4,368,791	4,000,000	4,035,467	0	(4,064)	0	0	2.795	2.680	MON	9,315	111,784	11/05/2019	12/15/2062
08163A-AD-5	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1.A FM	6,261,546	101.3140	6,281,443	6,200,000	6,259,082	0	(2,464)	0	0	1.672	1.555	MON	8,639	43,193	07/23/2020	07/15/2053
08163B-BE-0	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1.A FM	3,736,944	101.2760	3,747,198	3,700,000	3,737,105	161	0	0	0	1.685	1.558	MON	5,195	0	12/18/2020	01/15/2054
08163L-AE-9	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1.A FM	13,836,959	101.3800	13,889,049	13,700,000	13,835,693	0	(1,266)	0	0	1.704	1.585	MON	19,459	19,459	11/20/2020	12/15/2053
08877@-AA-9	BGS CTL Pass-Through Trust Series 2010 T				1.B	20,585,286	125.9280	25,922,565	20,585,286	20,585,286	0	0	0	0	6.489	6.576	MON	59,368	1,335,779	05/14/2010	06/15/2032
08886*-AA-0	BGS CTL Pass-Thru TR SER 2012 TR CTF-SC2				1.B	2,209,201	111.2010	2,456,662	2,209,201	2,209,201	0	0	0	0	3.983	4.016	MON	3,911	87,992	05/21/2012	06/15/2032
125039-AC-1	CD COMMERCIAL MORTGAGE TRUST C CMBS			4	1.A FM	1,514,989	106.3510	1,595,269	1,500,000	1,507,191	0	(3,052)	0	0	3.104	2.928	MON	3,880	46,560	11/13/2017	11/13/2050
12514M-BB-0	CITIGROUP/DEUTSCHE BANK COMMER CMBS			4	1.A FM	3,652,938	105.5980	3,695,945	3,500,000	3,639,314	0	(13,623)	0	0	2.459	1.617	MON	7,172	35,860	06/30/2020	08/10/2049
12515A-BD-1	CD COMMERCIAL MORTGAGE TRUST C CMBS			4	1.A FM	54,521,536	107.9860	58,393,646	54,075,000	54,317,347	0	(52,320)	0	0	3.248	3.157	MON	146,363	1,756,356	02/14/2018	11/10/2049
12515B-AD-0	CD COMMERCIAL MORTGAGE TRUST C CMBS			4	1.A FM	27,269,493	106.3030	28,701,770	27,000,000	27,231,539	0	(28,066)	0	0	2.657	2.541	MON	59,782	717,390	08/09/2019	08/15/2057
12515D-AQ-7	CD COMMERCIAL MORTGAGE TRUST C CMBS			4	1.A FM	10,099,993	111.6540	11,165,426	10,000,000	10,062,363	0	(10,821)	0	0	3.248	3.136	MON	27,067	324,800	04/28/2017	05/10/2050
12529M-AD-0	CANTOR COMMERCIAL REAL ESTATE CMBS			4	1.A FM	2,060,000	112.6300	2,252,609	2,000,000	2,045,958	0	(8,504)	0	0	3.836	3.344	MON	6,393	76,712	04/16/2019	05/15/2052
12529M-AE-8	CANTOR COMMERCIAL REAL ESTATE CMBS			4	1.A FM	21,664,337	114.8290	24,630,893	21,450,000	21,627,782	0	(22,142)	0	0	3.523	3.409	MON	62,974	755,684	04/16/2019	05/15/2052
12531W-BA-9	CFCRE COMMERCIAL MORTGAGE TRUS CMBS			4	1.A FM	10,099,878	110.7200	11,072,016	10,000,000	10,049,360	0	(10,970)	0	0	3.597	3.490	MON	29,975	359,700	01/22/2016	01/10/2048
12531Y-AM-0	CFCRE COMMERCIAL MORTGAGE TRUS CMBS			4	1.A FM	2,312,625	107.1680	2,572,027	2,400,000	2,348,065	0	9,260	0	0	3.014	3.505	MON	6,028	72,336	12/15/2016	05/10/2058
12532A-AY-5	CFCRE COMMERCIAL MORTGAGE TRUS CMBS			4	1.A FM	6,968,897	105.8770	7,305,545	6,900,000	6,939,112	0	(7,765)	0	0	2.950	2.837	MON	16,963	203,550	11/01/2016	11/10/2049
12532B-AC-1	CFCRE COMMERCIAL MORTGAGE TRUS CMBS			4	1.A FM	5,079,297	111.5430	5,577,126	5,000,000	5,048,607	0	(8,344)	0	0	3.585	3.403	MON	14,939	179,265	02/16/2017	12/10/2054
12586@-AA-3	CGA Capital Credit Leased-Back Credit Te				1.B	37,500,000	119.3020	44,738,338	37,500,000	37,500,000	0	0	0	0	4.907	4.957	MON	107,341	1,840,125	03/01/2017	12/10/2042
12591K-AC-9	COMM MORTGAGE TRUST COMM_13-CR CMBS			4	1.A FM	5,002,255	104.4030	5,147,091	4,930,038	4,972,158	0	(16,283)	0	0	3.623	2.959	MON	14,885	185,714	03/12/2019	10/10/2046
12591K-AD-7	COMM MORTGAGE TRUST COMM_13-CR CMBS			4	1.A FM	30,576,074	105.9080	32,063,259	30,274,668	30,347,159	0	(35,610)	0	0	3.765	3.657	MON	94,987	1,174,504	10/24/2013	10/10/2046
12591Q-AQ-5	COMM MORTGAGE TRUST COMM_14-UB CMBS			4	1.A FM	6,059,566	106.2720	6,376,297	6,000,000	6,019,557	0	(6,889)	0	0	3.420	3.312	MON	17,100	205,200	07/23/2014	08/10/2047
12591R-AX-8	COMM MORTGAGE TRUST COMM_14-CR CMBS			4	1.A FM	5,497,048	99.7120	5,325,757	5,341,138	5,432,160	0	(40,109)	0	0	2.928	2.293	MON	13,032	156,389	01/28/2016	02/10/2047
12591R-AZ-3	COMM MORTGAGE TRUST COMM_14-CR CMBS			4	1.A FM	37,152,413	108.7160	39,898,673	36,700,000	36,835,302	0	(54,835)	0	0	3.796	3.654	MON	116,094	1,393,132	04/01/2016	02/10/2047
12591T-AC-0	COMM MORTGAGE TRUST COMM_14-LC CMBS			4	1.A FM	16,396,556	103.9710	17,027,038	16,376,725	16,379,657	0	(6,940)	0	0	3.528	3.467	MON	48,148	577,771	11/08/2018	04/10/2047
12591T-AD-8	COMM MORTGAGE TRUST COMM_14-LC CMBS			4	1.A FM	55,020,654	107.9810	58,828,095	54,479,830	54,632,929	0	(63,260)	0	0	3.727	3.621	MON	169,205	2,030,463	03/14/2014	04/10/2047
12591U-AD-5	COMM MORTGAGE TRUST COMM_14-UB CMBS			4	1.A FM	17,038,396	104.2380	17,701,787	16,982,093	17,010,116	0	(14,479)	0	0	3.472	3.322	MON	49,135	589,618	10/08/2019	03/10/2047
12591U-AE-3	COMM MORTGAGE TRUST COMM_14-UB CMBS			4	1.A FM	84,329,286	107.7680	89,986,330	83,500,000	83,734,144	0	(96,070)	0	0	3.691	3.586	MON	256,832	3,081,985	03/03/2014	03/10/2047
12591V-AD-3	COMM MORTGAGE TRUST CMBS			4	1.A FM	32,025,522	107.4090	34,059,454	31,710,000	31,800,909	0	(36,876)	0	0	3.775	3.670	MON	99,754	1,197,053	03/28/2014	04/10/2047
12592G-BC-6	COMM MORTGAGE TRUST COMM_14-CR CMBS			4	1.A FM	5,795,409	108.3360	6,216,651	5,738,300	5,758,441	0	(4,991)	0	0	3.532	3.410	MON	16,890	295,984	08/13/2014	08/10/2047
12592K-BB-9	COMM MORTGAGE TRUST CMBS			4	1.A FM	51,019,363	107.3170	54,211,289	50,515,000	50,687,978	0	(51,041)	0	0	3.565	3.456	MON	150,072	1,800,860	09/09/2014	09/10/2047
12592M-BG-4	COMM 2014-LC17 CMBS			4	1.A FM	32,993,395	105.3000	34,472,857	32,737,632	32,886,578	0	(45,626)	0	0	3.620	3.333	MON	98,759	1,280,423	10/26/2018	10/10/2047
12592M-BJ-8	COMM 2014-LC17 CMBS			4	1.A FM	35,348,222	108.2140	37,874,935	35,000,000	35,111,445	0	(47,602)	0	0	3.648	3.539	MON	106,400	1,276,800	09/18/2014	10/10/2047
12592P-BD-4	COMM MORTGAGE TRUST CMBS			4	1.A FM	11,695,090	105.1640	11,873,903	11,290,870	11,563,448	0	(76,413)	0	0	3.387	2.029	MON	31,868	382,422	08/14/2019	12/10/2047
12592X-AZ-9	COMM MORTGAGE TRUST COMM_15-CR CMBS			4	1.A FM	1,537,384	99.9720	1,502,261	1,502,679	1,502,535	0	667	0	0	2.856	2.294	MON	3,576	42,916	01/07/2016	03/10/2048
12592X-BA-3	COMM MORTGAGE TRUST COMM_15-CR CMBS			4	1.A FM	32,310,921	102.0450	33,093,171	32,430,000	32,371,492	0	27,113	0	0	3.207	3.329	MON	86,669	1,040,030	11/20/2018	03/10/2048
12592X-BC-9	COMM MORTGAGE TRUST COMM_15-CR CMBS			4	1.A FM	994,258	108.4970	1,084,971	1,000,000	996,861	0	569	0	0	3.048	3.133	MON	2,540	30,480	02/23/2016	03/10/2048
12593G-AE-2	COMM MORTGAGE TRUST COMM_15-PC CMBS			4	1.A FM	2,330,359	105.7270	2,299,278	2,174,730	2,315,313	0	(15,046)	0	0	3.620	1.918	MON	6,560	32,802	07/21/2020	07/10/2050
12593Q-BD-1	COMM MORTGAGE TRUST COMM_15-CR CMBS			4	1.A FM	9,180,274	108.1190	9,725,532	8,995,224	9,094,374	0	(18,338)	0	0	3.359	3.092	MON	25,179	302,149	11/14/2016	10/10/2048
12593Y-BD-4	COMM MORTGAGE TRUST COMM_16-CR CMBS			4	1.A FM	7,378,447	110.9430	8,021,143	7,230,000	7,306,683	0	(15,833)	0	0	3.495	3.257	MON	21,057	252,689	04/01/2016	02/10/2049
12594C-BE-9	COMM MORTGAGE TRUST COMM_16-DC CMBS			4	1.A FM	4,039,984	111.4160	4,456,633	4,000,000	4,020,133	0	(4,413)	0	0	3.497	3.388	MON	11,657	139,880	03/03/2016	02/10/2049
12594M-BB-3	COMM MORTGAGE TRUST CMBS			4	1.A FM	20,631,071	106.9860	21,611,109	20,200,000	20,537,014	0	(39,588)	0	0	2.826	2.473	MON	47,571	504,912	07/14/2020	10/10/2049

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12595E-AB-1	COMM MORTGAGE TRUST COMM_17-CO CMBS			4	1.A FM	2,986,862	110.1100	3,193,196	2,900,000	2,949,418	0	(11,865)	0	0	3.317	2.867	MON	8,016	96,193	09/21/2017	09/10/2050
12595J-AG-9	CSAIL COMMERCIAL MORTGAGE TRUS CMBS			4	1.A FM	16,159,936	110.8590	17,737,506	16,000,000	16,106,671	0	(17,807)	0	0	3.191	3.073	MON	42,544	510,528	11/17/2017	11/15/2050
12596W-AB-0	CSAIL COMMERCIAL MORTGAGE TRUS CMBS			4	1.A FM	8,079,952	107.4850	8,598,779	8,000,000	8,067,416	0	(8,356)	0	0	3.067	2.950	MON	20,445	245,336	06/18/2019	06/15/2052
12597D-AC-9	CSAIL 2019-C18 COML MTG TR CMBS			4	1.A FM	15,149,895	109.1190	16,367,802	15,000,000	15,133,924	0	(15,150)	0	0	2.716	2.602	MON	33,951	407,415	11/20/2019	12/15/2052
12597N-AR-4	CSAIL COMMERCIAL MORTGAGE TRUS CMBS			4	1.A FM	22,724,910	105.7370	23,790,749	22,500,000	22,707,008	0	(17,902)	0	0	2.320	2.201	MON	43,498	391,483	03/11/2020	03/15/2053
12624B-AC-0	COMM MORTGAGE TRUST CMBS			4	1.A FM	37,661,057	102.0060	37,429,661	36,693,551	37,137,681	0	(418,929)	0	0	3.391	2.216	MON	103,690	1,244,278	09/26/2019	05/15/2045
12625F-AE-6	COMM MORTGAGE TRUST COMM_13-CR CMBS			4	1.A FM	22,291,823	105.2290	22,771,731	21,640,085	22,136,047	0	(155,776)	0	0	3.213	2.102	MON	57,941	463,531	04/23/2020	03/10/2046
12625K-AD-7	COMM MORTGAGE TRUST CMBS			4	1.A FM	8,035,151	105.4160	8,425,515	7,992,605	8,001,399	0	(3,371)	0	0	3.334	3.267	MON	22,206	266,473	07/24/2013	06/10/2046
12626B-AC-8	COMM_13-CR10 CMBS			4	1.A FM	29,210,747	107.3760	31,055,955	28,922,536	28,982,104	0	(34,888)	0	0	3.923	3.818	MON	94,553	1,134,631	08/01/2013	08/10/2046
12626G-AE-3	COMM MORTGAGE TRUST CMBS			4	1.A FM	33,057,201	106.5440	34,872,325	32,730,359	32,801,665	0	(37,376)	0	0	3.916	3.810	MON	106,810	1,281,721	09/20/2013	08/10/2046
12626G-BH-5	COMM MORTGAGE TRUST CMBS			4	1.A FM	21,561,774	104.1240	22,276,937	21,394,629	21,475,233	0	(40,964)	0	0	3.774	3.412	MON	67,286	807,433	11/08/2018	08/10/2046
12626L-AD-4	COMM MORTGAGE TRUST CMBS			4	1.A FM	71,763,522	108.3270	76,971,814	71,055,230	71,218,755	0	(84,674)	0	0	3.983	3.879	MON	235,844	2,830,209	10/02/2013	08/10/2050
12629N-AB-1	COMM MORTGAGE TRUST COMM_15-DC CMBS			4	1.A FM	1,087,329	100.4060	1,055,582	1,051,318	1,051,640	0	(37)	0	0	2.870	1.931	MON	2,514	38,185	07/18/2016	02/10/2048
12629N-AD-7	COMM MORTGAGE TRUST COMM_15-DC CMBS			4	1.A FM	4,477,673	103.9200	4,549,945	4,378,306	4,442,814	0	(23,424)	0	0	3.142	2.123	MON	11,464	151,490	09/23/2019	02/10/2048
12630B-AY-4	COMM MORTGAGE TRUST COMM_13-CR CMBS			4	1.A FM	6,601,651	104.4710	6,832,391	6,539,969	6,572,620	0	(13,650)	0	0	3.706	3.310	MON	20,198	244,542	11/29/2018	11/10/2046
12630B-AZ-1	COMM MORTGAGE TRUST COMM_13-CR CMBS			4	1.A FM	36,911,016	108.6340	39,701,107	36,545,599	36,646,886	0	(44,892)	0	0	3.928	3.818	MON	119,626	1,435,511	12/13/2013	11/10/2046
12630D-AV-6	COMM MORTGAGE TRUST COMM_14-CR CMBS			4	1.A FM	27,864,332	100.6910	27,045,324	26,859,713	27,699,314	0	(463,799)	0	0	3.147	1.854	MON	70,440	845,275	06/15/2016	02/10/2047
12630D-AX-2	COMM MORTGAGE TRUST COMM_14-CR CMBS			4	1.A FM	24,369,303	108.8060	26,091,643	23,980,000	24,102,075	0	(49,065)	0	0	3.955	3.753	MON	79,034	948,409	04/01/2016	02/10/2047
12631D-AZ-6	COMM MORTGAGE TRUST CMBS			4	1.A FM	10,439,615	104.3960	10,691,402	10,241,192	10,362,704	0	(40,581)	0	0	3.598	2.751	MON	30,707	369,551	04/25/2019	05/10/2047
12631D-BA-0	COMM MORTGAGE TRUST CMBS			4	1.A FM	60,665,710	108.5910	65,226,236	60,066,217	60,237,381	0	(74,646)	0	0	3.700	3.590	MON	185,204	2,223,096	04/29/2014	05/10/2047
12632Q-AW-3	COMM MORTGAGE TRUST COMM_14-CR CMBS			4	1.A FM	11,529,198	108.3760	12,371,756	11,415,542	11,446,231	0	(13,714)	0	0	3.550	3.433	MON	33,771	405,252	06/19/2014	07/15/2047
12634N-AS-7	CSAIL COMMERCIAL MORTGAGE TRUS CMBS			4	1.A FM	10,698,225	108.5870	11,631,660	10,711,817	10,698,522	0	(230)	0	0	3.231	3.251	MON	28,843	346,120	04/01/2016	06/15/2057
12634N-AU-2	CSAIL COMMERCIAL MORTGAGE TRUS CMBS			4	1.A FM	15,725,050	105.0670	16,080,334	15,304,767	15,653,209	0	(71,841)	0	0	3.224	1.963	MON	41,120	287,841	05/01/2020	06/15/2057
12635Q-BF-6	COMM MORTGAGE TRUST COMM_15-CR CMBS			4	1.A FM	2,979,481	109.6740	3,235,393	2,950,000	2,963,779	0	(3,244)	0	0	3.349	3.241	MON	8,233	98,796	10/20/2015	10/10/2048
12635R-AW-8	CSAIL COMMERCIAL MORTGAGE TRUS CMBS			4	1.A FM	13,907,405	109.6980	15,032,223	13,703,272	13,802,716	0	(23,755)	0	0	3.544	3.358	MON	40,468	485,617	11/28/2016	11/15/2048
12635R-BA-5	CSAIL COMMERCIAL MORTGAGE TRUS CMBS IO N			4	1.C FM	697,860	1.0460	376,693	0	379,562	0	(69,195)	0	0	0.250	4.993	MON	7,500	90,000	11/23/2015	11/15/2048
12636F-BH-5	COMM MORTGAGE TRUST COMM_15-LC CMBS			4	1.A FM	1,918,955	108.8650	2,068,444	1,900,000	1,908,955	0	(2,047)	0	0	3.521	3.414	MON	5,575	66,899	11/06/2015	10/10/2048
12636L-AX-8	CSAIL COMMERCIAL MORTGAGE TRUS CMBS			4	1.A FM	1,150,597	107.4590	1,204,539	1,120,926	1,131,049	0	(3,681)	0	0	3.489	3.082	MON	3,259	39,106	04/01/2016	11/15/2048
12637U-AV-1	CSAIL COMMERCIAL MORTGAGE TRUS CMBS			4	1.A FM	6,435,732	108.9040	6,939,439	6,372,043	6,406,483	0	(6,308)	0	0	3.210	3.085	MON	17,045	204,543	11/10/2016	11/15/2049
12655T-BL-2	COMM 2019-GC44 MTG TR CMBS			4	1.A FM	15,149,297	109.4710	16,420,590	15,000,000	15,133,400	0	(15,096)	0	0	2.698	2.584	MON	33,725	404,700	11/19/2019	08/15/2057
12674@-AA-6	SPEs Owned by Fortress Inv Grp Credit Te				2.B	6,334,185	112.0370	7,096,649	6,334,185	6,334,185	0	0	0	0	4.016	4.049	MON	14,839	254,381	07/11/2013	08/10/2035
12716#-AA-4	CTL Pass-Thru TR NYC Health CTL				1.E	1,009,676	107.0010	1,069,670	999,679	1,009,387	0	(227)	0	0	4.520	4.495	MON	2,008	45,186	09/27/2019	09/30/2050
12722@-AA-8	CGA CAP CR LEASE-BKD PASS THRU CTL				1.C	20,323,257	110.2400	22,404,295	20,323,257	20,323,257	0	0	0	0	3.664	3.692	MON	43,438	631,457	02/10/2020	12/31/2052
15722#-AA-9	CGA Lease-Backed Pass-Thru TR Credit-Ten				2.A	1,517,273	108.9750	1,653,442	1,517,273	1,517,273	0	0	0	0	4.468	4.509	MON	3,955	67,792	10/10/2014	01/10/2041
15722*-AA-3	CGA Lease-Backed Pass-Thru TR Credit-Ten				2.A	7,301,942	112.4260	8,209,287	7,301,942	7,301,942	0	0	0	0	4.835	4.882	MON	20,595	353,049	03/31/2014	01/10/2041
17290X-AS-9	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	8,139,512	106.0500	8,546,855	8,059,256	8,100,129	0	(7,890)	0	0	3.050	2.928	MON	20,484	270,880	04/13/2016	04/10/2049
17291C-BQ-7	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	3,691,395	106.0920	3,713,227	3,500,000	3,676,645	0	(14,750)	0	0	2.575	1.582	MON	7,510	37,552	07/14/2020	08/10/2049
17291E-AV-3	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	2,399,551	113.1400	2,721,016	2,405,000	2,400,142	0	382	0	0	3.458	3.503	MON	6,930	83,165	02/26/2018	12/10/2049
17320D-AE-8	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	8,577,959	103.5170	8,792,337	8,493,586	8,508,308	0	(9,785)	0	0	2.815	2.702	MON	19,925	239,094	04/16/2013	04/10/2046
17321J-AC-8	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	39,190,513	107.9670	41,895,678	38,804,248	38,910,003	0	(35,255)	0	0	4.095	3.971	MON	132,420	3,395,840	09/18/2013	09/10/2046
17321R-AC-0	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	61,975,023	106.6840	65,464,718	61,363,225	61,510,795	0	(73,341)	0	0	3.854	3.748	MON	197,078	2,364,939	11/22/2013	11/10/2046
17321R-AE-6	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	26,084,578	104.0480	26,934,352	25,886,386	25,988,122	0	(43,746)	0	0	3.675	3.340	MON	79,277	951,325	11/30/2018	11/10/2046
17322A-AC-6	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	54,470,045	108.0240	58,258,886	53,931,448	54,134,345	0	(79,898)	0	0	3.753	3.608	MON	168,671	2,122,943	02/28/2014	03/10/2047
17322A-AE-2	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	23,147,994	105.0040	23,926,752	22,786,613	23,012,865	0	(70,992)	0	0	3.552	2.905	MON	67,448	878,222	02/14/2019	03/10/2047
17322M-AV-8	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	11,250,643	105.5660	11,760,258	11,140,145	11,185,263	0	(16,949)	0	0	3.575	3.421	MON	33,188	424,161	05/07/2014	05/10/2047
17322V-AS-5	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	3,955,592	108.2910	4,241,278	3,916,541	3,931,240	0	(4,390)	0	0	3.356	3.235	MON	10,953	151,005	07/17/2014	07/10/2047
17322V-AU-0	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	24,575,267	104.5770	25,420,284	24,307,801	24,462,299	0	(52,219)	0	0	3.337	2.929	MON	67,596	852,972	10/08/2019	07/10/2047
17322Y-AC-4	CITIGROUP COML MTG TR2014-GC25 CMBS			4	1.A FM	85,845,011	108.4680	92,197,647	85,000,000	85,297,968	0	(96,062)	0	0	3.372	3.265	MON	238,850	2,866,200	10/10/2014	10/10/2047
17324K-AM-0	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	3,536,434	101.0360	3,469,050	3,433,473	3,449,324	0	(254)	0	0	3.063	2.435	MON	8,764	105,167	11/24/2015	11/10/2048
17324T-AC-3	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	6,179,746	103.5320	6,211,896	6,000,000	6,041,620	0	(30,016)	0	0	3.524	3.011	MON	17,620	211,440	02/03/2016	02/10/2049
17324T-AD-1	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	8,079,736	109.7100	8,776,816	8,000,000	8,039,338	0	(8,819)	0	0	3.349	3.240	MON	22,327	267,920	02/03/2016	02/10/2049
17325D-AC-7	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	11,090,261	108.2220	11,904,377	11,000,000	11,122,773	0	(1,768)	0	0	2.684	2.455	MON	24,603	232,613	07/14/2020	10/10/2049
17325G-AC-0	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	6,968,869	108.4260	7,481,424	6,900,000	6,939,096	0	(7,535)	0	0	2.896	2.782	MON	16,652	199,824	11/03/2016	11/15/2049

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
17326C-AY-0	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	26,803,754	111.7150	30,498,203	27,300,000	26,851,598	0	44,710	0	0	3.197	3.488	MON	72,732	694,548	03/19/2020	08/15/2050
17326D-AB-8	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	6,059,845	105.1760	6,310,543	6,000,000	6,029,943	0	(9,488)	0	0	3.109	2.948	MON	15,545	186,540	09/18/2017	09/15/2050
17326D-AC-6	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	237,852	109.9490	274,873	250,000	240,698	0	1,211	0	0	3.203	3.866	MON	667	8,007	07/31/2018	09/15/2050
17326D-AE-2	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	5,922,422	109.5200	6,297,387	5,750,000	5,844,726	0	(24,617)	0	0	3.268	2.800	MON	15,659	187,910	09/18/2017	09/15/2050
17326F-AC-1	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	19,189,535	110.1010	20,919,196	19,000,000	19,129,006	0	(20,282)	0	0	3.209	3.096	MON	50,809	609,710	10/19/2017	10/12/2050
17327F-AC-0	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	1,060,415	114.6930	1,204,276	1,050,000	1,057,553	0	(1,063)	0	0	3.744	3.639	MON	3,276	39,312	03/08/2018	03/10/2051
17328F-AU-9	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	2,019,995	106.7210	2,134,423	2,000,000	2,016,108	0	(2,863)	0	0	2.612	2.458	MON	4,353	52,230	08/05/2019	08/10/2056
17328H-BC-4	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	13,129,211	109.7090	14,262,180	13,000,000	13,114,753	0	(12,821)	0	0	2.782	2.672	MON	30,138	361,660	10/29/2019	11/10/2052
17328R-AY-5	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	13,785,474	107.8600	14,722,871	13,650,000	13,773,806	0	(11,668)	0	0	2.477	2.363	MON	28,176	281,759	02/13/2020	02/15/2053
200474-BB-9	COMM MORTGAGE TRUST COMM_15-LC CMBS			4	1.A FM	4,968,852	107.8520	5,284,729	4,900,000	4,957,712	0	(11,140)	0	0	2.922	2.586	MON	11,932	107,384	03/30/2020	02/10/2048
20048E-AX-9	COMM MORTGAGE TRUST COMM_13-LC CMBS			4	1.G	0	0.0000	0	0	0	0	0	0	0	2.666	0.000	MON	0	632	03/01/2020	01/10/2046
229488-AA-5	MHSS - Addison LP Series 2010 Lease-Back				1.B	14,333,246	119.7620	17,165,738	14,333,246	14,333,246	0	0	0	0	5.680	5.747	MON	36,183	814,128	09/15/2010	10/15/2030
229516-AA-9	Texas Health Resources SPE				1.B	3,264,049	110.9480	3,621,386	3,264,049	3,264,049	0	0	0	0	5.430	5.491	MON	7,877	177,238	12/30/2010	12/15/2025
22973#-AA-1	CTL 2015-29 Trust Northwell He CTL				1.C	25,364,549	122.8750	31,166,670	25,364,549	25,364,549	0	0	0	0	4.743	4.790	MON	53,468	1,203,041	12/17/2015	12/15/2045
22976#-AA-8	Lex Lake Jackson, HP L.P. Credit Tenant				2.B	25,668,543	113.8770	29,230,501	25,668,543	25,668,543	0	0	0	0	4.010	4.043	MON	45,747	1,029,309	07/14/2016	10/15/2036
229808-AA-4	Home Depot Ogden Utah CTL 2017 Credit Te				1.C	10,703,752	111.6580	11,951,614	10,703,752	10,703,752	0	0	0	0	3.840	3.870	MON	18,268	411,024	08/15/2017	07/15/2037
23312J-AE-3	DEUTSCHE BANK COMMERCIAL MORTG CMBS			4	1.A FM	7,069,762	111.4050	7,798,368	7,000,000	7,045,192	0	(7,272)	0	0	3.071	2.962	MON	17,914	214,970	06/14/2017	06/10/2050
23312L-AR-9	DEUTSCHE BANK COMMERCIAL MORTG CMBS			4	1.A FM	6,059,902	106.4930	6,389,562	6,000,000	6,029,934	0	(6,688)	0	0	3.015	2.902	MON	15,075	180,900	03/31/2016	05/10/2049
23317B-AA-6	DD SOUTH 5 LC CTL				1.B	8,879,563	103.2530	9,168,406	8,879,563	8,879,563	0	0	0	0	3.200	3.221	MON	20,522	138,346	12/05/2020	03/05/2039
28248*-AA-1	8 CVS CTLs FundingTrust 2009A Credit-Ten				2.A	2,522,618	134.5330	3,393,754	2,522,618	2,522,618	0	0	0	0	8.350	8.495	MON	12,287	210,639	09/30/2009	10/10/2031
29425A-AC-7	CITIGROUP COML MTG CMBS			4	1.A FM	18,782,501	107.9080	20,068,121	18,597,414	18,684,727	0	(15,867)	0	0	3.515	3.406	MON	54,475	653,699	09/14/2015	09/10/2058
29429E-AC-5	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1.A FM	17,623,554	104.3820	18,214,669	17,450,000	17,544,666	0	(18,622)	0	0	2.646	2.536	MON	38,477	461,727	07/14/2016	07/10/2049
35086*-AA-1	Norvin 44th Drive LLC Credit-Tenant Leas				1.B	12,268,598	123.1190	15,104,979	12,268,598	12,268,598	0	0	0	0	4.140	4.175	MON	22,574	507,920	04/13/2015	03/15/2046
36192K-AT-4	GS MORTGAGE SECURITIES CORPORA CMBS			4	1.A FM	15,509,363	101.2270	15,520,218	15,332,085	15,422,113	0	(87,250)	0	0	3.377	2.266	MON	43,147	372,041	04/23/2020	05/10/2045
36197X-AJ-3	GS MORTGAGE SECURITIES TRUST G CMBS			4	1.A FM	27,664,685	102.5090	29,496,847	28,775,000	28,461,286	0	128,202	0	0	2.860	3.373	MON	68,580	822,965	01/07/2016	06/10/2046
36198F-AD-4	GS MORTGAGE SECURITIES TRUST CMBS			4	1.A FM	64,536,399	104.2760	66,632,383	63,900,000	64,035,936	0	(45,547)	0	0	3.955	3.843	MON	210,604	2,527,245	08/14/2013	08/10/2046
36198F-AF-9	GS MORTGAGE SECURITIES TRUST CMBS			4	1.A FM	3,626,741	103.5820	3,697,423	3,569,572	3,600,396	0	(14,169)	0	0	3.817	3.002	MON	11,354	136,251	03/07/2019	08/10/2046
36248G-AE-0	GS MORTGAGE SECURITIES TRUST G CMBS			4	1.A FM	1,215,430	104.7140	1,261,342	1,204,561	1,210,544	0	(1,762)	0	0	3.813	3.445	MON	3,827	45,930	12/07/2018	11/10/2046
36250S-AC-3	GS MORTGAGE SECURITIES TRUST G CMBS			4	1.A FM	2,059,963	111.2620	2,225,235	2,000,000	2,038,990	0	(8,899)	0	0	4.261	3.759	MON	7,102	85,220	07/18/2018	07/10/2051
36250V-AC-6	GS MORTGAGE SECURITIES TRUST G CMBS			4	1.A FM	5,853,112	106.6060	6,178,486	5,795,640	5,823,722	0	(4,998)	0	0	3.244	3.131	MON	15,668	188,011	10/14/2015	10/10/2048
36251F-AV-8	GS MORTGAGE SECURITIES TRUST G CMBS			4	1.A FM	5,958,506	106.9040	6,307,350	5,900,000	5,922,708	0	(6,582)	0	0	3.136	3.028	MON	15,419	185,024	02/13/2015	02/10/2048
36251P-AC-8	GS MORTGAGE SECURITIES TRUST G CMBS			4	1.A FM	3,029,781	106.7280	3,201,829	3,000,000	3,016,637	0	(3,238)	0	0	2.592	2.481	MON	6,480	77,760	09/22/2016	10/10/2049
36252A-AB-2	GS MORTGAGE SECURITIES TRUST G CMBS			4	1.A FM	3,029,823	107.8870	3,236,619	3,000,000	3,014,359	0	(3,253)	0	0	3.470	3.364	MON	8,675	104,100	11/16/2015	11/10/2048
36252R-AJ-8	GS MORTGAGE SECURITIES TRUST CMBS			4	1.A FM	46,084,776	103.9710	47,371,213	45,562,123	45,724,908	0	(69,143)	0	0	3.801	3.662	MON	144,318	1,731,816	04/01/2016	01/10/2047
36252W-AW-8	GS MORTGAGE SECURITIES TRUST CMBS			4	1.A FM	31,919,917	105.4540	33,329,622	31,605,762	31,645,326	0	(39,004)	0	0	3.721	3.580	MON	98,004	1,176,050	03/27/2014	04/10/2047
36252W-AY-4	GS MORTGAGE SECURITIES TRUST CMBS			4	1.A FM	1,664,415	104.9650	1,738,161	1,655,941	1,660,385	0	(1,402)	0	0	3.655	3.453	MON	5,044	60,525	12/07/2018	04/10/2047
36253B-AT-0	GS MORTGAGE SECURITIES TRUST G CMBS			4	1.A FM	18,684,760	106.8120	19,760,144	18,500,000	18,548,508	0	(22,945)	0	0	3.587	3.473	MON	55,300	663,595	06/05/2014	06/10/2047
36254K-AK-8	GS MORTGAGE SECURITIES TRUST G CMBS			4	1.A FM	40,399,088	112.2480	44,899,000	40,000,000	40,272,323	0	(42,419)	0	0	3.205	3.093	MON	106,833	1,282,000	11/14/2017	11/10/2050
36257H-BN-5	GS MORTGAGE SECURITIES TRUST G CMBS			4	1.A FM	16,664,654	109.6790	18,097,071	16,500,000	16,640,793	0	(16,312)	0	0	2.904	2.794	MON	39,930	479,160	06/26/2019	07/10/2052
36257U-AK-3	GS MORTGAGE SECURITIES TRUST G CMBS			4	1.A FM	13,533,960	108.8750	14,589,258	13,400,000	13,517,554	0	(13,056)	0	0	2.749	2.639	MON	30,695	368,339	09/16/2019	09/01/2052
36258Y-BF-4	GS MORTGAGE SECURITIES TRUST G CMBS			4	1.A FM	8,786,948	107.4900	9,351,663	8,700,000	8,779,003	0	(7,945)	0	0	2.658	2.546	MON	19,273	212,007	01/10/2020	02/13/2053
36261P-AS-1	GS MORTGAGE SECURITIES TRUST G CMBS			4	1.A FM	17,877,000	110.0580	19,480,243	17,700,000	17,858,328	0	(16,323)	0	0	2.794	2.691	MON	28,848	494,538	10/30/2019	11/10/2052
36264K-AU-4	GS MORTGAGE SECURITIES TRUST G CMBS			4	1.A FM	3,762,135	100.8900	3,758,157	3,725,000	3,762,112	0	(23)	0	0	1.721	1.602	MON	356	0	12/17/2020	12/10/2053
41660B-AA-1	Hartford Healthcare CTL				1.F	14,458,382	103.0820	14,903,976	14,458,382	14,458,382	0	0	0	0	2.970	2.970	MON	19,085	56,062	10/28/2020	10/15/2030
41660B-AB-9	Hartford Healthcare CTL				1.F	10,142,680	103.0820	10,455,267	10,142,680	10,142,680	0	0	0	0	2.970	2.970	MON	13,388	39,328	10/28/2020	10/15/2030
42210#-AA-2	HD Calif DFDC Landlord LLC Credit Tenant				1.C	20,216,818	108.9930	22,034,998	20,216,818	20,216,818	0	0	0	0	3.570	3.596	MON	2,005	721,740	09/03/2013	04/30/2034
42670*-AA-9	Henry Ford Hlth Sys Royal Oak CTL				1.G	21,996,915	122.0470	26,846,664	21,996,915	21,996,915	0	0	0	0	4.830	4.878	MON	47,220	970,941	03/16/2020	03/15/2047
42670*-AB-7	Henry Ford Hlth Sys Royal Oak CTL				1.F	1,146,080	104.4700	1,197,313	1,146,080	1,146,080	0	0	0	0	3.500	3.525	MON	1,783	27,299	04/10/2020	03/15/2047
42670B-AA-7	Henry Ford Health System CTL				1.F	1,555,863	103.1760	1,605,279	1,555,863	1,555,863	0	0	0	0	3.256	3.278	MON	2,252	50,659	12/12/2019	09/30/2044
000000-00-0	SPE Ctrl by Hillwood Inv. Prps CTL				1.F	24,116,995	108.9750	26,281,557	24,116,995	24,116,995	0	0	0	0	3.366	3.389	MON	47,354	20,294	12/01/2020	10/10/2042
443010-AA-0	Howe Street Landlord, LLC Credit Tenant				1.D	7,551,959	115.4160	8,716,141	7,551,959	7,551,959	0	0	0	0	3.750	3.779	MON	4,720	283,198	01/17/2013	01/25/2038
44560#-AA-4	Hunt Dallas Office, L.P. CREDIT TENNANT				4.C	5,984,301	96.2940	5,762,528	5,984,301	5,984,301	0	0	0	0	6.390	6.475	MON	31,866	382,397	05/12/2006	11/01/2027
44560#-AB-2	Hunt Dallas Office, L.P. CREDIT TENNANT				4.C	9,118,936	96.2940	8,780,996	9,118,936	9,118,936	0	0	0	0	6.390	6.474	MON	48,558	582,700	09/01/2006	11/01/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
44560#-AC-0	Hunt Dallas Office, L.P. Credit Tenant L				4.C	13,108,470	96.2940	12,622,682	13,108,470	13,108,470	0	0	0	0	6.390	6.474	MON	69,803	837,631	03/01/2007	11/01/2027
44560#-AD-8	Hunt Dallas Office, L.P. Credit Tenant L				4.C	11,683,637	96.2940	11,250,652	11,683,637	11,683,637	0	0	0	0	6.390	6.474	MON	62,215	746,585	08/31/2007	11/01/2027
449548-AA-0	IFF Hazlet,NJ CTL Pass-Through Credit-Te				2.B	8,899,114	114.9980	10,233,770	8,899,114	8,899,114	0	0	0	0	4.250	4.287	MON	16,809	378,212	09/09/2014	06/15/2034
46590J-AU-1	JPMBB COMMERCIAL MORTGAGE SECU CMBS		4		1.A FM	9,009,375	100.5630	8,796,261	8,747,000	8,832,193	0	14,043	0	0	3.419	2.769	MON	24,920	299,042	10/19/2015	11/15/2048
46590K-AC-8	JP MORGAN CHASE COMMERCIAL MOR CMBS		4		1.A FM	10,299,990	107.6730	10,767,346	10,000,000	10,188,265	0	60,561	0	0	3.803	3.367	MON	31,691	380,290	12/15/2015	01/15/2049
46590K-AD-6	JP MORGAN CHASE COMMERCIAL MOR CMBS		4		1.A FM	7,461,473	111.5980	8,180,106	7,330,000	7,395,411	0	(14,411)	0	0	3.650	3.439	MON	22,294	267,530	04/01/2016	01/15/2049
46590M-AQ-3	JPMORGAN CHASE COMMERCIAL MORT CMBS		4		1.A FM	8,897,353	106.5120	9,463,715	8,885,152	8,880,213	0	(1,550)	0	0	2.559	2.559	MON	18,947	227,362	03/08/2018	08/15/2049
46590R-AD-1	JPMORGAN CHASE COMMERCIAL MORT CMBS		4		1.A FM	10,743,314	106.3720	10,911,599	10,258,000	10,724,463	0	(8,458)	0	0	2.627	1.709	MON	22,452	78,795	12/03/2020	08/15/2049
46591E-AS-6	JPMORGAN CHASE COMMERCIAL MORT CMBS		4		1.A FM	8,584,963	111.7540	9,499,083	8,500,000	8,571,708	0	(8,841)	0	0	3.123	3.008	MON	22,124	265,489	06/12/2019	06/13/2052
465968-AC-9	JP MORGAN CHASE COMMERCIAL MOR CMBS		4		1.A FM	1,029,999	106.5450	1,065,446	1,000,000	1,015,087	0	(4,541)	0	0	3.379	2.887	MON	2,815	33,785	07/21/2017	09/15/2050
46634S-AD-7	JP MORGAN CHASE COMMERCIAL MOR CMBS		4		1.A FM	10,261,011	101.5930	10,260,886	10,100,041	10,166,169	0	(75,818)	0	0	3.144	2.021	MON	26,465	329,621	09/24/2019	05/15/2045
46639N-AP-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS		4		1.A FM	7,608,807	104.8060	7,895,540	7,533,517	7,545,910	0	(10,500)	0	0	3.363	3.233	MON	21,110	253,322	06/14/2013	07/15/2045
46639Y-AP-2	JPMCC_13-LC11 CMBS		4		1.A FM	10,148,351	104.0110	10,862,830	10,443,950	10,322,509	0	49,236	0	0	2.694	3.230	MON	23,448	281,381	09/23/2014	04/15/2046
46640U-AC-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS		4		1.A FM	10,807,038	106.1530	11,358,430	10,700,091	10,741,375	0	(19,293)	0	0	3.928	3.755	MON	35,022	420,267	12/18/2013	01/15/2047
46641B-AC-7	JP MORGAN CHASE COMMERCIAL MOR CMBS		4		1.A FM	73,495,981	107.4270	78,172,649	72,768,442	72,916,188	0	(91,000)	0	0	3.881	3.769	MON	235,357	2,824,289	11/08/2013	12/15/2046
46641J-AA-4	JPMBB COMMERCIAL MORTGAGE SECU CMBS		4		1.A FM	45,858,875	106.2350	45,783,070	43,096,061	45,503,278	0	(355,597)	0	0	3.794	1.441	MON	136,248	544,993	09/01/2020	02/15/2047
46641J-AV-8	JPMBB COMMERCIAL MORTGAGE SECU CMBS		4		1.A FM	38,846,466	106.2350	40,860,124	38,462,076	38,535,132	0	(53,706)	0	0	3.794	3.674	MON	121,598	1,459,174	02/19/2014	02/15/2047
46641W-AT-4	JPMBB COMMERCIAL MORTGAGE SECU CMBS		4		1.A FM	41,268	100.0100	40,104	40,100	40,175	0	(418)	0	0	3.046	1.995	MON	102	1,221	03/09/2016	04/15/2047
46642C-AA-8	JP MORGAN CHASE COMMERCIAL MOR CMBS		4		1.A FM	26,968,136	100.5730	27,177,809	27,023,026	26,983,281	0	9,458	0	0	3.472	3.535	MON	78,182	1,381,766	12/20/2018	07/15/2047
46642C-BG-4	JP MORGAN CHASE COMMERCIAL MOR CMBS		4		1.A FM	13,847,034	100.5730	13,520,725	13,443,723	13,447,104	0	(69,550)	0	0	3.472	2.937	MON	38,895	648,820	06/12/2014	07/15/2047
46642N-BC-9	JPMBB COMMERCIAL MORTGAGE SECU CMBS		4		1.A FM	6,704,646	107.2990	7,122,821	6,638,297	6,660,317	0	(6,934)	0	0	3.538	3.419	MON	19,571	234,856	08/06/2014	09/15/2047
46643A-BC-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS		4		1.A FM	6,912,723	101.4730	7,034,080	6,931,948	6,918,066	0	6,922	0	0	3.368	3.490	MON	19,456	233,468	12/20/2018	09/15/2047
46643A-BD-4	JPMBB COMMERCIAL MORTGAGE SECU CMBS		4		1.A FM	16,159,952	107.6790	17,228,629	16,000,000	16,046,889	0	(19,791)	0	0	3.670	3.554	MON	48,928	587,136	09/17/2014	09/15/2047
46643G-AB-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS		4		1.A FM	1,178,540	99.9500	1,131,110	1,131,681	1,132,325	0	(68)	0	0	2.940	1.508	MON	2,773	33,275	08/25/2016	11/15/2047
46643G-AD-2	JPMBB COMMERCIAL MORTGAGE SECU CMBS		4		1.A FM	15,113,816	107.4890	16,123,305	15,000,000	15,031,846	0	(14,194)	0	0	3.373	3.287	MON	42,158	505,890	03/12/2018	11/15/2047
46644U-AZ-1	JPMBB COMMERCIAL MORTGAGE SECU CMBS		4		1.A FM	1,032,900	109.4590	1,072,696	980,000	1,005,342	0	(6,886)	0	0	3.551	2.856	MON	2,900	34,798	04/01/2016	07/15/2048
46645L-AW-7	JPMBB COMMERCIAL MORTGAGE SECU CMBS		4		1.A FM	5,149,995	104.0320	5,201,617	5,000,000	5,040,182	0	(24,219)	0	0	3.515	3.013	MON	14,645	175,735	02/23/2016	03/15/2049
46645L-AX-5	JPMBB COMMERCIAL MORTGAGE SECU CMBS		4		1.A FM	10,099,940	110.8810	11,088,108	10,000,000	10,048,075	0	(11,473)	0	0	3.311	3.195	MON	27,588	331,060	02/23/2016	03/15/2049
46646R-AH-6	JPMDB COMMERCIAL MORTGAGE SECU CMBS		4		1.A FM	9,665,916	109.7030	10,312,123	9,400,000	9,621,345	0	(22,146)	0	0	2.882	2.417	MON	22,577	228,895	07/14/2020	12/15/2049
46648K-AS-5	JPMDB COMMERCIAL MORTGAGE SECU CMBS		4		1.A FM	1,009,999	106.3360	1,063,356	1,000,000	1,004,909	0	(1,687)	0	0	3.048	2.876	MON	2,540	30,477	10/13/2017	10/15/2050
46652J-AU-6	JPMDB COMMERCIAL MORTGAGE SECU CMBS		4		1.A FM	12,119,986	103.2910	12,394,876	12,000,000	12,110,591	0	(9,395)	0	0	1.806	1.639	MON	18,064	108,384	06/25/2020	05/13/2053
46652J-AV-4	JPMDB COMMERCIAL MORTGAGE SECU CMBS		4		1.A FM	2,019,990	103.3990	2,067,977	2,000,000	2,018,907	0	(1,082)	0	0	1.915	1.796	MON	3,192	19,152	06/25/2020	05/13/2053
46657*-AA-7	JPM Capital Corporation Non-Recourse LN				1.G	21,909,638	111.0230	24,076,747	21,686,322	21,836,364	0	(37,779)	0	0	6.720	6.364	MS	425,052	1,457,321	11/01/2017	03/16/2027
48129R-AW-5	JP MORGAN CHASE COMMERCIAL MOR CMBS		4		1.A FM	14,139,902	110.1050	15,414,725	14,000,000	14,123,903	0	(14,600)	0	0	2.795	2.678	MON	32,604	391,244	11/14/2019	11/13/2052
48262*-AA-0	Veyron/KDP I Partners, LLC CTL				2.B	16,397,552	109.5750	17,967,576	16,397,552	16,397,552	0	0	0	0	3.720	3.748	MON	27,111	596,434	01/06/2020	12/31/2034
49840#-AA-5	Klamath Falls Hldgs LLC CTL				1.B	11,615,329	102.4400	11,782,915	11,502,313	11,614,901	0	(428)	0	0	2.980	2.907	MON	5,713	14,282	12/10/2020	02/25/2042
54910T-AA-0	LSTAR COMMERCIAL MORTGAGE TRUS CMBS		4		1.G	0	0.0000	0	0	0	0	0	0	0	2.417	0.000	MON	0	28,472	03/01/2020	03/10/2050
54910T-AC-6	LSTAR COMMERCIAL MORTGAGE TRUS CMBS		4		1.A FM	8,134,661	101.3070	8,203,190	8,097,337	8,112,401	0	(22,260)	0	0	2.776	2.464	MON	18,732	206,825	01/21/2020	03/10/2050
58944#-AA-1	Mercy Health CTL Pass-Thru TR CTL				1.D	3,158,025	117.5860	3,713,397	3,158,025	3,158,025	0	0	0	0	4.425	4.465	MON	6,211	139,743	08/28/2019	09/15/2039
58944#-AB-9	Mercy Health CTL Pass-Thru TR CTL				1.D	3,671,891	117.6000	4,318,146	3,671,891	3,671,891	0	0	0	0	4.425	4.465	MON	7,221	162,481	11/26/2019	11/15/2039
61690A-AD-6	MORGAN STANLEY BAML TRUST MSBA CMBS		4		1.A FM	1,009,984	108.3680	1,083,678	1,000,000	1,004,195	0	(1,213)	0	0	3.473	3.354	MON	2,894	34,730	11/19/2015	12/15/2047
61690F-AL-7	MORGAN STANLEY BAML TRUST CMBS		4		1.A FM	17,927,244	106.1210	19,550,670	18,423,000	18,094,118	0	64,057	0	0	3.046	3.503	MON	46,764	561,165	11/30/2018	04/15/2048
61690G-AC-5	MORGAN STANLEY BAML TRUST MSBA CMBS		4		1.A FM	40,193,405	104.4520	41,416,657	39,651,298	39,977,652	0	(110,652)	0	0	3.581	2.965	MON	118,326	1,572,884	02/22/2019	02/15/2047
61690K-AC-6	MORGAN STANLEY BAML TRUST MSBA CMBS		4		1.A FM	7,519,738	101.7580	7,791,656	7,657,026	7,584,122	0	31,139	0	0	2.469	3.324	MON	15,754	205,824	11/29/2018	02/15/2046
61690V-AY-4	MORGAN STANLEY BAML TRUST MSBA CMBS		4		1.A FM	1,114,223	108.9110	1,176,242	1,080,000	1,096,585	0	(3,919)	0	0	3.252	2.853	MON	2,927	35,122	04/01/2016	10/15/2048
61690Y-BT-8	MORGAN STANLEY CAPITAL I TRUST CMBS		4		1.A FM	6,968,702	108.0760	7,457,231	6,900,000	6,938,896	0	(7,556)	0	0	2.791	2.677	MON	16,048	192,579	11/04/2016	11/15/2049
61691A-BK-8	MORGAN STANLEY CAPITAL I TRUST CMBS		4		1.A FM	2,019,981	108.1790	2,163,586	2,000,000	2,009,123	0	(2,302)	0	0	3.540	3.427	MON	5,900	70,800	12/02/2015	12/15/2048
61691E-AZ-8	MORGAN STANLEY CAPITAL I TRUST CMBS		4		1.A FM	31,764,217	107.1630	33,702,726	31,450,000	31,630,685	0	(34,473)	0	0	3.337	3.224	MON	87,457	1,049,487	11/22/2016	12/15/2049
61692B-BJ-8	MORGAN STANLEY CAP CMBS		4		1.A FM	8,786,916	102.0000	8,873,987	8,700,000	8,783,526	0	(3,390)	0	0	1.790	1.673	MON	12,978	64,888	07/23/2020	07/15/2053
61760R-BB-7	MORGAN STANLEY CAPITAL I TRUST CMBS		4		1.A FM	51,134,518	100.4010	50,462,149	50,260,474	50,412,436	0	(462,922)	0	0	4.118	3.120	MON	172,477	2,069,726	11/25/2019	07/15/2049
61761D-AD-4	MORGAN STANLEY BAML TRUST MSBA CMBS		4		1.A FM	21,713,388	102.9780	21,805,808	21,175,220	21,592,394	0	(112,834)	0	0	2.858	1.504	MON	50,432	287,470	08/17/2020	11/15/2045
61761Q-AD-5	MORGAN STANLEY BAML TRUST MSBA CMBS		4		1.A FM	16,202,388	103.6550	16,799,240	16,206,926	16,187,545	0	112	0	0	2.863	2.882	MON	38,667	464,004	06/18/2014	12/15/2048
61762D-AV-3	MSBAM_13-C9 CMBS		4		1.A FM	17,740,730	104.1320	18,291,126	17,565,379	17,595,519	0	(21,960)	0	0	2.834	2.714	MON	41,484	501,322	04/15/2013	05/15/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61762M-BV-2	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1.A FM	6,392,794	106.2520	6,725,400	6,329,691	6,339,035	0	(8,186)	0	0	3.967	3.849	MON	20,923	274,547	06/24/2013	07/15/2046
61762T-AD-8	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1.A FM	19,356,998	106.3190	20,377,518	19,166,468	19,197,578	0	(24,827)	0	0	3.960	3.846	MON	63,249	758,992	08/01/2013	08/15/2046
61762X-AT-4	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1.A FM	42,778,554	106.1570	44,963,458	42,355,810	42,450,251	0	(56,402)	0	0	3.973	3.840	MON	140,233	1,682,796	10/10/2013	10/15/2046
61763B-AT-1	MSBAM_13-C13 CMBS			4	1.A FM	63,945,126	107.1190	67,820,444	63,313,084	63,460,852	0	(72,588)	0	0	3.766	3.646	MON	198,698	2,843,531	11/26/2013	11/15/2046
61763K-AY-0	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1.A FM	6,484,764	104.9380	6,685,097	6,370,542	6,442,078	0	(23,043)	0	0	3.654	2.948	MON	19,398	369,926	03/11/2019	04/15/2047
61763K-AZ-7	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1.A FM	39,414,285	107.8910	42,103,933	39,024,462	39,132,893	0	(50,387)	0	0	3.773	3.649	MON	122,699	2,016,722	03/26/2014	04/15/2047
61763M-AD-2	MSBAM_C16 CMBS			4	1.A FM	3,262,780	100.5650	3,166,192	3,148,405	3,153,561	0	(27,743)	0	0	3.592	2.746	MON	9,424	113,091	12/10/2015	06/15/2047
61763U-AX-0	MORGAN STANLEY BAML TRUST CMBS			4	1.A FM	10,719,019	101.0100	10,817,187	10,708,980	10,701,891	0	(7,490)	0	0	3.530	3.417	MON	31,502	378,027	12/20/2018	08/15/2047
61763X-AD-8	MORGAN STANLEY BAML TRUST CMBS			4	1.A FM	47,426,074	105.2750	49,436,007	46,958,852	47,122,033	0	(51,069)	0	0	3.646	3.521	MON	142,677	1,802,587	09/18/2014	10/15/2047
61764P-BS-0	MORGAN STANLEY BAML TRUST CMBS			4	1.A FM	13,553,714	105.1710	13,538,490	12,872,860	13,490,332	0	(63,382)	0	0	3.326	0.631	MON	35,679	107,038	09/09/2020	12/15/2047
61765L-AS-9	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1.A FM	16,244,620	106.3640	16,630,665	15,635,684	16,134,397	0	(110,223)	0	0	3.479	1.926	MON	45,330	362,644	04/28/2020	05/15/2048
61766C-AB-5	MORGAN STANLEY CAPITAL I TRUST CMBS			4	1.A FM	1,802,707	103.5120	1,866,076	1,802,760	1,801,557	0	(139)	0	0	2.982	2.973	MON	4,480	53,758	02/19/2016	03/15/2049
61766R-AY-2	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1.A FM	10,651,984	108.0050	11,232,538	10,400,000	10,607,632	0	(21,515)	0	0	2.840	2.437	MON	24,613	237,377	07/14/2020	11/15/2049
61767C-AT-5	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1.A FM	2,524,953	109.4610	2,736,521	2,500,000	2,512,937	0	(3,505)	0	0	3.295	3.155	MON	6,865	82,375	05/04/2017	05/15/2050
61767C-AU-2	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1.A FM	10,099,634	112.4160	11,241,642	10,000,000	10,061,341	0	(10,994)	0	0	3.337	3.223	MON	27,808	333,700	05/04/2017	05/15/2050
61767E-AD-6	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1.A FM	1,994,922	110.1370	2,202,735	2,000,000	1,995,590	0	235	0	0	3.276	3.314	MON	5,460	65,520	01/19/2018	11/15/2052
61767F-AZ-4	MORGAN STANLEY CAPITAL I TRUST CMBS			4	1.A FM	3,684,598	106.1490	3,715,212	3,500,000	3,669,008	0	(15,590)	0	0	2.531	1.565	MON	7,382	36,910	06/30/2020	08/15/2049
61767Y-AV-2	MORGAN STANLEY CAPITAL I TRUST CMBS			4	1.A FM	9,921,781	107.0820	9,905,043	9,250,000	9,830,084	0	(91,697)	0	0	3.997	1.249	MON	30,810	123,241	08/13/2020	07/15/2051
61769J-AZ-4	MORGAN STANLEY CAPITAL I TRUST CMBS			4	1.A FM	26,764,393	111.1870	29,464,531	26,500,000	26,723,060	0	(27,159)	0	0	3.158	3.044	MON	69,739	836,870	06/05/2019	06/15/2052
61771M-AV-2	MORGAN STANLEY CAPITAL I TRUST CMBS			4	1.A FM	9,089,757	108.6620	9,779,595	9,000,000	9,076,781	0	(9,107)	0	0	3.005	2.891	MON	22,538	270,450	07/15/2019	07/15/2052
628788-AA-5	NB (Brighton MA) CTL Pass-Thru Credit-Te				2.C	14,854,965	117.8780	17,510,689	14,854,965	14,854,965	0	0	0	0	5.360	5.420	MON	35,388	796,226	10/04/2013	09/15/2037
62879*-AA-6	NBCU (MIAMI, FL) CTL CTL				1.C	34,350,578	116.8400	40,101,016	34,321,365	34,344,342	0	(1,181)	0	0	4.238	4.267	MON	4,040	1,454,541	05/01/2017	01/31/2038
63681#-AA-8	National Logistics 1 CTL				1.D FE	1,930,373	102.0690	1,970,313	1,930,373	1,930,373	0	0	0	0	2.654	2.668	MON	1,281	0	12/22/2020	10/10/2042
65442@-AA-5	9 CVS CTLs Funding Trust 2010A Pass-Thru				2.A	7,535,864	126.9670	9,568,071	7,535,864	7,535,864	0	0	0	0	6.830	6.927	MON	30,024	514,699	09/23/2010	10/10/2032
68340*-AA-4	CVS Caremark Corporation Credit-Tenant L				2.B	12,050,328	123.8780	14,957,312	12,050,328	12,050,328	0	0	0	0	6.400	6.294	MON	43,681	748,823	12/22/2010	01/10/2033
70556#-AA-5	PEF St. Petersburg Fl, LLC. Credit-Tenna				2.A	12,062,580	112.4520	13,519,075	12,022,063	12,038,636	0	(2,475)	0	0	5.270	5.280	MON	28,158	633,563	06/09/2010	04/15/2027
73020@-AA-9	PNNL BSF/CSF Lease Finance Tr Certificat				1.A	9,460,580	130.5460	11,707,750	8,968,299	9,377,014	0	(27,637)	0	0	6.500	5.797	MON	25,908	582,939	12/18/2017	11/15/2034
74340U-AA-5	Project Bluejay Bodurant IA SR CTL				1.F FE	20,856,775	109.1140	22,757,581	20,856,775	20,856,775	0	0	0	0	3.327	3.350	MON	40,478	448,724	07/10/2020	01/10/2041
74352*-AA-7	Project Bluejay (Bondurant IA) CTL				1.F	18,741,646	109.1140	20,449,689	18,741,646	18,741,646	0	0	0	0	3.327	3.350	MON	36,373	446,078	07/10/2020	01/10/2041
750731-AA-9	Raiders Football Club CTL				2.A	1,194,895	108.5300	1,296,823	1,194,895	1,194,895	0	0	0	0	3.744	3.773	MON	2,610	36,038	02/20/2020	02/10/2049
78419C-AC-8	SG COMMERCIAL MORTGAGE SECURIT CMBS			4	1.A FM	12,624,434	106.1650	13,270,608	12,500,000	12,565,405	0	(13,882)	0	0	2.779	2.665	MON	28,948	347,375	07/01/2016	10/10/2048
90268T-AC-8	UBS-CITIGROUP COMMERCIAL MORTG CMBS			4	1.A FM	9,977,725	101.3230	9,923,688	9,794,086	9,839,135	0	(79,764)	0	0	3.595	2.769	MON	29,341	352,097	03/27/2019	01/10/2045
90270Y-BE-8	UBS-BARCLAYS COMMERCIAL MORTGA CMBS			4	1.A FM	5,946,897	102.4650	6,043,388	5,897,977	5,908,514	0	(3,760)	0	0	2.920	2.795	MON	14,354	250,600	04/07/2017	03/10/2046
90270Y-BG-3	UBS-BARCLAYS COMMERCIAL MORTGA CMBS			4	1.A FM	2,116,581	102.2650	2,192,963	2,144,391	2,129,043	0	5,520	0	0	2.687	3.302	MON	4,802	59,281	12/11/2018	03/10/2046
90272*-AA-0	Mesirow Realty Sale-Leaseback Credit-Ten				1.C	13,446,839	110.9350	14,966,854	13,491,528	13,458,192	0	2,431	0	0	3.500	3.565	MON	20,987	472,204	04/01/2016	05/15/2033
90276T-AF-1	UBS COMMERCIAL MORTGAGE TRUST CMBS			4	1.A FM	16,158,707	110.4560	17,672,930	16,000,000	16,106,729	0	(17,171)	0	0	3.212	3.098	MON	42,827	513,920	11/01/2017	11/15/2050
90276V-AB-5	UBS COMMERCIAL MORTGAGE TRUST CMBS			4	1.A FM	10,275,335	104.7830	10,151,417	9,688,000	10,183,611	0	(91,724)	0	0	3.713	1.107	MON	29,976	119,905	08/13/2020	02/15/2051
90276V-AD-1	UBS COMMERCIAL MORTGAGE TRUST CMBS			4	1.A FM	3,282,407	114.5020	3,721,327	3,250,000	3,272,779	0	(3,496)	0	0	3.720	3.607	MON	10,075	120,900	02/12/2018	02/15/2051
90276X-AT-2	UBS COMMERCIAL MORTGAGE TRUST CMBS			4	1.A FM	1,029,995	112.2120	1,122,122	1,000,000	1,019,578	0	(4,432)	0	0	4.312	3.820	MON	3,594	43,120	06/28/2018	06/15/2051
90278M-AZ-0	UBS COMMERCIAL MORTGAGE TRUST CMBS			4	1.A FM	2,019,986	106.1530	2,123,063	2,000,000	2,017,512	0	(2,047)	0	0	2.669	2.553	MON	4,448	53,372	09/26/2019	10/15/2052
90349G-BE-4	UBS-BARCLAYS COMMERCIAL MORTGA CMBS			4	1.A FM	6,857,581	103.6200	7,035,511	6,789,724	6,801,712	0	(7,893)	0	0	2.971	2.860	MON	16,809	210,726	04/11/2013	04/10/2046
90353D-AY-1	UBS COMMERCIAL MORTGAGE TRUST CMBS			4	1.A FM	1,186,744	116.5670	1,369,660	1,175,000	1,183,892	0	(1,252)	0	0	4.030	3.917	MON	3,946	47,351	08/03/2018	08/15/2051
91532#-AA-0	UPENN (RADNOR PA) CTL TR CTL				1.D	14,556,652	117.2090	17,061,745	14,556,652	14,556,652	0	0	0	0	4.610	4.654	MON	29,825	664,120	04/15/2020	05/15/2040
91835*-AA-8	VA-Lafayette Lease FIN TR Credit-Tenant				1.B	7,215,073	109.5870	7,906,775	7,215,073	7,215,073	0	0	0	0	3.750	3.779	MON	12,025	270,565	10/13/2016	09/15/2036
91838*-AB-3	VA-Springfield Lease Fin Tr CTL				1.B	10,486,908	113.4150	11,893,776	10,486,908	10,486,908	0	0	0	0	3.970	4.002	MON	11,565	416,330	06/14/2018	06/21/2038
000000-00-0	Veyron OCF Clearview Fndng LLC CTL				1.G	43,701,651	106.9750	46,749,774	43,701,651	43,701,651	0	0	0	0	4.410	4.450	MON	112,423	0	12/10/2020	09/30/2045
92890F-AT-3	WFRBS_14-C20 CMBS			4	1.A FM	60,108,805	105.4620	62,764,582	59,514,140	59,645,276	0	(86,694)	0	0	3.723	3.604	MON	184,643	3,765,211	04/29/2014	05/15/2047
92890K-AZ-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	19,814,844	107.4510	21,490,112	20,000,000	19,869,315	0	27,528	0	0	3.488	3.674	MON	58,133	697,600	12/17/2018	09/15/2057
92890N-AV-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	9,738,307	101.6470	10,077,062	9,913,734	9,822,702	0	46,713	0	0	2.453	3.320	MON	20,265	243,184	12/21/2018	12/15/2045
92890P-AC-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	8,781,232	100.3960	8,643,224	8,609,144	8,607,685	0	(24,825)	0	0	2.939	2.651	MON	21,085	253,023	05/22/2013	06/15/2046
92890P-AD-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	31,901,166	105.0990	33,714,551	32,079,000	31,999,124	0	16,080	0	0	3.073	3.149	MON	82,149	985,788	08/08/2013	06/15/2046
92930R-BD-3	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	8,914,736	101.3730	9,154,429	9,030,439	8,976,495	0	27,179	0	0	2.445	3.067	MON	18,400	220,794	09/13/2018	11/15/2045
92936J-BB-9	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	48,790,471	101.2020	48,257,424	47,684,142	48,011,314	0	(626,683)	0	0	3.667	2.279	MON	145,715	1,748,578	11/22/2019	11/15/2044

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92937E-AD-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	19,972,477	104.1720	21,693,767	20,825,000	20,610,377	0	96,459	0	0	3.037	3.567	MON	52,705	632,455	08/08/2013	03/15/2045
92937E-AE-4	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	23,020,469	101.9910	23,808,946	23,344,187	23,176,632	0	73,238	0	0	2.630	3.291	MON	51,163	628,441	11/29/2018	03/15/2045
92937F-AC-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	14,816,648	102.2760	15,602,327	15,255,102	15,116,132	0	42,970	0	0	2.880	3.346	MON	36,612	501,197	08/16/2013	03/15/2048
92937U-AC-2	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	19,885,770	103.1390	21,801,702	21,138,148	20,738,341	0	154,876	0	0	2.749	3.618	MON	48,424	598,048	12/11/2018	05/15/2045
92937U-AE-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	5,011,101	102.1160	5,177,596	5,070,320	5,038,329	0	11,966	0	0	2.654	3.159	MON	11,214	142,299	09/18/2018	05/15/2045
92938C-AC-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	45,915,030	106.5700	48,449,391	45,462,407	45,579,710	0	(32,286)	0	0	3.881	3.735	MON	147,033	1,764,396	08/05/2013	08/15/2046
92938C-AE-7	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	12,916,269	104.0030	12,856,815	12,361,915	12,881,037	0	(35,232)	0	0	3.720	0.606	MON	38,322	76,644	10/20/2020	08/15/2046
92938E-AM-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	44,965,431	107.5500	47,884,127	44,522,786	44,618,544	0	(34,489)	0	0	4.136	4.012	MON	153,455	2,025,637	09/16/2013	09/15/2046
92938G-AC-2	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	54,198,661	107.3240	57,595,158	53,664,857	53,796,583	0	(46,755)	0	0	3.754	3.629	MON	167,882	2,014,579	11/01/2013	12/15/2046
92938V-AP-0	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	58,982,715	107.4840	62,770,779	58,400,000	58,535,297	0	(74,212)	0	0	3.829	3.715	MON	186,345	2,236,136	03/10/2014	03/15/2047
92938V-AR-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	14,847,090	104.5340	15,476,664	14,805,450	14,820,116	0	(10,229)	0	0	3.618	3.485	MON	44,638	535,661	11/08/2018	03/15/2047
92939F-AT-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	25,239,136	105.5980	26,388,762	24,989,862	25,054,041	0	(34,951)	0	0	3.410	3.291	MON	71,013	853,036	07/18/2014	08/15/2047
92939H-AX-3	WFRBS_14-C23 CMBS			4	1.A FM	46,969,906	109.6000	50,969,500	46,505,205	46,665,827	0	(53,430)	0	0	3.650	3.528	MON	141,453	1,743,572	03/12/2018	10/15/2057
92939K-AD-0	WF-RBS COMM MORTGAGE TRUST CMBS			4	1.A FM	16,058,221	107.4040	17,077,242	15,900,000	15,947,039	0	(19,790)	0	0	3.343	3.225	MON	44,295	531,537	10/24/2014	11/15/2047
93120#-AA-4	DH Newnan LLC Credit Tenant Lease				1.B	1,831,982	117.5020	2,152,614	1,831,982	1,831,982	0	0	0	0	5.380	5.440	MON	4,380	98,561	12/15/2011	07/15/2034
93120#-AA-6	RDGI 1539, LLC Credit-Tenant Lease				1.B	2,865,278	120.1900	3,413,955	2,840,456	2,860,188	0	(1,105)	0	0	5.520	5.476	MON	6,969	156,792	04/01/2016	10/15/2036
93145#-AA-5	SunTrust - SPE Credit-Tenant Lease				1.C	6,695,333	117.1910	7,846,350	6,695,333	6,695,333	0	0	0	0	5.110	5.164	MON	5,702	342,131	12/29/2011	12/25/2036
93146#-AA-4	Walgreen Lease-Backed Pass-Thr Credit-Te				1.B	21,260,568	118.5680	25,208,290	21,260,568	21,260,568	0	0	0	0	5.150	5.205	MON	18,249	1,094,919	04/04/2014	04/25/2039
94978#-HS-9	Wells Fargo BK Northwest, N.A. Credit Te				1.C	284,368	116.8820	289,510	247,695	272,881	0	(3,653)	0	0	6.640	3.628	MON	457	16,447	11/01/2017	09/21/2027
94988Q-AC-5	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	28,998,202	101.0600	29,307,391	29,000,000	28,957,517	0	(5,584)	0	0	3.531	3.535	MON	85,333	1,023,990	07/17/2013	07/15/2046
94988X-AR-7	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.G	0	0.0000	0	0	0	0	0	0	0	2.819	0.000	MON	0	3,755	03/01/2020	08/15/2050
94988X-AT-3	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	83,430,778	106.4860	87,967,015	82,608,902	82,831,053	0	(100,496)	0	0	3.548	3.432	MON	244,247	2,930,964	05/21/2014	08/15/2050
94989C-AW-1	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	17,030,837	107.8420	18,249,322	16,922,204	16,957,809	0	(8,087)	0	0	2.910	2.838	MON	41,036	508,431	07/13/2017	02/15/2048
94989C-AY-7	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	19,586,002	104.4830	19,995,458	19,137,468	19,514,931	0	(71,071)	0	0	2.991	1.924	MON	47,700	407,606	04/28/2020	02/15/2048
94989D-AV-1	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	1,780,151	106.7040	1,884,182	1,765,804	1,774,103	0	(2,276)	0	0	3.190	3.028	MON	4,694	56,329	01/17/2018	02/15/2048
94989T-AY-0	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	23,230,190	111.1940	25,576,145	23,001,304	23,110,330	0	(16,640)	0	0	3.572	3.450	MON	68,467	821,607	09/15/2015	09/15/2058
94989V-AC-3	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	1,455,060	108.8450	1,568,193	1,440,752	1,449,780	0	1,069	0	0	3.354	3.196	MON	4,027	154,689	09/25/2015	09/15/2057
94989W-AR-8	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	15,525,030	108.4610	16,748,791	15,442,254	15,476,627	0	(7,086)	0	0	3.427	3.366	MON	44,101	620,528	12/22/2015	11/15/2048
94989X-BB-0	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	5,538,310	111.3120	6,103,802	5,483,507	5,508,781	0	(5,982)	0	0	3.452	3.337	MON	15,774	189,291	11/19/2015	12/15/2048
94989Y-AY-9	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	2,019,952	108.4040	2,168,083	2,000,000	2,009,053	0	(2,624)	0	0	3.294	3.175	MON	5,490	65,880	02/03/2016	01/15/2059
95000A-AS-6	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	15,201,417	102.6850	15,429,605	15,026,142	15,221,359	0	19,942	0	0	4.685	3.115	MON	58,671	450,161	04/29/2020	12/15/2048
95000C-AY-9	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	4,119,876	104.9360	4,197,454	4,000,000	4,034,913	0	(18,642)	0	0	3.538	3.055	MON	11,793	141,520	02/18/2016	01/15/2059
95000F-AS-5	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	13,986,128	106.5300	14,914,224	14,000,000	13,978,821	0	986	0	0	2.674	2.698	MON	31,197	374,360	09/14/2017	07/15/2048
95000G-AX-2	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	11,402,991	105.1360	11,775,262	11,200,000	11,357,350	0	(18,947)	0	0	2.399	2.111	MON	22,391	218,309	06/30/2020	08/15/2049
95000H-BE-1	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	8,786,983	108.2310	9,416,087	8,700,000	8,747,500	0	(9,666)	0	0	2.684	2.568	MON	19,459	233,508	09/14/2016	10/15/2049
95000J-AU-2	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	80,091,176	110.6590	87,752,476	79,300,000	79,748,102	0	(88,588)	0	0	3.374	3.260	MON	222,965	2,675,582	11/22/2016	12/15/2059
95000L-AY-9	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	12,202,030	107.6300	13,003,620	12,081,792	12,138,870	0	(16,285)	0	0	3.162	3.034	MON	31,836	382,026	03/18/2016	03/15/2059
95000M-BN-0	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	23,730,754	105.6570	24,670,856	23,350,000	23,629,188	0	(35,646)	0	0	2.807	2.565	MON	54,620	597,306	07/14/2020	11/15/2059
95000X-AE-7	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	6,214,359	111.5800	7,029,519	6,300,000	6,236,353	0	7,744	0	0	3.157	3.334	MON	16,574	198,891	01/22/2018	09/15/2050
95000Y-AX-3	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	2,784,539	108.9400	3,104,781	2,850,000	2,800,980	0	6,165	0	0	3.317	3.621	MON	7,878	94,535	03/22/2018	10/15/2050
95001A-BC-9	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	26,865,548	109.7790	29,201,081	26,600,000	26,779,236	0	(28,861)	0	0	3.210	3.095	MON	71,155	853,860	11/17/2017	11/15/2050
95001G-AD-5	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	15,055,664	113.2080	16,981,137	15,000,000	15,042,235	0	(8,037)	0	0	3.330	3.284	MON	41,625	499,500	04/18/2019	12/15/2050
95001L-AT-9	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	302,985	112.7760	338,328	300,000	302,082	0	(365)	0	0	3.746	3.628	MON	937	11,238	03/12/2018	03/15/2051
95001V-AT-7	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	6,362,943	109.4510	6,895,383	6,300,000	6,353,592	0	(6,389)	0	0	3.055	2.941	MON	16,039	192,465	06/21/2019	06/15/2052
95001W-AY-4	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	2,019,964	111.2480	2,224,964	2,000,000	2,014,416	0	(3,085)	0	0	3.749	3.587	MON	6,248	74,980	02/21/2019	03/15/2052
95001X-BA-3	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	13,129,168	111.2850	14,467,055	13,000,000	13,106,781	0	(14,237)	0	0	3.466	3.349	MON	37,548	450,580	04/29/2019	05/15/2052
95002B-AD-5	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	13,129,818	108.3060	14,079,745	13,000,000	13,114,582	0	(13,290)	0	0	2.787	2.672	MON	30,193	362,310	10/22/2019	10/15/2052
95002M-AU-3	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	2,019,948	107.3380	2,146,751	2,000,000	2,015,880	0	(2,995)	0	0	2.631	2.470	MON	4,385	52,620	08/05/2019	08/15/2052
95002U-AD-3	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	2,019,974	102.1370	2,042,750	2,000,000	2,019,884	0	(90)	0	0	1.810	1.691	MON	3,017	0	12/03/2020	07/15/2053
95002X-BC-8	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1.A FM	9,594,478	101.9280	9,683,174	9,500,000	9,600,042	0	5,565	0	0	1.864	1.737	MON	14,757	59,027	08/19/2020	08/15/2053
96221Q-AD-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	42,490,901	106.9560	44,999,746	42,073,115	42,173,138	0	(48,236)	0	0	3.896	3.785	MON	136,597	1,639,168	12/17/2013	12/15/2046
96221T-AD-9	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1.A FM	54,186,967	106.8420	57,232,570	53,567,408	53,731,773	0	(70,729)	0	0	3.766	3.627	MON	168,112	2,017,349	04/01/2016	03/15/2047
96928#-AB-9	William Blair Pass Through CTL Credit Te				1.B	1,551,915	115.9320	1,799,173	1,551,915	1,551,915	0	0	0	0	6.073	6.150	MON	4,189	94,248	12/22/2004	10/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
96928#-AG-8	William Blair Pass Through CTL Walgreens				1.B	1,362,274	116.6940	1,589,698	1,362,274	1,362,274	0	0	0	0	5.760	5.829	MON	3,487	78,467	12/21/2005	07/15/2031
96928#-AG-8	William Blair Pass Through CTL Walgreens				1.B	3,518,296	116.0130	4,081,695	3,518,296	3,518,296	0	0	0	0	5.736	5.804	MON	8,969	201,809	11/18/2005	08/15/2031
96928#-AJ-2	William Blair Pass Through CTL Walgreens				1.B	1,746,415	114.5520	2,000,561	1,746,415	1,746,415	0	0	0	0	6.150	6.228	MON	4,774	107,405	12/22/2006	03/15/2030
96928#-AJ-2	William Blair Pass Through CTL Walgreens				1.B	608,611	117.9340	717,757	608,611	608,611	0	0	0	0	6.150	6.228	MON	1,664	37,430	01/26/2007	12/15/2030
96928*-AD-9	William Blair CTL P-Thrgh Tr Credit-Tenn				4.A	453,384	92.0960	380,476	413,131	433,886	0	(4,129)	0	0	6.570	4.583	MON	1,206	27,143	04/01/2016	12/15/2025
96928*-BA-4	William Blair CTL P-Thrgh Tr Credit Tena				1.C	17,500,478	111.5090	19,307,376	17,314,682	17,381,149	0	(8,895)	0	0	5.730	5.685	MON	44,095	992,131	12/14/2006	04/15/2028
96928*-BV-8	HC SL Vintage I, LLC Credit-Tenant Lease				2.A	57,294,351	129.2690	73,560,655	57,294,351	57,294,351	0	0	0	0	7.450	7.598	MON	190,514	4,286,576	07/17/2009	07/15/2036
96928*-FV-4	William Blair CTL P-Thrgh Tr Credit-Tena				1.C	4,395,335	119.1390	5,236,580	4,395,335	4,395,335	0	0	0	0	4.090	4.125	MON	7,990	179,769	09/30/2014	09/15/2044
98984*-AA-2	SFG - Schaumburg I Credit Tenant Lease				1.B	46,678,203	131.2710	60,970,260	46,445,973	46,613,804	0	(10,114)	0	0	4.918	4.924	MON	101,521	2,284,213	09/02/2014	11/15/2037
45779B-AB-5	Institutional Mortgage Sec.CDN CORP FORE		A	4	1.A FM	39,275	100.2740	30,734	30,650	30,607	0	(7)	0	538	4.697	4.725	MON	120	1,367	01/27/2011	02/12/2021
75585R-MA-0	REAL ESTATE ASSET LIQUIDITY TR CORP		A		1.A FM	27,944	102.5630	26,943	26,270	26,257	0	(2)	0	461	2.356	2.353	MON	52	768	05/13/2015	05/12/2050
75585R-MB-8	REAL ESTATE ASSET LIQUIDITY TR CORP		A		1.A FM	58,443	105.8470	58,158	54,945	54,915	0	(5)	0	964	3.239	3.250	MON	148	1,690	05/13/2015	05/12/2025
75585R-NS-0	REAL ESTATE ASSET LIQUIDITY TR		A		1.A FM	60,531	102.8350	64,575	62,794	62,763	0	(7)	0	1,101	2.588	2.589	MON	135	1,543	09/16/2016	09/12/2051
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						5,621,963,100	XXX	6,024,127,208	5,573,371,399	5,600,267,349	0	(7,577,491)	0	3,064	XXX	XXX	XXX	15,376,834	196,760,986	XXX	XXX
001306-AB-5	AHS HOSPITAL CORP CORPORATE				1.D FE	4,230,405	136.1920	4,766,708	3,500,000	4,177,756	0	(16,525)	0	0	5.024	3.802	JJ	87,920	175,840	08/23/2017	07/01/2045
00217E-AB-4	ARI FLEET LEASE TRUST ASSET BACKED			4	1.A FE	80,276	100.0810	80,353	80,288	80,285	0	3	0	0	2.550	2.570	MON	91	2,047	02/13/2018	10/15/2026
00217T-AB-1	ARI FLEET LEASE TRUST ASSET BACKED			4	1.A FE	8,663,967	100.9490	8,746,935	8,664,709	8,664,237	0	269	0	0	1.770	1.780	MON	6,816	122,692	02/18/2020	08/15/2028
007589-AA-2	ADVOCATE HEALTH AND HOSPITALS CORPORATE			2	1.C FE	750,000	114.8450	861,340	750,000	750,000	0	0	0	0	3.829	3.829	FA	10,849	28,718	08/07/2018	08/15/2028
007589-AB-0	ADVOCATE HEALTH AND HOSPITALS CORPORATE			2	1.C FE	12,631,541	130.0600	16,119,694	12,394,000	12,625,654	0	(4,584)	0	0	4.272	4.156	FA	200,023	529,472	01/04/2019	08/15/2048
007589-AE-4	ADVOCATE HEALTH AND HOSPITALS CORPORATE			2	1.C FE	28,005,000	107.8930	30,215,338	28,005,000	28,005,000	0	0	0	0	3.008	3.008	JD	37,440	514,794	04/28/2020	06/15/2050
01959L-AA-0	Allina Health System CORPORATE			2	1.D FE	20,145,120	124.6260	25,034,962	20,088,000	20,136,991	0	(1,375)	0	0	4.805	4.786	MN	123,335	965,228	04/01/2016	11/15/2045
01959L-AB-8	Allina Health System CORPORATE				1.D FE	1,455,000	120.1100	1,747,602	1,455,000	1,455,000	0	0	0	0	4.430	4.430	AO	13,607	64,457	03/30/2017	04/15/2047
01959L-AC-6	Allina Health System CORPORATE				1.D FE	20,117,054	113.7600	22,439,182	19,725,000	20,108,321	0	(8,538)	0	0	3.887	3.769	AO	161,861	766,711	12/19/2019	04/15/2049
02005A-GP-7	ALLY MASTER OWNER TRUST ASSET BACKED			4	1.A FE	33,495,568	100.0890	33,529,956	33,500,000	33,497,385	0	(972)	0	0	2.700	2.717	MON	40,200	904,500	02/06/2018	01/17/2023
02005A-GU-6	ALLY MASTER OWNER TRUST ASSET BACKED			4	1.A FE	18,099,832	101.1070	18,300,407	18,100,000	18,097,091	0	(2,806)	0	0	3.290	3.307	MON	26,466	595,490	05/22/2018	05/15/2023
02005A-HE-1	ALLY MASTER OWNER TRUST ASSET BACKED			4	1.A FE	15,397,795	101.2640	15,594,707	15,400,000	15,399,563	0	770	0	0	3.300	3.328	MON	22,587	508,200	08/07/2018	07/17/2023
02007J-AC-1	ALLY AUTO ASSET BACKED			4	1.A FE	16,200,732	101.0190	16,366,909	16,201,840	16,201,229	0	331	0	0	3.000	3.020	MON	21,602	486,055	06/19/2018	01/17/2023
02008Q-AC-4	ALLY AUTO ASSET BACKED			4	1.A FE	12,413,961	101.5240	12,604,263	12,415,000	12,414,416	0	295	0	0	2.230	2.243	MON	12,305	276,855	06/04/2019	01/16/2024
02582J-JF-8	AMERICAN EXPRESS CREDIT ACCOUN ASSET BAC			4	1.A FE	25,296,165	101.5290	25,686,875	25,300,000	25,299,258	0	1,316	0	0	3.060	3.085	MON	34,408	774,180	07/16/2018	02/15/2024
02582J-JH-4	AMERICAN EXPRESS CREDIT ACCOUN ASSET BAC			4	1.A FE	24,796,647	102.0630	25,311,582	24,800,000	24,799,150	0	1,151	0	0	3.180	3.206	MON	35,051	788,640	09/17/2018	04/15/2024
02587A-AN-4	AMERICAN EXPRESS CARDS ASSET BACKED			4	1.A FE	22,198,699	103.1290	22,894,560	22,200,000	22,199,404	0	444	0	0	2.670	2.687	MON	26,344	592,740	04/22/2019	11/15/2024
02588Q-AB-4	AMERICAN EXPRESS CARDS ASSET BACKED			4	1.A FE	18,846,875	103.1800	19,088,307	18,500,000	18,653,854	0	(124,609)	0	0	2.870	2.180	MON	23,598	530,950	06/06/2019	10/15/2024
04033B-AB-4	ARI FLEET LEASE TRUST ASSET BACKED			4	1.A FE	2,350,181	100.7920	2,368,865	2,350,243	2,350,158	0	1	0	0	3.220	3.240	MON	3,363	75,678	09/18/2018	08/16/2027
041150-DJ-9	ARKANSAS STUDENT LOAN AUTHORIT CORP			4	1.A FE	2,457,176	100.4170	2,483,429	2,473,116	2,464,075	0	(3,683)	0	0	1.107	1.197	FMAN	2,813	49,023	09/02/2010	11/25/2043
04351L-AA-8	ASCENSION HEALTH ALLIANCE CORPORATE				1.B FE	33,135,112	148.6370	49,023,451	32,982,000	33,128,375	0	(2,362)	0	0	4.847	4.818	MN	204,270	1,598,638	08/30/2018	11/15/2053
04351L-AB-6	ASCENSION HEALTH ALLIANCE CORPORATE				1.B FE	54,887,859	128.0620	68,666,853	53,620,000	54,773,566	0	(26,470)	0	0	3.945	3.812	MN	270,289	2,115,309	07/27/2016	11/15/2046
04352E-AA-3	ASCENSION HEALTH CORPORATE			2	1.B FE	1,503,675	108.9620	1,634,434	1,500,000	1,503,245	0	(333)	0	0	2.532	2.504	MN	4,853	37,980	10/17/2019	11/15/2029
05377R-DL-5	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC			4	1.A FE	10,496,287	106.7720	11,211,018	10,500,000	10,497,206	0	559	0	0	3.350	3.380	MON	10,748	351,636	04/16/2019	09/22/2025
05377R-DQ-4	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC			4	1.A FE	47,383,772	104.2590	49,314,502	47,300,000	47,363,629	0	(15,277)	0	0	2.360	2.335	MON	34,109	1,116,280	09/04/2019	03/20/2026
05522R-DA-3	BANK OF AMERICA CREDIT CARD TR ASSET BAC			4	1.A FE	16,197,713	101.5290	16,447,645	16,200,000	16,199,567	0	765	0	0	3.100	3.125	MON	22,320	502,200	08/09/2018	12/15/2023
05564U-AM-2	BMW FLOORPLAN MASTER OWNER TRU ASSET BAC			4	1.A FE	9,997,723	101.0490	10,104,923	10,000,000	9,998,172	0	184	0	0	3.150	3.173	MON	14,000	315,000	06/06/2018	05/15/2023
055778-AN-0	BTMU Capital Corp Equipment Note				1.D	1,740,092	107.4000	1,679,347	1,563,636	1,627,434	0	(14,991)	0	0	4.830	2.737	AO	15,944	75,524	01/01/2013	10/15/2024
064229-AC-1	BANK OF THE WEST AUTO TRUST BW ASSET BAC			4	1.A FE	458,378	100.4150	460,348	458,444	458,426	0	11	0	0	2.110	2.124	MON	430	9,673	10/03/2017	01/15/2023
065603-AC-6	BOTW_AUTO ASSET BACKED			4	1.A FE	4,033,867	100.8080	4,066,856	4,034,263	4,034,033	0	34	0	0	3.430	3.458	MON	6,150	138,375	10/31/2018	12/15/2022
072722-AE-1	BAYCARE HEALTH SYSTEM CORPORATE			2	1.C FE	63,093,787	125.2280	69,745,731	55,695,000	63,003,156	0	(90,631)	0	0	3.831	3.133	MN	272,636	1,238,717	11/10/2020	11/15/2050
072863-AF-0	BAYLOR SCOTT & WHITE HOLDINGS CORPORATE			2	1.D FE	52,423,896	120.1150	62,471,839	52,010,000	52,386,845	0	(8,659)	0	0	3.967	3.921	MN	263,636	2,063,237	06/01/2016	11/15/2046
07604#-AB-7	Bedford Capital Trust 2001-1 ABS 2001-1				1.A FE	181,881	102.1000	185,701	181,881	181,881	0	0	0	0	6.365	6.448	MON	96	11,577	02/28/2002	12/28/2021
07604#-AC-5	Bedford Capital Trust 2001-1 ABS IRR Cla				1.A FE	274,645	102.3020	280,968	274,645	274,645	0	0	0	0	6.444	6.530	MON	147	17,698	05/10/2002	01/28/2022
09659D-AB-2	STANFORD UNIVERSITY CORPORATE				1.A FE	16,078,720	119.2250	19,075,958	16,000,000	16,073,897	0	(1,717)	0	0	3.460	3.433	MN	92,267	553,600	01/17/2018	05/01/2047
11575T-AC-2	BROWN UNIVERSITY CORPORATE			2	1.B FE	50,198,128	111.7500	50,929,964	45,575,000	50,167,954	0	(30,174)	0	0	2.924	2.439	MS	444,204	0	09/15/2020	09/01/2050
12502Y-AP-8	CCR Inc. MT 100 Paymt Rights Senior Secu				1.F FE	4,170,896	102.5420	4,232,907	4,127,976	4,139,191	0	(7,058)	0	0	4.750	4.429	MON	11,438	196,079	05/05/2016	07/11/2022
12514@-AA-0	CED California Holdings, LLC Senior Note				3.B PL	10,908,944	106.2710	11,593,081	10,908,944	10,908,944	12,934	0	0	0	4.780	4.779	JD	1,448	521,448	04/11/2013	06/30/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12519*-AA-7	CED Alamo 5, LLC Debt in a Project				2.B	4,404,338	116.1360	5,115,028	4,404,338	4,404,338	0	0	0	0	4.530	4.529	JD	554	199,517	12/17/2015	12/31/2040
12625L-AH-6	CRF-18 Subordinated Note				6. *	1	42.9200	790,293	1,841,313	1	0	0	0	0	6.500	0.000	MON	0	0	06/20/2006	06/01/2031
12625V-AL-5	CRF-19 LLC Subordinated Note Class D				4.C FE	0	97.3820	401,326	412,113	0	0	0	0	0	7.220	0.000	MON	0	0	06/30/2008	08/01/2035
12625V-AN-1	CRF-19 LLC Subordinated Note Class E				5.C FE	1	0.0000	1	1,000,000	1	0	0	0	0	7.770	0.000	MON	0	0	06/30/2008	08/01/2035
12625V-AQ-4	CRF-19 LLC Subordinated Note Class F				6. Z	1	0.0000	1	2,500,000	1	0	0	0	0	6.500	0.000	MON	0	0	06/30/2008	08/01/2035
13034V-AA-2	CALIFORNIA INST OF TECHNOLOGY CORP				1.D FE	1,850,432	137.4700	2,353,480	1,712,000	1,850,203	0	(120)	0	0	4.700	4.342	MN	13,411	80,464	03/18/2019	11/01/2111
13034V-AB-0	CALIFORNIA INST OF TECHNOLOGY CORPORATE				1.D FE	9,527,573	135.8370	12,877,388	9,480,000	9,522,941	0	(1,048)	0	0	4.321	4.290	FA	170,680	409,631	04/01/2016	08/01/2045
14313F-AD-1	CARMX_AUTO ASSET BACKED			4	1.A FE	19,179,666	101.6630	19,501,244	19,182,281	19,181,080	0	439	0	0	3.130	3.154	MON	26,685	600,405	07/18/2018	06/15/2023
14314A-AC-3	CARMX_AUTO ASSET BACKED			4	1.A FE	2,596,344	100.7160	2,615,136	2,596,551	2,596,450	0	31	0	0	2.480	2.494	MON	2,862	64,394	01/17/2018	11/15/2022
14314R-AC-6	CARMX_AUTO ASSET BACKED			4	1.A FE	1,010,343	100.3840	1,014,287	1,010,411	1,010,380	0	10	0	0	2.110	2.121	MON	948	21,320	10/17/2017	10/17/2022
14314X-AC-3	CARMX_AUTO ASSET BACKED			4	1.A FE	6,744,642	101.0740	6,818,379	6,745,895	6,745,501	0	211	0	0	2.980	3.004	MON	8,935	201,028	04/18/2018	01/17/2023
14316H-AC-6	CARMX_AUTO ASSET BACKED			4	1.A FE	18,096,016	100.3620	18,165,609	18,100,000	18,096,302	0	286	0	0	0.500	0.509	MON	4,022	13,575	10/14/2020	08/15/2025
14916R-AD-6	Catholic Health Initiatives CORP				2.A FE	6,899,664	117.2080	8,415,538	7,180,000	6,943,338	0	6,770	0	0	4.350	4.599	MN	52,055	312,330	04/27/2015	11/01/2042
14916R-AF-1	Catholic Health Initiatives CORP				2.A FE	7,582,368	107.9980	8,207,843	7,600,000	7,594,250	0	1,981	0	0	4.200	4.230	FA	133,000	319,200	10/23/2013	08/01/2023
165183-AL-8	CHESAPEAKE FUNDING II LLC CFII ASSET BAC			4	1.A FE	55,688	100.0870	56,369	56,320	56,284	0	278	0	0	1.990	2.858	MON	50	1,121	04/12/2018	05/15/2029
165183-AZ-7	CHESAPEAKE FUNDING II LLC CFII ABS FLOAT			4	1.A FE	1,174,002	100.0000	1,174,002	1,174,002	1,174,002	0	0	0	0	0.499	0.499	MON	276	11,698	08/01/2017	08/15/2029
165183-BB-9	CHESAPEAKE FUNDING II LLC CFII ASSET BAC			4	1.A FE	2,335,206	100.5720	2,348,716	2,335,370	2,335,293	0	40	0	0	2.120	2.131	MON	2,200	49,510	10/24/2017	11/15/2029
165183-BT-0	CHESAPEAKE FUNDING II LLC CFII ASSET BAC			4	1.A FE	10,780,815	102.8880	11,094,294	10,782,865	10,781,617	0	435	0	0	3.390	3.421	MON	16,246	365,539	12/04/2018	01/15/2031
16876B-AA-0	THE CHILDRENS HOSP CORP CORPORATE			2	1.C FE	4,140,907	128.1960	5,288,081	4,125,000	4,140,185	0	(337)	0	0	4.115	4.092	JJ	84,872	169,744	08/30/2018	01/01/2047
16876B-AB-8	THE CHILDRENS HOSP CORP CORPORATE			2	1.C FE	17,426,140	99.6420	17,272,855	17,335,000	17,425,085	0	(1,055)	0	0	2.585	2.559	FA	216,586	0	06/29/2020	02/01/2050
17029P-AA-3	Choctaw 2002 Series 1 Senior Secured Not				4.C FE	23,666,955	95.8660	26,734,977	27,887,935	25,060,991	0	146,698	0	0	6.120	8.248	JD	75,855	1,706,742	03/25/2015	12/15/2031
17029R-AA-9	Choctaw 2002 Series 2 Tranche 2 PIK Note				5.B FE	7	0.0000	0	13,808,205	7	0	0	0	0	6.610	714.816	JD	0	0	12/15/2018	12/15/2040
17305E-FH-3	CITIBANK CREDIT CARD ISSUANCE ASSET BACK			4	1.A FE	29,997,933	109.0400	32,712,120	30,000,000	29,998,137	0	380	0	0	3.720	3.721	MS	353,400	1,116,000	09/16/2013	09/08/2025
17858P-AA-9	CITY OF HOPE CORPORATE				1.E FE	83,447	142.8350	96,414	67,500	81,579	0	(361)	0	0	5.623	4.195	MN	485	3,796	04/27/2015	11/15/2043
18600T-AA-0	CLEVELAND CLINIC FOUNDATION CORPORATE				1.C FE	187,244	141.5470	257,616	182,000	187,240	0	(3)	0	0	4.858	4.720	JJ	4,421	8,842	04/27/2015	01/01/2114
210795-QB-9	CONTINENTAL AIR LINES INC CORP SINKING F				2.B FE	3,111,096	100.8320	3,023,601	2,998,647	3,065,261	0	(13,828)	0	0	4.000	3.278	AO	20,657	119,946	03/21/2017	10/29/2024
23342K-AC-8	DRB PRIME STUDENT LOAN TRUST ASSET BACKE			4	1.A FE	11,457,565	101.5390	11,638,217	11,461,783	11,458,835	0	448	0	0	2.850	2.875	MON	5,444	326,661	04/13/2017	05/27/2042
237450-AA-2	DARTMOUTH-HITCH HEALTH CORPORATE			2	1.F FE	5,007,183	117.6600	5,965,383	5,070,000	5,009,244	0	1,139	0	0	4.178	4.252	FA	88,260	211,825	03/18/2019	08/01/2048
247367-BH-7	DELTA AIR LINES INC CORP SINKING FUND				2.C FE	930,949	101.8950	1,493,847	1,466,062	1,314,841	0	72,514	0	0	6.821	15.582	FA	39,167	100,000	10/28/2008	08/10/2022
254683-CG-8	DISCOVER CARD MASTER TRU_07-A1 ASSET BAC			4	1.A FE	22,693,835	101.5410	23,049,864	22,700,000	22,698,813	0	2,123	0	0	3.110	3.140	MON	31,376	705,970	07/24/2018	01/16/2024
254683-CH-6	DISCOVER CARD MASTER TRU_07-A1 ASSET BAC			4	1.A FE	32,599,130	102.1900	33,313,982	32,600,000	32,599,757	0	303	0	0	3.320	3.344	MON	48,103	1,082,320	10/04/2018	03/15/2024
254683-CK-9	DISCOVER CARD MASTER TRU_07-A1 ASSET BAC			4	1.A FE	3,399,928	102.9590	3,500,589	3,400,000	3,399,426	0	(267)	0	0	3.040	3.052	MON	4,594	103,360	01/28/2019	07/15/2024
26442T-AE-7	DUKE UNIVERSITY CORPORATE				1.B FE	6,717,463	114.4410	7,959,390	6,955,000	6,727,338	0	5,139	0	0	3.299	3.489	AO	57,361	229,445	01/14/2019	10/01/2046
26442T-AG-2	DUKE UNIVERSITY CORPORATE				1.B FE	28,886,690	106.9560	30,840,727	28,835,000	28,885,859	0	831	0	0	2.757	2.748	AO	198,745	291,493	05/15/2020	10/01/2050
26442T-AH-0	DUKE UNIVERSITY CORPORATE				1.B FE	20,045,000	107.6730	21,583,128	20,045,000	20,045,000	0	0	0	0	2.832	2.832	AO	141,919	208,147	05/12/2020	10/01/2055
26443C-AA-1	DUKE UNIVERSITY HLTH SYS Corporate Publi			2	1.C FE	28,293,415	124.4330	35,425,941	28,470,000	28,300,022	0	3,292	0	0	3.920	3.955	JD	93,002	1,116,024	03/18/2019	06/01/2047
29266M-AE-9	ENERGY EAST CORP NT NOTES				2.A FE	1,059,740	135.0930	1,350,932	1,000,000	1,038,642	0	(1,944)	0	0	6.750	6.302	MS	19,875	67,500	11/25/2003	09/15/2033
29272#-AC-0	Energy Plaza Lease Pass-Throug Trust Cer				1.E	75,350,000	108.5650	81,804,009	75,350,000	75,350,000	0	0	0	0	9.190	9.190	FA	2,635,220	6,924,665	02/14/2002	02/14/2022
29373F-AB-0	ENTERPRISE FLEET FINANCING ASSET BACKED			4	1.A FE	4,454,666	100.6910	4,469,969	4,439,280	4,443,867	0	(9,280)	0	0	3.140	2.749	MON	4,259	139,393	10/30/2019	02/20/2024
29373G-AB-8	ENTERPRISE FLEET FINANCING ASSET BACKED			4	1.A FE	3,444,687	101.1850	3,485,966	3,445,130	3,444,864	0	45	0	0	3.380	3.409	MON	3,558	116,445	10/23/2018	05/20/2024
29373K-AB-9	ENTERPRISE FLEET FINANCING ASSET BACKED			4	1.A FE	8,092,679	101.6080	8,224,167	8,094,004	8,093,110	0	432	0	0	1.780	1.794	MON	4,402	120,862	02/11/2020	12/22/2025
29373L-AB-7	ENTERPRISE FLEET FINANCING ASSET BACKED			4	1.A FE	3,157,609	100.4130	3,171,872	3,158,823	3,158,471	0	167	0	0	2.870	2.908	MON	2,770	90,658	05/17/2018	10/20/2023
29374A-AB-0	ENTERPRISE FLEET FINANCING ASSET BACKED			4	1.A FE	12,331,881	101.6890	12,447,192	12,240,444	12,286,308	0	(25,785)	0	0	2.980	2.497	MON	11,146	364,765	08/19/2019	10/20/2024
29374D-AB-4	ENTERPRISE FLEET FINANCING ASSET BACKED			4	1.A FE	21,216,585	101.6650	21,523,643	21,171,058	21,201,927	0	(14,795)	0	0	2.290	2.162	MON	14,814	472,140	01/29/2020	02/20/2025
29374W-AB-2	ENTERPRISE FLEET FINANCING ASSET BACKED			4	1.A FE	15,864,288	101.6820	16,133,651	15,866,806	15,865,230	0	790	0	0	2.060	2.075	MON	9,987	326,856	10/22/2019	05/20/2025
29375M-AB-3	ENTERPRISE FLEET FINANCING ASSET BACKED			4	1.A FE	41,992,495	100.2710	42,113,652	42,000,000	41,993,332	0	838	0	0	0.610	0.619	MON	7,828	56,933	09/23/2020	07/20/2026
302848-AN-2	FNBM LLC Senior Secured				1.F PL	155,917,186	102.7920	159,636,283	155,300,000	155,441,908	0	(288,428)	0	0	4.250	4.062	MON	568,355	6,710,254	05/01/2019	02/24/2022
31680Y-AD-9	FIFTH THIRD AUTO ASSET BACKED			4	1.A FE	7,998,242	101.7360	8,138,862	8,000,000	7,999,296	0	641	0	0	2.640	2.663	MON	9,387	211,200	04/30/2019	12/15/2023
31953*-AJ-1	First Chicago Leasing Corp LVL - 2007-A				1.D	2,073,365	103.2190	2,121,724	2,055,564	2,060,456	0	(3,337)	0	0	5.470	5.129	JJ	55,907	112,439	06/01/2017	05/31/2022
31953*-AK-8	First Chicago Leasing Corp Debt in a Lev				1.D	1,930,464	103.5690	1,982,097	1,913,801	1,918,827	0	(2,924)	0	0	5.470	5.132	JJ	52,052	104,685	06/01/2017	09/27/2022
31953*-AL-6	First Chicago Leasing Corp Oct. Draw E D				1.C	3,949,977	113.9450	4,500,812	3,949,977	3,949,977	0	0	0	0	5.960	5.958	MN	30,081	235,419	10/16/2007	10/15/2027
31953*-AM-4	First Chicago Leasing Corp Oct. Draw B D				1.C	391,725	113.8870	446,123	391,725	391,725	0	0	0	0	5.960	5.958	MN	2,983	23,347	10/16/2007	10/15/2027
31953*-AN-2	First Chicago Leasing Corp Oct. Draw C D				1.C	2,473,575	113.9800	2,819,389	2,473,575	2,473,575	0	0	0	0	5.960	5.958	MN	18,838	147,425	10/16/2007	10/15/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31953*-AP-7	First Chicago Leasing Corp Oct. Draw D D				1.C	1,006,509	114.0300	1,147,719	1,006,509	1,006,509	0	0	0	0	5.960	5.958	MN	7,665	59,988	10/16/2007	10/15/2027
31953*-AQ-5	First Chicago Leasing Corp Oct. Draw A D				1.C	1,339,404	113.9510	1,526,260	1,339,404	1,339,404	0	0	0	0	5.960	5.958	MN	10,200	79,828	10/16/2007	10/15/2027
31953*-AR-3	First Chicago Leasing Corp Dec. Draw Deb				1.C	1,170,463	113.9860	1,334,159	1,170,463	1,170,463	0	0	0	0	5.960	5.960	MN	8,914	69,760	12/13/2007	12/13/2027
38852@-AA-6	Flat Ridge 2 Wind Energy LLC Senior Note				3.B	32,624,584	120.3840	39,274,641	32,624,584	32,624,584	0	0	0	0	5.750	5.750	JD	5,211	1,875,914	12/14/2012	06/30/2035
34490@-AD-6	Football Club Term Notes 2020 Sr. Secure				1.F FE	17,000,000	105.0140	17,852,393	17,000,000	17,000,000	0	0	0	0	3.330	3.330	OCT	138,380	72,335	08/20/2020	10/05/2032
34490@-AF-1	Football Club Term Notes 2020 Sr. Secure				1.F FE	1,025,000	103.0470	1,056,235	1,025,000	1,025,000	0	0	0	0	3.850	3.850	OCT	9,646	5,042	08/20/2020	10/05/2040
34528P-AK-2	FORD CREDIT FLOORPLAN MASTER ASSET BACKE			4	1.A FE	1,013,477	117.8460	1,178,461	1,000,000	1,011,235	0	(1,196)	0	0	4.060	3.926	MON	1,804	41,953	02/01/2019	11/15/2030
34528Q-GS-7	FORD CREDIT FLOORPLAN MASTER O ASSET BAC			4	1.A FE	8,298,808	103.0450	8,552,731	8,300,000	8,299,495	0	403	0	0	2.840	2.862	MON	10,476	235,720	04/02/2019	03/15/2024
34528Q-HA-5	FORD CREDIT FLOORPLAN MASTER O ASSET BAC			4	1.A FE	12,099,445	103.1280	12,478,429	12,100,000	12,099,673	0	186	0	0	2.230	2.242	MON	11,992	269,830	09/17/2019	09/15/2024
34528Q-HQ-0	FORD CREDIT FLOORPLAN MASTER O ASSET BAC			4	1.A FE	26,991,306	101.4460	27,390,504	27,000,000	26,991,788	0	482	0	0	1.060	1.069	MON	12,720	69,165	09/15/2020	09/15/2027
34530U-AA-9	FORD AUTO ASSET BACKED			4	1.A FE	29,991,855	100.2330	30,069,978	30,000,000	29,997,896	0	1,313	0	0	2.310	2.326	MON	30,800	693,000	02/23/2016	08/15/2027
34531B-AA-0	FORD AUTO ASSET BACKED			4	1.A FE	5,797,996	100.8070	5,846,785	5,800,000	5,799,805	0	417	0	0	2.030	2.046	MON	5,233	117,740	06/20/2016	12/15/2027
34531F-AA-1	FORD AUTO ASSET BACKED			4	1.A FE	20,391,121	102.5310	20,952,208	20,435,000	20,408,919	0	6,860	0	0	2.620	2.690	MON	23,795	535,397	05/30/2019	08/15/2028
34531R-AB-3	FORD AUTO ASSET BACKED			4	1.A FE	10,799,950	100.1240	10,813,430	10,800,000	10,799,941	0	(9)	0	0	0.500	0.500	MON	2,400	21,150	07/21/2020	12/15/2022
34531R-AC-1	FORD AUTO ABS FLOATER			4	1.A FE	9,600,000	100.1030	9,609,919	9,600,000	9,600,000	0	0	0	0	0.419	0.419	MON	1,898	15,956	07/21/2020	12/15/2022
34531X-AB-0	FORD FOUNDATION CORPORATE			2	1.A FE	5,620,000	101.8430	5,723,558	5,620,000	5,620,000	0	0	0	0	2.415	2.415	JD	11,310	58,813	06/19/2020	06/01/2050
34532J-AA-2	FORD AUTO ASSET BACKED			4	1.A FE	44,585,563	100.9590	45,027,660	44,600,000	44,586,201	0	638	0	0	1.060	1.069	MON	21,012	86,673	10/06/2020	04/15/2033
34532R-AA-4	FORD AUTO ASSET BACKED			4	1.A FE	44,284,446	109.8830	48,678,249	44,300,000	44,290,498	0	3,413	0	0	3.190	3.217	MON	62,808	1,413,182	01/23/2018	07/15/2031
361886-BK-9	GMF FLOORPLAN OWNER REVOLVING ASSET BACK			4	1.A FE	22,799,690	100.5610	22,928,011	22,800,000	22,799,958	0	119	0	0	3.130	3.151	MON	31,717	713,640	03/21/2018	03/15/2023
361886-BU-7	GMF FLOORPLAN OWNER REVOLVING ASSET BACK			4	1.A FE	7,799,505	102.2600	7,976,305	7,800,000	7,799,865	0	178	0	0	3.500	3.528	MON	12,133	273,000	10/16/2018	09/15/2023
36255J-AD-6	G&M FINANCE LTD ASSET BACKED			4	1.A FE	6,821,244	101.3690	6,916,227	6,822,835	6,822,207	0	227	0	0	3.020	3.047	MON	8,585	206,050	07/11/2018	05/16/2023
000000-00-0	GS Hahnes NMTC Investment Fund Leverage				5.B GI	1,212,854	101.9770	1,253,157	1,228,864	1,221,325	0	4,414	0	0	4.750	5.123	MJSD	162	58,428	12/18/2019	05/12/2022
36258V-AB-0	G&M FINANCE LTD ASSET BACKED			4	1.A FE	7,304,964	100.4400	7,337,437	7,305,279	7,305,009	0	45	0	0	1.500	1.507	MON	4,566	71,835	04/16/2020	03/16/2023
372546-AT-8	GEORGE WASHINGTON UNIVERSITY CORPORATE				1.E FE	508,669	124.8630	614,324	492,000	506,779	0	(364)	0	0	4.300	4.100	MS	6,229	21,156	04/27/2015	09/15/2044
37310P-AB-7	GEORGETOWN UNIVERSITY CORPORATE			2	1.G FE	40,560,000	143.7150	58,290,655	40,560,000	40,560,000	0	0	0	0	5.215	5.215	AO	528,801	2,115,204	01/09/2019	10/01/2118
37310P-AD-3	GEORGETOWN UNIVERSITY CORPORATE				1.G FE	24,000,000	101.8170	24,436,025	24,000,000	24,000,000	0	0	0	0	2.943	2.943	AO	176,580	419,868	02/19/2020	04/01/2050
37429*-AA-3	Getty Realty Corp Senior Secured Note				2.C	0	0.0000	0	0	0	0	0	0	0	6.000	0.000	FMAN	0	515,525	03/01/2020	02/25/2021
37459*-AA-6	Giants Training Facility LLC Senior Secu				2.C PL	5,517,026	130.2840	7,187,800	5,517,026	5,517,026	0	0	0	0	7.150	7.151	JD	32,872	394,467	02/23/2011	12/01/2030
37459*-AB-4	Giants Training Facility LLC Senior Secu				2.C PL	5,517,026	130.2840	7,187,800	5,517,026	5,517,026	0	0	0	0	7.150	7.151	JD	32,872	394,467	02/23/2011	12/01/2030
374593-A*-2	Giants Stadium LLC Senior Secured Note				2.B PL	33,968,403	147.1580	49,987,240	33,968,403	33,968,403	0	0	0	0	7.100	7.101	AO	602,939	2,411,757	06/30/2010	04/01/2040
38013F-AD-3	G&M FINANCE LTD ASSET BACKED			4	1.A FE	12,368,585	101.8830	12,603,530	12,370,543	12,369,501	0	229	0	0	3.210	3.236	MON	16,546	397,094	10/02/2018	10/16/2023
38013T-AB-7	G&M FINANCE LTD ASSET BACKED			4	1.A FE	2,314,600	100.1070	2,317,152	2,314,668	2,314,564	0	(32)	0	0	2.090	2.099	MON	1,478	48,377	08/06/2019	10/20/2021
39063#-AD-0	Great Lakes Hydro America LLC Senior Sec				2.C PL	22,500,000	102.9080	23,154,305	22,500,000	22,500,000	0	0	0	0	4.590	4.616	FMAN	94,669	1,032,750	06/04/2014	01/31/2022
40449@-BL-6	Habitat Humanity Intl Secured Note				5.B GI	8,283	102.8880	8,310	8,076	8,298	0	(101)	0	0	5.000	1.466	JAJO	91	404	06/01/2018	07/10/2022
40449@-BM-4	Habitat Humanity Intl Secured Note				5.B GI	35,784	103.8510	36,747	35,384	35,710	0	52	0	0	4.250	3.541	JAJO	338	1,504	06/01/2018	01/10/2024
40449@-BN-2	Habitat Humanity Intl 2013-2 Class B Not				5.B GI	94,446	99.9810	93,352	93,370	94,799	0	(12)	0	0	4.250	3.383	JAJO	893	3,968	06/01/2018	07/10/2024
40449@-BQ-5	Habitat Humanity Intl Secured Note				5.B GI	50,820	99.8680	50,171	50,237	51,589	0	(189)	0	0	4.250	2.881	JAJO	480	2,135	06/01/2018	01/10/2025
40449@-BR-3	Habitat Humanity Intl Secured Note				5.B GI	134,602	99.8120	132,819	133,070	134,982	0	751	0	0	4.250	3.615	JAJO	1,272	5,655	06/01/2018	07/10/2025
40449@-BV-4	Habitat Humanity Intl Secured Note				5.B GI	1,016,921	99.9570	1,026,183	1,026,629	1,015,422	0	(2,662)	0	0	4.250	4.543	MJSD	121	43,632	06/01/2018	07/10/2028
000000-00-0	Habitat Humanity Intl Senior Note				5.B GI	734,505	99.8610	749,482	750,523	738,008	0	819	0	0	4.250	4.657	JAJO	7,177	31,897	06/26/2018	01/10/2029
000000-00-0	Habitat Humanity Intl Secured Note				5.B GI	1,915,760	99.8830	1,984,243	1,986,572	1,928,534	0	6,768	0	0	4.500	5.238	MJSD	248	89,396	12/21/2018	07/10/2029
404530-AA-5	HACKENSACK MERIDIAN HEALTH CORPORATE			2	1.D FE	1,387,456	133.3040	1,866,262	1,400,000	1,388,085	0	126	0	0	4.500	4.548	JJ	31,500	63,000	04/06/2017	07/01/2057
42806D-AU-3	HERTZ VEH FING ASSET BACKED			4	1.F FE	153,057	100.0860	153,224	153,092	153,092	0	9	0	0	2.950	2.962	MON	75	4,516	02/04/2016	03/25/2022
43813R-AC-1	HONDA_AUTO ASSET BACKED			4	1.A FE	21,745,737	102.0930	22,205,136	21,750,000	21,747,053	0	1,316	0	0	1.610	1.623	MON	9,727	286,949	02/19/2020	04/22/2024
43814U-AG-4	HONDA_AUTO ASSET BACKED			4	1.A FE	3,800,691	100.8340	3,832,461	3,800,774	3,800,654	0	14	0	0	3.010	3.028	MON	4,131	114,403	05/22/2018	05/18/2022
43815M-AC-0	HONDA_AUTO ASSET BACKED			4	1.A FE	6,362,997	101.8620	6,391,841	6,275,000	6,311,329	0	(37,312)	0	0	2.520	1.902	MON	4,393	158,130	08/20/2019	06/21/2023
43815N-AB-0	HONDA_AUTO ASSET BACKED			4	1.A FE	17,479,953	100.3580	17,543,683	17,481,177	17,480,516	0	324	0	0	1.900	1.911	MON	14,762	332,142	08/20/2019	04/15/2022
44891P-AB-0	HYUNDAI AUTO ASSET BACKED			4	1.A FE	10,899,202	100.1030	10,911,190	10,900,000	10,899,361	0	159	0	0	0.360	0.366	MON	1,744	8,938	09/18/2020	01/17/2023
44935R-AB-4	HYUNDAI AUTO ASSET BACKED			4	1.A FE	11,232,818	100.2050	11,255,936	11,232,940	11,232,764	0	1	0	0	2.080	2.088	MON	10,384	233,645	08/06/2019	12/15/2021
450636-AC-9	ITR CONCESSION CO LLC CORPORATE			2	2.B FE	16,788,505	118.5400	19,796,211	16,700,000	16,772,990	0	(3,587)	0	0	5.183	5.138	JJ	399,120	865,561	04/01/2016	07/15/2035
450636-AD-7	ITR CONCESSION CO LLC CORPORATE			2	2.B FE	34,000,000	118.7500	40,374,854	34,000,000	34,000,000	0	0	0	0	5.283	5.283	JJ	828,257	1,796,220	07/16/2015	07/15/2040
45174X-AA-0	IHC HEALTH SERVICES INC CORPORATE			2	1.B FE	5,764,191	129.5040	5,743,480	4,435,000	5,747,397	0	(16,793)	0	0	4.131	2.595	MN	23,410	91,605	06/29/2020	05/15/2048
455170-AA-8	INDIANA UNIVERSITY HEALTH CORPORATE			2	1.C FE	20,342,289	126.4260	24,691,059	19,530,000	20,339,460	0	(2,679)	0	0	3.970	3.714	MN	129,224	636,391	11/12/2020	11/01/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45686X-CE-1	INGERSOLL RAND NOTES				2.B FE	685,000	129.8070	889,181	685,000	685,000	0	0	0	0	6.230	6.229	MN	5,453	42,676	11/14/1997	11/19/2027
45686X-CF-8	INGERSOLL RAND NOTES				2.B FE	685,000	128.6780	881,445	685,000	685,000	0	0	0	0	6.015	6.015	FA	15,565	41,203	11/21/1997	02/15/2028
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CO CORPORATE				1.D FE	2,945,249	124.2800	3,661,292	2,946,000	2,946,381	0	(55)	0	0	3.837	3.832	MN	14,444	113,038	01/23/2020	05/15/2046
478115-AB-4	JOHNS HOPKINS UNIVERSITY CORP SINKING FU				1.C FE	16,932,206	133.5480	18,823,587	14,095,000	16,914,090	0	(17,997)	0	0	4.083	3.031	JJ	287,749	248,859	09/14/2020	07/01/2053
478115-AD-0	JOHNS HOPKINS UNIVERSITY CORPORATE				1.C FE	6,000,000	121.2450	7,274,676	6,000,000	6,000,000	0	0	0	0	3.753	3.753	JJ	112,590	225,180	02/10/2015	07/01/2045
48305Q-AB-9	KAISER FOUNDATION HOSPITALS CORPORATE				1.D FE	13,330,367	136.7160	16,537,126	12,096,000	13,207,044	0	(31,850)	0	0	4.875	4.216	AO	147,420	589,680	12/02/2016	04/01/2042
48305Q-AC-7	KAISER FOUNDATION HOSPITALS CORPORATE			2	1.D FE	11,104,205	112.8480	12,526,138	11,100,000	11,102,405	0	(413)	0	0	3.150	3.145	MN	58,275	349,650	04/27/2017	05/01/2027
48305Q-AD-5	KAISER FOUNDATION HOSPITALS CORPORATE			2	1.D FE	8,355,341	129.5560	10,889,197	8,405,000	8,358,198	0	945	0	0	4.150	4.185	MN	58,135	348,808	04/27/2017	05/01/2047
50246*-AC-3	LVNV Funding LLC Senior Secured				1.F PL	63,300,000	104.6040	66,214,095	63,300,000	63,300,000	0	0	0	0	4.250	4.274	MON	7,473	2,735,087	03/15/2018	03/15/2023
518887-AB-0	DRB PRIME STUDENT LOAN TRUST ASSET BACKE			4	1.A FE	7,430,673	102.3580	7,607,308	7,432,059	7,430,891	0	91	0	0	2.770	2.790	MON	3,431	205,868	07/26/2017	08/25/2042
51889C-AA-0	LAUREL ROAD REFI STUDENT LOAN ASSET BACK			4	1.A FE	6,424,944	100.0560	6,428,935	6,425,322	6,424,985	0	42	0	0	0.720	0.724	MON	771	11,052	09/22/2020	11/25/2050
51889R-AA-7	LAUREL ROAD REFI STUDENT LOAN ASSET BACK			4	1.A FE	3,169,481	101.7280	3,224,276	3,169,511	3,169,724	0	263	0	0	2.340	2.348	MON	1,236	74,167	07/19/2019	10/25/2048
51889R-AB-5	LAUREL ROAD REFI STUDENT LOAN ASSET BACK			4	1.A FE	8,836,557	102.3330	9,042,925	8,836,782	8,836,600	0	17	0	0	2.730	2.745	MON	4,021	241,244	07/19/2019	10/25/2048
525555-AB-4	STANFORD UNIVERSITY CORPORATE				1.A FE	68,899,837	118.6540	90,934,023	76,638,000	74,791,851	0	507,107	0	0	6.875	7.763	FA	2,195,359	5,268,863	11/18/1997	02/01/2024
55316A-AC-4	MMAF EQUIPMENT FINANCE LLC ASSET BACKED			4	1.A FE	1,594,483	100.4480	1,601,664	1,594,518	1,594,479	0	18	0	0	2.210	2.219	MON	1,566	35,239	11/14/2017	10/17/2022
56081#-AQ-3	Major League Baseball Trust Senior Secur				1.F FE	1,000,000	108.7270	1,087,267	1,000,000	1,000,000	0	0	0	0	3.310	3.310	JD	1,931	33,100	05/10/2013	12/10/2025
56081#-AT-7	Major League Baseball Trust Senior Note				1.F FE	6,500,000	112.8030	7,332,173	6,500,000	6,500,000	0	0	0	0	4.190	4.190	JD	15,887	272,350	09/10/2013	12/10/2025
56087#-AA-2	Makers Village Tenant Inv Fund Debt - Le				5.B GI	2,118,162	99.7960	2,544,786	2,550,000	2,422,813	0	57,070	0	0	5.000	8.821	JAJO	31,875	127,500	01/30/2015	09/01/2022
575718-AA-9	MASS INSTITUTE OF TECH CORPORATE				1.A FE	5,030,843	175.3790	7,618,482	4,344,000	5,026,625	0	(667)	0	0	5.600	4.826	JJ	121,632	243,264	07/26/2013	07/01/2111
575718-AB-7	MASS INSTITUTE OF TECH CORPORATE				1.A FE	28,178,931	149.8260	41,299,493	27,565,000	28,177,124	0	(510)	0	0	4.678	4.575	JJ	644,745	1,289,491	08/24/2018	07/01/2114
575718-AF-8	MASS INSTITUTE OF TECH CORPORATE				1.A FE	21,397,153	126.8670	26,933,773	21,230,000	21,396,229	0	(173)	0	0	3.885	3.854	JJ	412,393	824,786	07/27/2016	07/01/2116
575718-AG-6	MASS INSTITUTE OF TECH CORPORATE			2	1.A FE	1,606,365	115.1120	1,589,697	1,381,000	1,602,676	0	(3,690)	0	0	2.989	2.234	JJ	20,639	21,900	04/21/2020	07/01/2050
575718-AH-4	MASS INSTITUTE OF TECH CORPORATE			2	1.A FE	54,770,000	100.8140	55,216,027	54,770,000	54,770,000	0	0	0	0	2.294	2.294	JJ	628,212	188,464	04/30/2020	07/01/2051
57571K-AB-0	MASS INSTITUTE OF TECH CORPORATE				1.A FE	4,961,899	206.3460	7,700,842	3,732,000	4,953,386	0	(1,121)	0	0	7.250	5.438	MN	45,095	270,570	11/18/2015	11/02/2096
578454-AB-6	MAYO CLINIC CORP				1.C FE	5,706,000	120.7900	6,892,256	5,706,000	5,706,000	0	0	0	0	3.774	3.774	MN	27,516	215,344	08/23/2012	11/15/2043
578454-AC-4	MAYO CLINIC CORP				1.C FE	20,264,836	126.7810	25,689,654	20,263,000	20,264,626	0	(43)	0	0	4.000	3.999	MN	103,566	810,520	08/30/2018	11/15/2047
578454-AD-2	MAYO CLINIC CORPORATE				1.C FE	16,045,000	131.3830	21,080,328	16,045,000	16,045,000	0	0	0	0	4.128	4.127	MN	84,632	662,338	03/10/2016	11/15/2052
586054-AA-6	MEMORIAL SLOAN-KETTERING CANCE CORPORATE				1.D FE	22,927,544	136.3080	27,093,901	19,877,000	22,678,518	0	(78,197)	0	0	5.000	3.984	JJ	496,925	926,975	03/30/2020	07/01/2042
586054-AB-4	MEMORIAL SLOAN-KETTERING CANCE CORPORATE				1.D FE	2,992,082	131.1820	3,964,322	3,022,000	2,994,712	0	409	0	0	4.125	4.177	JJ	62,329	124,658	04/27/2015	07/01/2052
586054-AC-2	MEMORIAL SLOAN-KETTERING CANCE CORPORATE				1.D FE	3,138,566	133.1520	4,194,285	3,150,000	3,139,180	0	137	0	0	4.200	4.219	JJ	66,150	132,300	02/04/2015	07/01/2055
586054-AD-0	MEMORIAL SLOAN-KETTERING CANCE CORPORATE			2	1.D FE	7,978,390	107.0220	8,176,485	7,640,000	7,974,639	0	(3,751)	0	0	2.955	2.729	JJ	122,288	0	07/07/2020	01/01/2050
58772R-AD-6	MERCEDES-BENZ AUTO RECEIVABLES ASSET BAC			4	1.A FE	6,769,236	101.1230	6,845,493	6,769,496	6,769,272	0	11	0	0	3.030	3.050	MON	9,116	205,116	07/17/2018	01/17/2023
591539-AA-9	HOUSTON METHODIST CORPORATE			2	1.C FE	47,754,175	101.7400	48,687,561	47,855,000	47,753,433	0	(743)	0	0	2.705	2.715	JD	107,873	338,003	11/10/2020	12/01/2050
592189-AA-2	METROPOLITAN MUSEUM OF ART CORPORATE				1.A FE	10,889,068	109.6880	12,394,713	11,300,000	10,919,938	0	9,492	0	0	3.400	3.608	JJ	192,100	384,200	01/22/2018	07/01/2045
60644*-AA-4	MIST Investment Fund LLC Note				6. *	3,239,159	83.1230	3,324,903	4,000,000	3,324,903	(223,197)	0	0	0	9.000	13.360	JAJO	0	0	07/26/2011	01/26/2022
60700D-AC-2	MMAF EQUIPMENT FINANCE LLC ASSET BACKED			4	1.A FE	6,607,335	101.0060	6,674,443	6,607,957	6,607,613	0	134	0	0	3.200	3.223	MON	12,335	211,455	05/22/2018	09/12/2022
60700D-AE-8	MMAF EQUIPMENT FINANCE LLC ASSET BACKED			4	1.A FE	6,698,781	107.3190	7,190,404	6,700,000	6,699,180	0	151	0	0	3.610	3.640	MON	14,109	241,870	05/22/2018	03/10/2042
60700K-AB-8	MMAF EQUIPMENT FINANCE LLC ASSET BACKED			4	1.A FE	8,999,056	100.0610	9,005,506	9,000,000	8,999,233	0	177	0	0	0.380	0.388	MON	1,615	7,695	09/10/2020	08/14/2023
60700K-AC-6	MMAF EQUIPMENT FINANCE LLC ASSET BACKED			4	1.A FE	9,499,864	100.1070	9,510,148	9,500,000	9,499,872	0	7	0	0	0.490	0.491	MON	2,198	10,474	09/10/2020	08/14/2025
617864-AA-1	Morris & Gwendolyn Cafritz Fnd Senior De				5.B GI	24,165,377	101.0560	24,382,871	24,128,125	24,161,708	0	290,631	0	0	0.000	(0.006)	MON	0	1,252,250	05/31/2018	09/01/2044
62548L-AA-0	MULTICARE HEALTH 8/15/2050 CORPORATE			2	1.D FE	105,000	103.3990	108,569	105,000	105,000	0	0	0	0	2.803	2.803	FA	1,112	188	07/15/2020	08/15/2050
62952E-AA-5	NYU Hospitals Center CORPORATE				1.G FE	4,703,519	113.4140	5,330,455	4,700,000	4,703,173	0	(87)	0	0	4.428	4.423	JJ	104,058	208,116	02/18/2015	07/01/2042
62952E-AB-3	NYU Hospitals Center CORP				1.G FE	6,442,904	140.1800	7,313,180	5,217,000	6,309,498	0	(28,536)	0	0	5.750	4.288	JJ	149,989	299,978	05/23/2016	07/01/2043
62952E-AC-1	NYU Hospitals Center CORPORATE				1.G FE	5,639,145	126.1600	7,255,478	5,751,000	5,650,242	0	2,209	0	0	4.784	4.910	JJ	137,564	275,128	06/11/2015	07/01/2044
62952E-AE-7	NYU Hospitals Center CORPORATE			2	1.G FE	2,710,000	121.1890	3,284,225	2,710,000	2,710,000	0	0	0	0	4.368	4.368	JJ	59,186	118,373	05/23/2017	07/01/2047
63935C-AA-9	Navient Student Loan Trust ASSET BACKED			4	1.A FE	1,860,678	100.0950	1,862,611	1,860,846	1,860,743	0	54	0	0	2.180	2.197	MON	1,803	40,566	10/17/2019	08/15/2068
63940X-AA-6	NAVIENT FFELP ABS FLOATER			4	1.A FE	801,050	100.0110	801,136	801,050	801,050	0	0	0	0	0.478	1.749	MON	43	7,896	01/15/2019	12/27/2067
63941B-AB-1	Navient Student Loan Trust ASSET BACKED			4	1.A FE	2,618,055	104.5760	2,739,074	2,619,217	2,618,338	0	160	0	0	3.420	3.453	MON	3,981	89,577	02/11/2019	01/15/2043
63941G-AA-2	Navient Student Loan Trust ASSET BACKED			4	1.A FE	10,557,549	100.3530	10,595,786	10,558,519	10,557,527	0	(22)	0	0	1.800	1.812	MON	8,447	155,738	02/10/2020	01/15/2069
63941M-AA-9	EARNEST REFI STUDENT LOAN TRUS ASSET BAC			4	1.A FE	4,934,366	100.3970	4,954,484	4,934,917	4,934,505	0	104	0	0	2.390	2.409	MON	5,242	117,945	07/23/2019	05/15/2068
63941M-AB-7	EARNEST REFI STUDENT LOAN TRUS ASSET BAC			4	1.A FE	19,293,160	103.0820	19,894,735	19,300,000	19,294,477	0	990	0	0	2.640	2.660	MON	22,645	509,520	07/23/2019	05/15/2068
63941U-AA-1	EARNEST REFI STUDENT LOAN TRUS ASSET BAC			4	1.A FE	5,655,252	100.7530	5,698,886	5,656,312	5,655,272	0	20	0	0	1.170	1.177	MON	2,941	16,361	09/01/2020	09/16/2069
63941X-AA-5	NAVIENT PRIVATE ED REFI LN TR ASSET BACK			4	1.A FE	6,312,056	100.9800	6,374,400	6,312,537	6,312,001	0	(56)	0	0	1.220	1.225	MON	3,423	28,880	07/20/2020	07/15/2069

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
649322-AA-2	NEW YORK PRESBYTERIAN HOSP CORPORATE				1.C FE	29,234,852	125.4360	37,233,260	29,683,000	29,300,224	0	7,445	0	0	4.024	4.092	FA	497,685	1,174,324	06/29/2020	08/01/2045
649322-AC-8	NEW YORK PRESBYTERIAN HOSP CORPORATE				1.C FE	11,807,689	110.0180	12,228,471	11,115,000	11,776,353	0	(31,338)	0	0	3.563	3.079	FA	165,011	396,027	01/15/2020	08/01/2036
649322-AD-6	NEW YORK PRESBYTERIAN HOSP CORPORATE				1.C FE	26,321,778	129.6920	33,123,376	25,540,000	26,281,684	0	(9,589)	0	0	4.063	3.911	FA	432,371	1,037,690	06/22/2016	08/01/2056
649322-AE-4	NEW YORK PRESBYTERIAN HOSP CORPORATE				1.C FE	12,479,251	126.7280	15,815,626	12,480,000	12,479,506	0	0	0	0	4.763	4.763	FA	247,676	594,422	06/21/2016	08/01/2116
649322-AG-9	NEW YORK PRESBYTERIAN HOSP CORPORATE			2	1.C FE	6,000,000	97.8110	5,868,632	6,000,000	6,000,000	0	0	0	0	1.651	1.651	FA	36,322	0	08/12/2020	08/01/2030
649322-AJ-3	NEW YORK PRESBYTERIAN HOSP CORPORATE			2	1.C FE	20,000,000	97.5200	19,503,922	20,000,000	20,000,000	0	0	0	0	2.606	2.606	FA	191,107	0	08/12/2020	08/01/2060
65479G-AD-1	NISSAN AUTO ASSET BACKED			4	1.A FE	8,990,717	101.3730	9,114,496	8,991,008	8,990,663	0	(9)	0	0	3.060	3.079	MON	12,228	275,125	07/17/2018	03/15/2023
65479M-AB-2	NISSAN AUTO ASSET BACKED			4	1.A FE	21,718,212	100.5170	21,832,342	21,720,077	21,719,071	0	860	0	0	1.450	1.462	MON	13,997	197,713	04/22/2020	12/15/2022
65605*-AC-6	NorLease, Inc. Debt In A Leveraged Lease				1.G	15,979,487	117.9630	18,849,815	15,979,487	15,979,487	0	0	0	0	6.010	6.008	JD	2,668	960,367	11/15/2007	12/31/2028
662352-AB-9	Northwell Health CORPORATE				1.G FE	290,601	141.9340	326,448	230,000	283,771	0	(1,328)	0	0	6.150	4.500	MN	2,358	14,145	04/27/2015	11/01/2043
668444-AC-6	NORTHWESTERN UNIVERSITY CORPORATE				1.B FE	602,798	132.3810	691,029	522,000	590,681	0	(2,322)	0	0	4.643	3.699	JD	2,020	24,236	04/27/2015	12/01/2044
668444-AN-2	NORTHWESTERN UNIVERSITY CORPORATE				1.B FE	7,000,000	124.8640	8,740,461	7,000,000	7,000,000	0	0	0	0	3.868	3.868	JD	22,563	270,760	04/29/2015	12/01/2048
668444-AQ-5	NORTHWESTERN UNIVERSITY CORPORATE			2	1.B FE	12,744,826	126.0940	15,950,851	12,650,000	12,742,399	0	(1,242)	0	0	3.662	3.625	JD	38,604	463,243	10/05/2017	12/01/2057
66988A-AE-4	NOVANT HEALTH INC CORPORATE				1.D FE	19,905,803	115.5070	23,635,108	20,462,000	19,984,002	0	11,253	0	0	4.371	4.534	MN	149,066	894,394	02/24/2017	11/01/2043
67021#-AA-8	NRG Solar Borrego I, LLC Senior Note in				2.C	20,083,845	119.4810	23,896,154	20,000,000	20,065,275	0	(4,298)	0	0	5.650	5.649	MJSD	3,139	1,130,000	03/15/2016	02/12/2038
67777J-AK-4	OHIOHEALTH CORP CORPORATE			2	1.B FE	47,297,206	109.1290	49,702,586	45,545,000	47,279,509	0	(17,697)	0	0	3.042	2.825	MN	177,033	638,860	11/10/2020	11/15/2050
686514-AG-5	ORLANDO HEALTH OBLIGATED GROUP CORPORATE			2	1.F FE	5,000,000	125.0270	6,251,339	5,000,000	5,000,000	0	0	0	0	4.461	4.461	AO	55,763	223,050	01/30/2019	10/01/2049
686514-AH-3	ORLANDO HEALTH OBLIGATED GROUP CORPORATE			2	1.F FE	15,953,838	110.1590	17,300,459	15,705,000	15,952,675	0	(1,163)	0	0	3.327	3.243	AO	121,918	0	11/10/2020	10/01/2050
70213H-AF-5	PARTNERS HEALTHCARE SYSTEM INC CORPORATE			2	1.D FE	20,000,000	112.9200	22,583,944	20,000,000	20,000,000	0	0	0	0	3.342	3.342	JJ	334,200	282,213	01/22/2020	07/01/2060
70462G-AA-6	PEACEHEALTH CORPORATE			2	1.F FE	4,729,995	133.9480	6,027,672	4,500,000	4,722,304	0	(4,087)	0	0	4.787	4.472	MN	27,525	215,415	01/10/2019	11/15/2048
740816-AD-5	PRESIDENT & FELLOWS OF HARVARD CORP				1.A FE	1,675,917	146.9010	1,865,639	1,270,000	1,631,344	0	(14,530)	0	0	5.625	3.465	AO	17,859	71,438	10/24/2017	10/01/2038
740816-AG-8	PRESIDENT & FELLOWS OF HARVARD CORPORATE				1.A FE	7,110,565	161.3720	9,561,311	5,925,000	6,856,978	0	(31,138)	0	0	6.500	5.145	JJ	177,585	385,125	04/27/2015	01/15/2039
740816-AH-6	PRESIDENT & FELLOWS OF HARVARD CORP				1.A FE	14,552,520	142.3880	17,086,611	12,000,000	14,057,930	0	(69,927)	0	0	4.875	3.650	AO	123,500	585,000	01/01/2013	10/15/2040
740816-AK-9	PRESIDENT & FELLOWS OF HARVARD CORP				1.A FE	140,000	120.2330	168,326	140,000	140,000	0	0	0	0	3.529	3.529	AO	1,235	4,941	04/29/2013	10/01/2031
740816-AL-7	PRESIDENT & FELLOWS OF HARVARD CORPORATE				1.A FE	4,671,538	119.9030	6,255,332	5,217,000	4,783,461	0	17,255	0	0	3.619	4.319	AO	47,201	188,803	04/27/2015	10/01/2037
740816-AM-5	PRESIDENT & FELLOWS OF HARVARD CORPORATE			2	1.A FE	403,128	117.4590	526,217	448,000	405,372	0	985	0	0	3.150	3.731	JJ	6,507	14,112	08/30/2018	07/15/2046
740816-AN-3	PRESIDENT & FELLOWS OF HARVARD Corp			2	1.A FE	5,263,237	123.5990	7,199,615	5,825,000	5,279,660	0	7,197	0	0	3.300	3.781	JJ	88,637	192,225	08/31/2018	07/15/2056
740816-AP-8	PRESIDENT & FELLOWS OF HARVARD CORPORATE			2	1.A FE	48,687,623	106.1900	49,771,365	46,870,000	48,657,433	0	(30,189)	0	0	2.517	2.336	AO	249,052	570,197	04/24/2020	10/15/2050
74929#-AA-7	RBH Investor II, LLC Leveraged Loan				5.B Gl	2,444,737	95.4660	3,074,756	3,220,800	3,109,097	0	137,331	0	0	5.500	10.462	MJSD	0	134,826	09/30/2014	09/30/2021
75526#-AD-5	RE Gillespie 1, LLC Senior Note				2.C	10,270,122	120.5580	12,381,465	10,270,122	10,270,122	0	0	0	0	5.650	5.688	MJSD	1,612	580,262	01/10/2014	12/31/2038
75527#-AC-6	RE Rosamond Two, LLC Senior Note in a Pr				2.C PL	3,281,504	105.8390	3,473,095	3,281,504	3,281,504	0	0	0	0	4.600	4.626	MJSD	419	150,949	03/26/2014	12/31/2024
75527@-AE-4	RE Rosamond One, LLC Senior Note in a Pr				2.B	3,984,914	107.7110	4,292,188	3,984,914	3,984,914	0	0	0	0	4.600	4.626	MJSD	509	183,306	03/26/2014	12/31/2024
75527@-AF-1	RE Rosamond One, LLC Senior Note in a Pr				2.B	5,804,500	134.7550	7,821,872	5,804,500	5,804,500	0	0	0	0	6.100	6.147	MJSD	984	354,075	03/26/2014	12/30/2038
75528@-AD-5	RE Columbia 3, LLC Senior Note				2.C	5,202,000	122.1470	6,354,096	5,202,000	5,202,000	0	0	0	0	5.700	5.741	MJSD	824	296,514	01/23/2014	01/03/2034
75529@-AE-2	RE Rio Grande LLC Sr. Note in a Project				2.C PL	1,763,636	105.2670	1,856,534	1,763,636	1,763,636	0	0	0	0	4.400	4.422	MJSD	216	77,600	01/22/2014	07/01/2024
75914@-AA-3	Regulus Solar, LLC Senior Note in a Proj				2.C	29,200,000	119.2240	34,813,284	29,200,000	29,200,000	0	0	0	0	5.800	5.843	MJSD	4,704	1,693,600	11/25/2014	11/27/2034
78349A-AB-9	RWJ BARNABAS HEALTH INC CORPORATE			2	1.E FE	2,463,856	120.2010	2,919,684	2,429,000	2,460,747	0	(767)	0	0	3.949	3.866	JJ	47,961	95,921	10/20/2016	07/01/2046
78442G-KW-5	SLM STUDENT LOAN TRUST ABS FLOATER			4	1.B FE	45,397,266	97.4390	48,963,098	50,250,000	47,464,006	0	438,245	0	0	0.965	1.482	JAJO	90,224	1,023,573	12/03/2010	07/25/2039
78471H-AA-6	SOFI REFI STUDENT LOAN TRUST ASSET BACKE			4	1.A FE	734,672	100.1610	735,869	734,683	734,665	0	(2)	0	0	3.180	3.198	MON	1,038	23,363	01/18/2019	06/15/2048
78471H-AB-4	SOFI REFI STUDENT LOAN TRUST ASSET BACKE			4	1.A FE	16,097,925	104.2280	16,780,702	16,100,000	16,098,298	0	211	0	0	3.690	3.720	MON	26,404	594,090	01/18/2019	06/15/2048
78490D-AA-2	SOFI REFI STUDENT LOAN TRUST ASSET BACKE			4	1.A FE	96,714	100.1750	96,887	96,717	96,716	0	3	0	0	3.080	3.098	MON	50	2,979	08/07/2018	01/25/2048
80284N-AB-4	SANTANDER AUTO ASSET BACKED			4	1.A FE	32,908,893	100.7570	33,161,897	32,912,872	32,910,853	0	1,455	0	0	1.890	1.904	MON	19,007	622,053	10/09/2019	09/20/2022
80285J-AC-0	SANTANDER RETAIL AUTO LEASE TR ASSET BAC			4	1.A FE	6,255,431	100.1950	6,264,533	6,252,361	6,252,367	0	(2,765)	0	0	2.720	2.667	MON	5,196	170,064	11/13/2019	01/20/2022
80286K-AB-8	SANTANDER AUTO ASSET BACKED			4	1.A FE	15,649,363	101.0360	15,812,323	15,650,243	15,649,564	0	200	0	0	1.690	1.698	MON	8,082	221,142	02/11/2020	01/20/2023
80286R-AB-3	SANTANDER AUTO ASSET BACKED			4	1.A FE	41,596,060	100.1490	41,661,876	41,600,000	41,596,454	0	394	0	0	0.420	0.426	MON	5,339	25,237	10/20/2020	11/20/2023
819892-AL-4	SHARP HEALTHCARE CORPORATE			2	1.D FE	51,175,000	100.9850	51,679,238	51,175,000	51,175,000	0	0	0	0	2.680	2.680	FA	342,873	0	09/17/2020	08/01/2050
82101#-AA-0	Sheboygan Power LLC Debt in a Leveraged				1.G	8,165,615	108.5520	8,830,035	8,134,393	8,142,938	0	(1,913)	0	0	5.060	5.009	JD	18,293	411,600	06/09/2010	12/15/2024
83082@-AA-3	Sky Global Power One, LLC Senior Subordi				4.B	11,692,241	100.0000	11,692,241	11,692,241	11,692,241	0	0	0	0	15.000	15.287	MJSD	4,872	1,734,349	09/30/2020	03/04/2021
83149E-AH-0	SLM STUDENT LOAN TRUST ABS FLOATER			4	1.A FE	20,500,000	97.7170	24,429,308	25,000,000	23,057,000	0	789,209	0	0	0.375	1.592	JAJO	17,436	358,872	12/17/2010	10/25/2040
83149E-AJ-6	SLM STUDENT LOAN TRUST ABS FLOATER			4	1.A FE	54,024,300	99.6640	61,791,680	62,000,000	58,380,684	0	1,394,103	0	0	0.965	1.895	JAJO	111,321	1,262,916	04/01/2016	10/25/2040
83149E-AK-3	SLM STUDENT LOAN TRUST ABS FLOATER			4	1.A FE	92,220,981	99.6910	105,423,180	105,750,000	99,675,967	0	2,368,411	0	0	0.965	1.880	JAJO	189,875	2,154,087	04/01/2016	10/25/2040
83149V-AB-5	SALLIE MAE FFLP ABS FLOATER			4	1.A FE	80,492,342	100.9890	81,288,718	80,492,342	80,492,342	0	0	0	0	1.298	1.303	MON	11,609	1,468,171	02/25/2011	10/25/2034
000000-00-0	Social Finance Career Imp Bond Promissor				3.B	1,314,609	99.2530	1,304,787	1,314,609	1,314,609	0	0	0	0	0.000	0.000	JAJO	0	0	12/09/2020	01/15/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
83401C-AA-2	SOFI REFI STUDENT LOAN TRUST ASSET BACKE			4	1.A FE	18,075,083	100.6290	18,189,475	18,075,743	18,075,101	0	33	0	0	2.130	2.140	MON	17,112	385,013	08/06/2019	11/16/2048
83401C-AB-0	SOFI REFI STUDENT LOAN TRUST ASSET BACKE			4	1.A FE	33,147,306	103.8780	34,442,207	33,156,421	33,148,557	0	825	0	0	2.370	2.386	MON	34,925	785,807	08/06/2019	11/16/2048
83404W-AB-3	SOFI REFI STUDENT LOAN TRUST ASSET BACKE			4	1.A FE	17,399,020	103.3300	17,979,354	17,400,000	17,399,104	0	37	0	0	3.090	3.110	MON	23,896	537,660	03/26/2019	08/17/2048
83406T-AA-0	SOFI REFI STUDENT LOAN TRUST ASSET BACKE			4	1.A FE	24,367,338	100.7410	24,547,898	24,367,384	24,367,257	0	(81)	0	0	2.060	2.067	MON	22,310	457,349	01/13/2020	05/15/2046
83715A-AJ-8	SOUTH CAROLINA STUDENT LOAN SC ABS FLOAT			4	1.A FE	13,065,492	100.6580	13,556,025	13,467,410	13,334,156	0	25,208	0	0	1.265	1.494	JAJO	31,700	315,514	11/19/2010	10/27/2036
842329-AA-2	SOUTHERN BAPTIST HOSP INC CORPORATE			2	1.C FE	35,603,140	121.9600	43,295,642	35,500,000	35,595,003	0	(2,090)	0	0	4.857	4.838	JJ	795,064	1,724,235	09/17/2015	07/15/2045
85434V-AA-6	STANFORD HEALTH CARE CORPORATE			2	1.D FE	3,096,033	124.7200	3,866,308	3,100,000	3,096,048	0	77	0	0	3.795	3.802	MN	15,032	117,645	01/10/2018	11/15/2048
85440K-AA-2	STANFORD UNIVERSITY CORPORATE			2	1.A FE	4,129,917	126.2720	5,215,027	4,130,000	4,129,849	0	0	0	0	3.647	3.647	MN	25,104	150,621	04/04/2017	05/01/2048
85440K-AD-6	STANFORD UNIVERSITY CORPORATE			2	1.A FE	10,000,000	102.5190	10,251,860	10,000,000	10,000,000	0	0	0	0	2.413	2.413	JD	20,108	118,639	05/28/2020	06/01/2050
872180-AD-5	TA-High Desert, LLC Senior Note in a Pro				2.C	11,139,819	114.9010	12,799,786	11,139,819	11,139,819	0	0	0	0	5.150	5.183	MJSD	1,594	573,701	03/27/2013	03/31/2033
877249-AD-4	TAYLOR MORRISON COMMUNITIES IN CORPORATE			2	3.C FE	10,560,275	107.4500	11,529,412	10,730,000	10,663,959	0	17,869	0	0	5.625	5.834	MS	201,188	603,563	05/28/2019	03/01/2024
882484-AA-6	TEXAS HEALTH RESOURCES CORPORATE				1.C FE	14,464,290	134.7050	19,619,840	14,565,000	14,471,533	0	861	0	0	4.330	4.364	MN	80,585	630,665	06/28/2017	11/15/2055
882484-AC-2	TEXAS HEALTH RESOURCES CORPORATE			2	1.C FE	39,650,000	94.3000	37,389,931	39,650,000	39,650,000	0	0	0	0	2.328	2.328	MN	117,946	241,019	08/04/2020	11/15/2050
88430#-AA-9	36-54 Rector Urban Renewal LLC Redevelop				5.B GI	4,857,102	100.0640	4,860,223	4,857,102	4,857,102	0	0	0	0	5.000	5.031	FMAN	40,476	242,855	09/05/2019	05/01/2049
89231A-AD-3	TOYOTA AUTO ASSET BACKED			4	1.A FE	6,326,062	101.3860	6,414,872	6,327,188	6,326,750	0	246	0	0	3.020	3.045	MON	8,492	191,081	08/14/2018	12/15/2022
89238U-AB-6	TOYOTA AUTO ASSET BACKED			4	1.A FE	8,471,345	100.3170	8,498,630	8,471,739	8,471,575	0	161	0	0	2.000	2.011	MON	7,530	169,435	08/06/2019	04/15/2022
89389J-AB-8	TRANSPORTATION EQUIPMENT FINAN ASSET BAC			4	1.A FE	15,026,315	100.3870	15,085,286	15,027,083	15,026,575	0	169	0	0	1.900	1.910	MON	6,345	285,515	10/08/2019	01/24/2022
89488#-AA-8	Trenton Biogas, LLC Promissory Note Tran				4.B	8,560,000	111.3200	9,529,007	8,560,000	8,560,000	0	0	0	0	4.000	4.019	JAJO	58,018	385,563	04/27/2020	07/31/2032
89488#-AB-6	Trenton Biogas, LLC Promissory Note Tran				4.B	12,840,000	116.9890	15,021,415	12,840,000	12,840,000	0	0	0	0	7.500	7.567	JAJO	163,175	922,500	04/27/2020	07/31/2032
896517-AA-7	TRINITY HEALTH CR GROUP CORPORATE				1.D FE	4,960,000	108.9420	5,403,536	4,960,000	4,960,000	0	0	0	0	3.434	3.434	JD	14,194	162,283	12/04/2019	12/01/2048
89837L-AF-2	PRINCETON UNIVERSITY CORPORATE			2	1.A FE	1,844,120	127.6040	2,264,970	1,775,000	1,840,050	0	(1,439)	0	0	3.840	3.624	JJ	34,080	68,160	01/18/2018	07/01/2048
89838L-AG-9	TRUSTEES OF BOSTON COLLEGE CORPORATE				1.D FE	22,947,230	109.1160	22,986,287	21,066,000	22,933,246	0	(13,984)	0	0	3.129	2.702	JJ	329,578	173,164	08/18/2020	07/01/2052
89838Q-AA-1	BOSTON UNIVERSITY CORPORATE			2	1.D FE	49,493,075	126.4890	61,037,402	48,255,000	49,458,698	0	(21,319)	0	0	4.061	3.906	AO	489,909	1,926,437	06/29/2020	10/01/2048
899043-AA-1	TUFTS UNIVERSITY MA CORP				1.D FE	147,594	130.4510	172,195	132,000	147,526	0	(12)	0	0	5.017	4.480	AO	1,398	6,622	04/27/2015	04/15/2112
90363*-AA-0	USG Nevada LLC Senior Note in a Project				3.B	5,589,095	128.3580	7,174,070	5,589,095	5,589,095	0	0	0	0	6.750	6.805	MJSD	1,048	377,264	09/26/2013	12/31/2037
903638-AB-6	USTA National Tennis Ctr Inc. Senior Not				1.G FE	17,148,810	111.2840	19,083,888	17,148,810	17,148,810	0	0	0	0	4.080	4.077	JJ	336,231	699,671	09/08/2014	09/08/2039
904764-AH-0	UNILEVER CAPITAL CORP COMPANY GUARNT				1.E FE	12,775,770	146.9570	17,634,892	12,000,000	12,500,844	0	(30,179)	0	0	5.900	5.413	MN	90,467	708,000	01/15/2009	11/15/2032
904764-AM-9	UNILEVER CAPITAL CORP CORPORATE				1.E FE	15,870,715	100.3880	15,585,291	15,525,000	15,529,703	0	(52,773)	0	0	4.250	3.904	FA	258,427	659,813	08/20/2013	02/10/2021
90783X-AA-9	UNION PACIFIC CORPORATION CORP SINKING F				1.D FE	15,970,838	123.1880	16,461,066	13,362,594	14,805,599	0	(119,777)	0	0	6.176	3.338	JJ	410,344	825,274	01/01/2013	01/02/2031
909287-AA-2	UNITED AIRLINES P-T TR CORP SINKING FUND				3.B FE	1,343,548	101.6670	1,300,895	1,279,569	1,294,139	0	(8,454)	0	0	6.636	5.589	JJ	42,220	84,912	11/01/2013	07/02/2022
909318-AA-5	UNITED AIRLINES INC UNITED AIRLINES INC				1.E FE	4,541,220	98.3310	4,465,432	4,541,220	4,541,220	0	0	0	0	3.500	3.499	MS	52,981	158,943	01/31/2018	03/01/2030
90932L-AA-5	UNITED AIRLINES INC UNITED AIRLINES INC				1.E FE	2,640,643	100.2160	2,646,337	2,640,643	2,640,643	0	0	0	0	3.450	3.449	JD	7,592	91,102	11/02/2015	12/01/2027
91412N-AF-7	UNIVERSITY OF CHICAGO CORPORATE				1.C FE	9,989,700	128.8350	12,883,522	10,000,000	9,992,778	0	530	0	0	5.420	5.429	AO	135,500	542,000	05/12/2010	10/01/2030
91412N-BC-3	UNIVERSITY OF CHICAGO CORPORATE			2	1.C FE	65,148,000	129.2440	84,267,292	65,200,000	65,149,168	0	718	0	0	4.003	4.007	AO	652,489	2,609,956	09/07/2018	10/01/2053
91481C-AA-8	UNIV OF PENNSYLVANIA CORP				1.B FE	22,374,625	142.8850	32,149,064	22,500,000	22,373,943	0	80	0	0	4.674	4.701	MS	350,550	1,051,650	04/02/2012	09/01/2112
91481C-AC-4	UNIV OF PENNSYLVANIA CORPORATE			2	1.B FE	29,785,448	112.8290	33,340,987	29,550,000	29,784,846	0	(231)	0	0	3.610	3.581	FA	402,996	1,093,424	08/02/2019	02/15/2119
91481C-AD-2	UNIV OF PENNSYLVANIA CORPORATE			2	1.B FE	58,440,206	101.3740	58,796,880	58,000,000	58,434,582	0	(5,624)	0	0	2.396	2.360	AO	347,420	297,237	07/14/2020	10/01/2050
914886-AA-4	UNIVERSITY OF SOUTHERN CALIFOR CORPORATE				1.C FE	13,822,221	158.4150	17,053,393	10,765,000	13,800,515	0	(3,178)	0	0	5.250	4.071	AO	141,291	565,163	04/27/2015	10/01/2111
914886-AC-0	UNIVERSITY OF SOUTHERN CALIFOR CORPORATE			2	1.C FE	9,464,840	125.8510	11,829,986	9,400,000	9,462,000	0	(1,439)	0	0	3.841	3.800	AO	90,264	361,054	04/12/2017	10/01/2047
914886-AD-8	UNIVERSITY OF SOUTHERN CALIFOR CORPORATE			2	1.C FE	11,015,000	100.7840	11,101,304	11,015,000	11,015,000	0	0	0	0	3.226	3.226	AO	88,836	233,935	01/30/2020	10/01/2120
914886-AE-6	UNIVERSITY OF SOUTHERN CALIFOR CORPORATE			2	1.C FE	50,000,000	108.4310	54,215,525	50,000,000	50,000,000	0	0	0	0	2.805	2.805	AO	350,625	892,146	02/04/2020	10/01/2050
94949R-AS-6	WELLFLEET CLO LTD CLO			4	1.A FE	112,874,914	99.9000	112,762,524	112,874,914	112,874,914	0	0	0	0	1.128	1.233	JAJO	258,270	2,524,138	04/27/2018	04/20/2028
94978#-EF-0	Wells Fargo BK Northwest, N.A. Debt in a				2.B	522,541	108.2930	533,168	492,337	508,580	0	(4,443)	0	0	5.670	3.843	JJ	13,803	27,948	05/01/2018	01/03/2025
94978#-EG-8	Wells Fargo BK Northwest, N.A. Debt in a				2.B	1,256,509	107.9980	1,279,740	1,184,970	1,222,939	0	(10,487)	0	0	5.670	3.833	JJ	33,221	66,760	05/01/2018	01/03/2025
94978#-EH-6	Wells Fargo BK Northwest, N.A. Debt in a				2.B	354,438	110.2680	367,334	333,128	347,232	0	(1,792)	0	0	5.670	3.925	JJ	9,339	18,888	05/01/2018	09/29/2029
94978#-EK-9	Wells Fargo BK Northwest, N.A. Debt in a				2.B	281,483	110.0260	292,752	266,074	277,514	0	(223)	0	0	5.670	3.931	JJ	7,459	15,086	05/01/2018	12/12/2029
94978#-EN-3	Wells Fargo BK Northwest, N.A. Debt in a				2.B	240,922	111.2090	250,592	225,335	235,300	0	(1,697)	0	0	5.670	3.931	JJ	6,317	12,777	05/01/2018	01/03/2029
94978#-FB-8	Wells Fargo BK Northwest, N.A. Debt in a				2.B	45,492	113.0370	51,423	45,492	45,492	0	0	0	0	5.670	5.669	JJ	1,275	2,827	12/21/2006	01/03/2029
94978#-GQ-4	Wells Fargo BK Northwest, N.A. Debt in a				2.B	146,631	116.7020	158,800	136,073	145,130	0	(15)	0	0	5.670	4.070	JJ	3,815	7,715	05/01/2018	07/03/2029
96926G-AA-1	RICE UNIV CORPORATE				1.A FE	24,910,680	145.3900	34,893,556	24,000,000	24,890,340	0	(9,438)	0	0	4.626	4.422	MN	141,864	1,110,240	09/11/2019	05/15/2063
96926G-AC-7	RICE UNIV CORPORATE				1.A FE	3,092,660	121.0630	3,510,813	2,900,000	3,089,769	0	(3,770)	0	0	3.574	3.178	MN	13,244	103,646	04/08/2020	05/15/2045
97068L-AA-6	WILLIS-KNIGHTON MEDICAL CENTER CORPORATE			2	1.E FE	10,549,929	133.0480	12,799,239	9,620,000	10,524,350	0	(17,711)	0	0	4.813	4.223	MS	154,337	463,011	01/09/2020	09/01/2048
97181#-KV-4	Wilmington Tr Company Debt in Leverage L				1.D	1,375,268	112.9560	1,527,330	1,352,149	1,363,179	0	(24)	0	0	5.360	5.104	JJ	36,036	72,475	06/09/2010	11/30/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
97181#-KW-2	Wilmington Tr Company Debt in Leverage L				1.D	523,406	109.0620	565,367	518,392	520,311	0	(81)	0	0	4.920	4.770	JJ	12,682	25,502	06/09/2010	07/02/2028
97181#-KX-0	Wilmington Tr Company Debt in Leverage L				1.D	1,486,724	108.5760	1,600,671	1,474,237	1,478,001	0	(819)	0	0	4.920	4.799	JJ	36,065	72,565	06/09/2010	01/02/2026
97181#-KY-8	Wilmington Tr Company Debt in Leverage L				1.D	861,573	113.3810	960,553	847,190	854,410	0	61	0	0	5.360	5.101	JJ	22,579	45,409	06/09/2010	12/29/2028
97181#-KZ-5	Wilmington Tr Company Debt in Leverage L				1.D	698,583	112.0680	769,422	686,568	691,938	0	(152)	0	0	5.360	5.093	JJ	18,298	36,800	06/09/2010	07/02/2028
97181#-LA-9	Wilmington Tr Company Debt in Leverage L				1.D	437,180	110.2230	473,315	429,414	432,290	0	(148)	0	0	5.380	5.104	JJ	11,487	23,102	06/09/2010	07/02/2028
97181#-LD-3	Wilmington Tr Company Debt in Leverage L				1.D	667,480	108.4020	716,415	660,885	663,265	0	(79)	0	0	4.920	4.764	JJ	16,167	32,522	06/09/2010	07/02/2028
97181#-LE-1	Wilmington Tr Company Debt in Leverage L				1.D	1,079,602	108.3290	1,159,966	1,070,779	1,073,336	0	(664)	0	0	4.920	4.804	JJ	26,195	52,631	06/09/2010	01/02/2026
97181#-LK-7	Wilmington Tr Company Debt in Leverage L				1.D	461,867	109.7190	502,830	458,289	459,642	0	(88)	0	0	4.920	4.808	JJ	11,211	22,544	06/09/2010	07/02/2028
97181#-LL-5	Wilmington Tr Company Debt in Leverage L				1.D	2,041,315	108.7670	2,202,123	2,024,633	2,029,742	0	(1,242)	0	0	4.920	4.803	JJ	49,529	99,632	06/09/2010	01/02/2026
97181#-MH-3	Wilmington Tr Company Leverage Lease Tr				1.D	1,039,232	111.7710	1,158,221	1,039,232	1,039,232	0	0	0	0	5.780	5.780	JJ	29,867	60,047	11/02/2006	01/02/2023
97181#-MJ-9	Wilmington Tr Company Leverage Lease Tr				1.D	259,725	114.4250	297,191	259,725	259,725	0	0	0	0	5.780	5.780	JJ	7,464	15,034	11/02/2006	01/02/2023
98162G-AB-8	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC			4	1.A FE	20,137,329	100.5470	20,248,992	20,138,920	20,138,127	0	506	0	0	2.050	2.063	MON	18,349	412,846	08/13/2019	07/15/2022
98162W-AD-9	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC			4	1.A FE	22,790,465	102.1030	23,274,583	22,795,197	22,793,233	0	1,180	0	0	3.330	3.360	MON	33,737	759,080	10/10/2018	04/15/2024
98163E-AD-8	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC			4	1.A FE	18,285,755	101.6810	18,594,807	18,287,463	18,286,533	0	276	0	0	3.130	3.152	MON	25,440	572,398	07/24/2018	11/15/2023
98459H-AA-0	YALE-NEW HAVEN HEALTH SERVICES CORPORATE			2	1.D FE	10,680,000	97.5210	10,415,282	10,680,000	10,680,000	0	0	0	0	2.496	2.496	JJ	98,484	0	08/11/2020	07/01/2050
98459L-AC-7	YALE UNIVERSITY CORPORATE			2	1.A FE	23,838,400	102.9990	23,689,729	23,000,000	23,828,146	0	(10,254)	0	0	2.402	2.232	AO	116,630	193,361	07/07/2020	04/15/2050
B8A7HF-JB-0	CARMX_AUTO ABS FLOATER			4	1.C PL	1,478,094	99.9130	1,476,804	1,478,094	1,478,094	0	0	0	0	0.794	0.546	MON	1,017	17,100	02/03/2020	02/14/2021
B8A7JL-BW-7	CARMX_AUTO ABS FLOATER			4	1.C PL	8,100,000	99.9130	8,092,931	8,100,000	8,100,000	0	0	0	0	0.794	0.546	MON	5,574	68,616	02/11/2020	02/14/2021
D5253#-AA-3	Leipziger Messe GMBH LEASE				1.C	40,996,680	58.2210	34,738,450	59,666,168	59,666,168	0	2,544,243	0	0	0.000	3.194	MON	0	0	12/31/1998	01/02/2041
D5253#-AB-1	Leipziger Messe GMBH LEASE				1.C	23,975,555	59.4840	20,828,764	35,015,589	35,015,589	0	1,551,256	0	0	0.000	3.282	MON	0	0	12/31/1998	01/02/2041
D5253#-AC-9	Leipziger Messe GMBH LEASE				1.C	23,975,555	59.4840	20,828,764	35,015,589	35,015,589	0	1,551,256	0	0	0.000	3.282	MON	0	0	12/31/1998	01/02/2041
D5253#-AD-7	Leipziger Messe GMBH LEASE				1.C	23,975,555	59.4840	20,828,764	35,015,589	35,015,589	0	1,551,256	0	0	0.000	3.282	MON	0	0	12/31/1998	01/02/2041
D5253#-AE-5	Leipziger Messe GMBH LEASE				1.C	23,975,555	59.4840	20,828,764	35,015,589	35,015,589	0	1,551,256	0	0	0.000	3.282	MON	0	0	12/31/1998	01/02/2041
D5253#-AF-2	Leipziger Messe GMBH LEASE				1.C	28,769,887	59.4840	24,993,541	42,017,321	42,017,321	0	1,861,415	0	0	0.000	3.282	MON	0	0	12/31/1998	01/02/2041
20825U-AC-8	CONOCO FUNDING CO COMPANY GUARNT		A		1.G FE	20,278,689	149.1680	26,589,264	17,825,000	19,287,537	0	(93,148)	0	0	7.250	6.194	AO	272,822	1,292,313	01/28/2010	10/15/2031
C2969@-AA-8	Des Moulins Wind Power, L.P. Senior Secu		A		2.C	35,921,951	125.7570	35,909,548	28,554,615	28,554,615	0	0	0	500,958	6.300	6.349	MJSD	4,997	1,701,902	05/31/2013	06/30/2033
C2969@-AB-6	Des Moulins Wind Power, L.P. Senior Secu		A		2.C	10,899,452	122.7660	11,458,800	9,333,832	9,333,832	0	0	0	163,751	5.850	5.891	MJSD	1,517	516,575	08/27/2014	06/30/2033
C4111*-AA-3	Great Lakes Power Trans Hldgs Senior Sec		A		2.B	2,571,429	107.4130	2,197,284	2,045,638	2,045,638	0	0	0	35,888	4.600	4.626	MJSD	261	89,023	04/09/2013	06/16/2023
H4777*-AA-3	SBM Deep Panuke S.A. Senior Secured Note		A		3.A PL	6,804,500	99.8960	6,797,400	6,804,500	6,804,500	0	0	0	0	3.500	3.500	JD	10,585	238,158	10/31/2014	12/15/2021
001199-AA-6	AGL CLO CLO		D	2,4	1.A FE	30,838,500	99.9810	31,144,116	31,150,000	30,868,361	0	29,861	0	0	2.428	2.930	JAJO	153,389	420,556	04/14/2020	04/20/2028
00119T-AA-2	AGL CLO CLO		D	2,4	1.A FE	17,000,000	100.0930	17,015,808	17,000,000	17,000,000	0	0	0	0	2.349	2.355	JAJO	219,632	0	05/27/2020	07/20/2030
00140A-AA-6	AIG CLO CLO		D	2,4	1.A FE	249,950	100.0990	250,248	250,000	249,444	0	(506)	0	0	1.575	1.623	JAJO	733	6,171	03/02/2020	10/25/2032
00140W-AA-8	AIG CLO CLO		C	2,4	1.A FE	39,401,250	100.0990	39,539,176	39,500,000	39,421,005	0	19,755	0	0	2.287	2.399	JAJO	195,719	371,645	05/08/2020	05/22/2029
006278-AT-2	Adams Mill CLO Ltd CLO		D	4	1.A FE	5,511,233	100.0000	5,511,235	5,511,233	5,511,233	0	0	0	0	1.337	1.339	JAJO	15,964	136,180	06/23/2017	07/15/2026
01749T-AE-0	ADAGIO CLO CLO		D	4	1.A FE	49,456,434	100.2090	49,559,773	49,456,434	49,456,434	0	0	0	0	1.387	1.389	JAJO	148,612	1,247,185	06/25/2019	01/15/2030
01750H-AA-0	AXA CLO CLO		D	2,4	1.A FE	1,500,000	99.9220	1,498,835	1,500,000	1,500,000	0	0	0	0	1.608	1.748	JAJO	4,957	28,485	12/19/2019	01/19/2033
01750L-AA-1	ADAGIO CLO CLO		D	4	1.A FE	492,600	99.7030	498,517	500,000	495,031	0	1,232	0	0	1.337	1.592	JAJO	1,448	12,355	12/06/2018	07/15/2031
03328Q-AN-1	ANCHORAGE CAPITAL CLO LTD CLO		D	4	1.A FE	1,250,000	100.0480	1,250,597	1,250,000	1,250,000	0	0	0	0	1.507	1.553	JAJO	4,081	33,047	06/27/2017	07/15/2030
03328T-BA-2	ANCHORAGE CLO CLO		D	2,4	1.A FE	26,930,000	99.6230	26,898,107	27,000,000	26,936,380	0	6,380	0	0	1.312	1.444	JAJO	63,972	229,965	09/03/2020	01/28/2031
033291-AA-3	ANCHORAGE CLO CLO		D	2,4	1.A FE	22,061,000	100.0430	22,009,429	22,000,000	22,051,615	0	(9,385)	0	0	1.707	1.656	JAJO	81,361	431,226	03/04/2020	04/15/2032
033292-AQ-6	ANCHORAGE CAPITAL CLO LTD ANCH CLO		D	2,4	1.A FE	6,000,000	100.0000	5,999,990	6,000,000	6,000,000	0	0	0	0	1.471	1.524	JAJO	19,655	157,844	09/21/2017	10/13/2030
03329K-AQ-6	ANCHORAGE CAPITAL CLO LTD CLO		D	4	1.A FE	47,513,169	99.7760	47,487,364	47,594,079	47,562,943	0	19,520	0	0	1.222	1.272	JAJO	105,033	1,072,040	07/05/2018	07/28/2028
03330F-AA-9	ANCHORAGE CLO CLO		D	4	1.A FE	2,000,000	99.4880	1,989,759	2,000,000	2,000,000	0	0	0	0	2.168	2.317	JAJO	8,794	42,538	12/23/2019	01/20/2032
03330N-AA-2	ANCHORAGE CAPITAL CLO LTD CLO		D	2,4	1.A FE	27,500,000	99.9850	27,495,988	27,500,000	27,500,000	0	0	0	0	1.606	1.739	JAJO	87,090	891,338	07/26/2019	07/22/2032
03835J-BA-0	APRES STATIC CLO CLO		D	2,4	1.A FE	75,000,000	100.0000	74,999,888	75,000,000	75,000,000	0	0	0	0	1.307	1.309	JAJO	212,368	0	10/06/2020	10/15/2028
03836T-AA-8	APRES STAIC CLO 1 LTD APRES_20 CLO		D	2,4	1.A FE	22,662,623	100.0900	22,682,946	22,662,623	22,662,623	0	0	0	0	2.737	2.773	JAJO	134,387	278,018	04/30/2020	04/15/2028
04941G-AL-2	ATLAS SENIOR LOAN FUND LTD CLO		D	4	1.A FE	7,790,450	99.8480	7,778,644	7,790,450	7,790,450	0	0	0	0	1.052	1.053	FMAN	10,244	149,588	11/08/2017	11/17/2027
04941M-AK-1	ATLAS SENIOR LOAN FUND LTD CLO CLO		D	4	1.A FE	25,554,293	99.4540	26,223,619	26,367,496	25,735,993	0	181,700	0	0	1.490	2.557	JAJO	84,039	568,838	03/31/2020	07/16/2029
04941T-AS-9	ATLAS SENIOR LOAN FUND LTD CLO		D	4	1.A FE	993,700	99.9990	993,689	993,700	993,700	0	0	0	0	1.513	1.516	FMAN	1,462	23,447	11/21/2018	11/27/2031
04943A-AC-3	ATLAS SENIOR LOAN FUND LTD CLO CLO		D	4	1.A FE	20,750,000	99.8640	20,721,871	20,750,000	20,750,000	0	0	0	0	1.530	1.623	JAJO	67,910	553,050	06/23/2017	01/16/2030
04965C-AJ-7	CSAM CLO		D	4	1.A FE	47,338,346	99.6790	47,293,379	47,445,808	47,351,293	0	12,947	0	0	1.046	1.211	JAJO	97,855	749,161	09/24/2020	04/22/2027
05363X-AN-7	Avery Point CLO Ltd CLO		D	4	1.A FE	6,458,155	100.0000	6,458,145	6,458,155	6,458,155	0	0	0	0	1.198	1.268	JAJO	15,900	150,843	08/08/2017	07/17/2026
05364C-AW-2	Avery Point CLO Ltd CLO		D	4	1.A FE	43,486,500	99.9620	43,483,353	43,500,000	43,488,274	0	1,774	0	0	1.377	1.417	JAJO	129,771	802,303	09/18/2020	01/15/2028

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05633W-AB-9	BAC San Jose DPR Funding Senior Secured		D		3.A FE	15,983,938	100.2760	15,967,898	15,924,000	15,951,647	0	(26,167)	0	0	4.500	4.152	FMAN	91,563	672,435	03/02/2020	11/15/2021
05683E-AA-0	BAIN CLO CLO		D	2,4	1.A FE	28,500,000	100.1060	28,530,139	28,500,000	28,500,000	0	0	0	0	2.068	2.084	JAJO	121,136	218,815	05/29/2020	07/19/2031
05683L-AA-4	BAIN CAPITAL CREDIT LP CLO		D	4	1.A FE	30,000,000	99.3320	29,799,612	30,000,000	30,000,000	0	0	0	0	1.169	1.171	JAJO	68,199	676,730	03/12/2018	04/23/2031
05875D-AA-0	BALLYROCK CLO CLO		D	2,4	1.A FE	24,000,000	100.2030	24,048,778	24,000,000	24,000,000	0	0	0	0	1.529	1.558	JAJO	68,289	0	10/05/2020	10/20/2031
05875F-AQ-0	BALLYROCK LTD CLO		D	4	1.A FE	45,000,000	100.0000	44,999,901	45,000,000	45,000,000	0	0	0	0	1.587	1.785	JAJO	154,721	1,226,303	03/22/2019	10/15/2028
05875J-AA-7	BALLYROCK CLO CLO		D	2,4	1.A FE	980,200	100.0000	1,000,003	1,000,000	981,727	0	1,527	0	0	1.597	1.988	JAJO	3,460	4,178	07/23/2020	07/15/2032
05970H-AB-3	General DPR Funding, Ltd. Senior Secured		D		1.F FE	58,597,500	102.9820	60,345,006	58,597,500	58,597,500	0	0	0	0	3.250	3.263	FMAN	238,052	1,909,709	07/14/2016	08/15/2024
05970H-AF-4	General DPR Funding, Ltd. Senior Secured		D		1.F FE	49,050,000	107.5590	52,757,497	49,050,000	49,050,000	0	0	0	0	3.900	3.919	FMAN	239,119	1,918,264	05/24/2017	05/15/2027
06760P-AC-5	BABSON CLO		D	4	1.A FE	157,500,000	99.6370	156,928,716	157,500,000	157,500,000	0	0	0	0	1.168	1.170	JAJO	373,151	3,585,929	05/18/2018	07/20/2029
07131A-AA-2	Battalion CLO LTD CLO		D	2,4	1.A FE	21,055,938	100.0000	21,500,056	21,500,000	21,069,439	0	13,501	0	0	1.568	1.997	JAJO	69,286	319,680	05/01/2020	01/17/2033
07131X-AV-6	BATTALION CLO LTD CLO		D	4	1.A FE	23,013,464	99.7760	22,984,831	23,036,500	22,980,332	0	(29,734)	0	0	1.258	1.435	JAJO	59,558	552,190	07/03/2018	07/17/2028
07132A-CC-5	BATTALION CLO LTD CLO		D	4	1.A FE	11,500,000	99.4300	11,434,470	11,500,000	11,500,000	0	0	0	0	1.288	1.359	JAJO	30,441	162,097	02/06/2020	07/18/2030
07132J-AL-8	BATTALION CLO LTD CLO		D	4	1.A FE	37,250,000	99.9500	37,231,375	37,250,000	37,250,000	0	0	0	0	1.465	1.603	JAJO	101,546	951,535	04/25/2019	01/24/2029
07133R-AA-3	BATTALION CLO LTD CLO		D	4	1.A FE	6,630,000	99.5060	6,965,407	7,000,000	6,687,590	0	57,590	0	0	1.292	2.510	FMAN	11,305	113,440	03/31/2020	05/17/2031
08179H-AA-8	BENEFIT STREET PARTNERS CLO LT CLO		D	4	1.A FE	16,625,000	99.9320	16,613,650	16,625,000	16,625,000	0	0	0	0	1.487	1.593	JAJO	53,559	436,149	09/19/2017	10/15/2030
08179X-AL-9	BENEFIT STREET PARTNERS CLO LT CLO		D	4	1.A FE	26,978,635	100.0000	26,985,578	26,985,632	26,981,897	0	1,689	0	0	1.487	1.504	JAJO	86,936	707,955	01/10/2019	07/15/2029
08180R-AL-9	BENEFIT STREET PARTNERS CLO LT CLO		D	4	1.A FE	22,659,514	99.9710	22,652,934	22,659,514	22,659,514	0	0	0	0	0.998	2.231	JAJO	46,473	483,609	10/27/2017	07/18/2027
08186R-AA-7	BENEFIT STR PARTNERS CLO CLO		D	2,4	1.A FE	2,000,000	100.5990	2,011,987	2,000,000	2,000,000	0	0	0	0	1.957	1.944	JAJO	15,438	0	07/15/2020	07/15/2031
08866T-AA-0	BIB Merchant Voucher Rec. Ltd Sr. Secure		D		2.A FE	25,900,000	107.6390	27,878,619	25,900,000	25,900,000	0	0	0	0	4.080	4.100	JAJO	246,568	1,056,720	02/22/2017	04/07/2027
09627X-AU-5	BLUEMOUNTAIN CLO LTD BLUEM_15- CLO		D	4	1.A FE	8,652,530	99.9910	8,651,424	8,652,160	8,652,281	0	(125)	0	0	1.554	1.559	JAJO	29,881	234,615	12/19/2018	04/13/2027
09628W-AL-6	BLUEMOUNTAIN CLO CLO		D	2,4	1.A FE	22,500,000	100.0000	22,499,912	22,500,000	22,500,000	0	0	0	0	1.534	1.537	FMAN	40,261	540,353	08/29/2019	08/20/2032
10302V-BA-2	BOWPK_14-1A CLO		D	4	1.A FE	1,917,980	99.9740	1,918,637	1,919,131	1,918,783	0	521	0	0	1.393	1.443	FMAN	2,895	43,381	12/17/2018	11/23/2025
11124T-AA-2	Broad River BSL Funding CLO Lt CLO		D	2,4	1.A FE	15,000,000	100.0870	15,013,011	15,000,000	15,000,000	0	0	0	0	2.068	2.072	JAJO	62,913	120,835	05/21/2020	04/20/2029
114521-AL-1	BROOKSIDE MILL CLO LTD CLO		D	4	1.A FE	50,850,633	99.4250	50,566,097	50,858,313	50,835,829	0	(24,896)	0	0	1.038	1.204	JAJO	108,489	1,104,711	03/02/2018	01/17/2028
12482X-AA-7	CBAM CLO CLO		D	2,4	1.A FE	29,397,000	100.1500	30,045,009	30,000,000	29,449,505	0	52,505	0	0	1.578	1.953	JAJO	96,018	314,324	06/23/2020	10/20/2032
12548M-BF-1	CIFC CLO		D	4	1.A FE	3,750,000	99.7530	3,740,742	3,750,000	3,750,000	0	0	0	0	1.326	1.328	JAJO	9,805	90,995	12/12/2017	01/22/2031
12550A-AT-3	CIFC CLO		D	4	1.A FE	30,000,000	99.7060	29,911,788	30,000,000	30,000,000	0	0	0	0	1.418	1.533	JAJO	87,428	768,174	09/17/2018	10/17/2031
12550L-AS-1	CIFC CLO CLO		D	2,4	1.A FE	25,000,000	99.7560	24,939,025	25,000,000	25,000,000	0	0	0	0	1.247	1.286	JAJO	67,539	290,896	02/14/2020	04/15/2030
12551A-AL-9	CIFC CLO CLO		D	4	1.A FE	75,000,000	100.0000	74,999,873	75,000,000	75,000,000	0	0	0	0	1.219	1.361	JAJO	182,795	1,183,681	01/10/2020	04/23/2029
12551J-AC-0	CIFC_CLO CLO		D	4	1.A FE	1,000,000	100.0000	1,000,001	1,000,000	1,000,000	0	0	0	0	1.465	1.577	JAJO	2,726	25,545	08/14/2017	10/24/2030
12552M-AC-2	CIFC CLO		D	4	1.A FE	24,750,000	99.3850	24,597,693	24,750,000	24,750,000	0	0	0	0	1.195	1.386	JAJO	55,033	563,918	03/26/2018	04/24/2031
13876C-AL-1	CANYON CAP CLO CLO		D	4	1.A FE	54,500,000	100.0000	54,499,891	54,500,000	54,500,000	0	0	0	0	1.487	1.532	JAJO	175,576	1,429,781	04/07/2017	04/15/2029
13876L-AA-5	CANYON CLO CLO		D	2,4	1.A FE	49,816,184	100.0990	50,369,265	50,319,378	49,952,282	0	136,098	0	0	2.157	2.683	JAJO	229,125	502,639	04/17/2020	07/15/2028
14311N-AL-8	CARLYLE CLO		D	2,4	1.A FE	35,000,000	99.8540	34,948,890	35,000,000	35,000,000	0	0	0	0	1.558	1.561	JAJO	110,602	935,269	05/14/2019	07/20/2032
14311U-AJ-7	CARLYLE CLO CLO		D	2,4	1.A FE	19,882,522	100.0000	19,882,488	19,882,522	19,882,522	0	0	0	0	1.238	1.314	JAJO	49,928	262,776	02/07/2020	10/20/2029
14314B-AJ-6	CARLYLE CLO CLO		D	4	1.A FE	990,779	99.7550	991,823	994,259	991,376	0	597	0	0	1.448	1.530	JAJO	2,920	17,339	03/02/2020	04/20/2031
14315B-AA-4	CARLYLE CLO		D	4	1.A FE	29,000,000	99.7550	28,928,924	29,000,000	29,000,000	0	0	0	0	1.417	1.494	JAJO	89,027	740,163	10/16/2017	01/15/2030
14315J-AL-3	CARLYLE CLO CLO		D	4	1.A FE	22,373,050	99.8710	22,470,937	22,500,000	22,430,247	0	17,533	0	0	1.438	1.521	JAJO	65,626	573,870	10/24/2019	07/20/2031
14889D-AJ-7	CATAMARAN CLO LTD CLO		D	4	1.A FE	84,615,940	99.7530	84,406,659	84,615,940	84,615,940	0	0	0	0	1.476	1.478	JAJO	246,275	2,182,269	10/16/2017	04/22/2030
14889E-AL-0	CATAMARAN CLO CLO		D	4	1.A FE	5,602,645	99.3270	5,572,727	5,610,499	5,607,537	0	1,244	0	0	1.067	1.107	JAJO	10,970	118,813	05/15/2018	01/27/2028
14889H-AJ-8	CATAMARAN CLO LTD CLO		D	4	1.A FE	6,215,989	100.0000	6,215,972	6,215,989	6,215,989	0	0	0	0	1.618	3.233	JAJO	20,670	171,953	11/17/2016	10/18/2026
14918J-AN-0	CATHEDRAL LAKE LTD CLO		D	4	1.A FE	115,000,000	99.2750	114,166,147	115,000,000	115,000,000	0	0	0	0	1.437	1.439	JAJO	358,023	2,958,512	10/05/2017	10/15/2029
14918K-AJ-6	CARLSON CLO CLO		D	4	1.A FE	50,000,000	99.9500	49,975,220	50,000,000	50,000,000	0	0	0	0	1.468	1.471	JAJO	148,877	1,290,474	10/17/2019	10/20/2028
25820N-AA-2	DORCHESTER PK CLO LTD CLO		D	4	1.A FE	74,431,835	99.8600	74,327,333	74,431,835	74,431,835	0	0	0	0	1.118	1.869	JAJO	168,798	1,656,918	06/07/2018	04/20/2028
27830B-BA-1	EATON VANCE CLO		D	4	1.A FE	41,000,000	99.9320	40,972,120	41,000,000	41,000,000	0	0	0	0	1.397	1.504	JAJO	124,090	1,038,100	07/19/2019	01/15/2028
28622P-AA-1	ELEVATION CLO LTD CLO		D	4	1.A FE	21,000,000	99.8820	20,975,302	21,000,000	21,000,000	0	0	0	0	1.517	1.564	JAJO	69,018	557,330	06/15/2017	07/15/2029
28623D-AA-7	Elevation CLO Ltd CLO		D	4	1.A FE	10,266,176	100.0000	10,266,180	10,266,176	10,266,176	0	0	0	0	1.208	1.210	JAJO	25,487	241,083	06/03/2019	04/18/2027
28851Q-AE-3	ELLINGTON CLO I LTD ECLO_17-1A CLO		D	4	1.A FE	28,223,577	99.7810	28,161,798	28,223,577	28,223,577	0	0	0	0	1.857	1.923	JAJO	113,550	846,600	08/08/2018	10/15/2029
28852E-AA-7	ELLINGTON CLO I LTD ECLO_17-1A CLO		D	4	1.A FE	16,249,226	99.8070	16,217,880	16,249,226	16,249,226	0	0	0	0	1.921	2.052	FMAN	39,886	458,091	12/18/2017	02/15/2029
28853R-AA-7	ELLINGTON CLO I LTD ECLO_17-1A CLO		D	4	1.A FE	1,500,000	99.7310	1,495,972	1,500,000	1,500,000	0	0	0	0	2.077	2.333	JAJO	6,750	48,349	02/22/2019	04/15/2029
290015-AJ-5	ELMWOOD CLO CLO		D	4	1.A FE	13,000,000	100.0820	13,010,617	13,000,000	13,000,000	0	0	0	0	1.668	1.672	JAJO	43,980	0	10/15/2020	10/20/2033
338422-AQ-1	FLAGSHIP CLO		D	4	1.A FE	6,644,020	100.0000	6,655,218	6,655,226	6,651,278	0	3,988	0	0	1.080	1.242	JAJO	15,375	146,934	01/10/2019	01/16/2026
33883E-AL-6	FLATIRON CLO LTD CLO		D	4	1.A FE	7,975,792	99.9700	7,991,596	7,993,967	7,985,767	0	3,530	0	0	1.127	1.263	JAJO	19,518	180,460	12/26/2018	04/15/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36321H-AA-6	GALAXY XXIX CLO LTD CLO		D	4	1.A FE	44,353,487	99.7520	44,268,291	44,378,514	44,361,552	0	6,689	0	0	1.011	1.155	FMAN	57,330	839,403	11/26/2019	11/15/2026
38172W-AA-9	Golub Capital Partners CLO CLO		D	2,4	1.A FE	13,000,000	100.0810	13,010,591	13,000,000	13,000,000	0	0	0	0	1.788	1.792	JAJO	50,358	0	09/24/2020	10/20/2031
39729R-AB-4	GSO CLO		D	4	1.A FE	1,800,000	99.5080	1,791,145	1,800,000	1,800,000	0	0	0	0	1.247	1.423	JAJO	4,863	42,830	01/29/2018	04/15/2031
39807G-AL-7	GREYWOLF CLO CLO		D	4	1.A FE	49,750,000	99.8810	49,940,330	50,000,000	49,781,012	0	31,012	0	0	1.467	1.655	JAJO	158,912	192,306	08/26/2020	10/15/2029
39809C-AN-4	GREYWOLF CLO CLO		D	2,4	1.A FE	16,071,000	100.0100	16,501,582	16,500,000	16,105,540	0	34,540	0	0	1.506	1.952	JAJO	49,000	164,848	06/19/2020	04/15/2033
39809G-AA-3	GREYWOLF CLO III LTD CLO		D	4	1.A FE	1,500,000	99.6790	1,495,181	1,500,000	1,500,000	0	0	0	0	1.245	1.430	JAJO	3,475	34,450	03/27/2018	04/26/2031
401539-AA-9	Guayaquil Mchnt Vcher Rec Ltd Sr. Secure		D		3.C FE	6,475,000	108.1820	7,004,790	6,475,000	6,475,000	0	0	0	0	6.750	6.806	JAJO	101,981	437,063	08/08/2019	10/07/2026
40436T-AL-0	Highbridge Loan Management Ltd CLO		D	4	1.A FE	29,780,804	99.8920	29,748,501	29,780,804	29,780,804	0	0	0	0	1.358	1.361	JAJO	82,031	735,413	08/13/2019	01/20/2028
40437W-AC-2	HPS Loan Management CLO		D	4	1.A FE	3,000,000	100.0000	3,000,001	3,000,000	3,000,000	0	0	0	0	1.485	1.755	JAJO	8,290	112,429	05/29/2019	07/25/2030
40439D-AA-6	HPS CLO		D	2,4	1.A FE	2,750,000	100.3340	2,759,178	2,750,000	2,750,000	0	0	0	0	1.536	1.783	JAJO	8,329	88,845	07/26/2019	07/22/2032
42086Q-AA-9	HAYFIN CLO		D	4	1.A FE	17,100,000	99.4650	17,008,585	17,100,000	17,100,000	0	0	0	0	1.372	1.375	JAJO	42,368	411,249	04/24/2018	04/28/2031
449255-AC-2	ICG US CLO LTD CLO		D	4	1.A FE	54,091,750	100.0000	54,249,843	54,250,000	54,098,112	0	6,362	0	0	1.489	1.592	JAJO	157,083	38,716	11/12/2020	10/23/2029
44929F-BA-9	ICG US CLO LTD CLO		D	4	1.A FE	50,686,498	99.3010	50,866,952	51,224,767	50,750,411	0	63,913	0	0	1.245	1.492	JAJO	118,668	931,887	06/17/2020	04/25/2031
44931A-AJ-8	ICG US CLO LTD CLO		D	4	1.A FE	85,326,500	99.9010	85,315,633	85,400,000	85,345,981	0	19,481	0	0	1.358	1.556	JAJO	238,345	2,030,394	06/12/2020	10/19/2028
44932V-AA-0	ICG CLO CLO		D	2,4	1.A FE	15,250,000	99.9000	15,234,774	15,250,000	15,250,000	0	0	0	0	1.595	1.787	JAJO	45,262	470,281	08/28/2019	10/26/2032
44933W-AA-7	ICG CLO CLO		D	2,4	1.A FE	7,000,000	99.8020	6,986,150	7,000,000	7,000,000	0	0	0	0	1.600	1.709	JAJO	23,958	112,770	01/22/2020	01/16/2033
45605P-AE-8	Industrial DPR Funding LTD. Senior Secur		D		2.B FE	1,356,776	101.5430	1,377,709	1,356,776	1,356,776	0	0	0	0	6.000	6.043	JAJO	17,186	81,407	09/09/2011	10/15/2021
45605P-AG-3	Industrial DPR Funding LTD. Senior Secur		D		2.B FE	7,071,434	103.3230	7,306,404	7,071,434	7,071,434	0	0	0	0	5.000	5.030	JAJO	74,643	353,572	08/28/2013	07/15/2023
45605P-AM-0	Industrial DPR Funding LTD. Senior Secur		D		2.B FE	52,992,588	107.1960	56,643,292	52,841,066	52,932,978	0	(16,648)	0	0	5.235	5.198	JAJO	583,982	2,766,230	05/01/2018	04/15/2026
45605P-AR-9	Industrial DPR Funding LTD. Senior Secur		D		2.B FE	18,430,000	112.4540	20,725,210	18,430,000	18,430,000	0	0	0	0	5.640	5.678	JAJO	219,440	1,039,452	12/12/2018	01/15/2029
456866-AK-8	INGERSOLL RAND CO DEBENTURES		D		2.B FE	8,478,923	127.9430	10,779,224	8,425,000	8,446,969	0	(2,518)	0	0	6.391	6.343	MN	68,801	538,442	02/05/1998	11/15/2027
45941Q-AB-5	International Diversified Co Senior Secu		C		2.C FE	7,621,088	102.8470	7,793,771	7,578,000	7,604,203	0	(12,736)	0	0	4.450	4.113	FMAN	38,406	337,221	08/01/2019	11/20/2022
46647Y-AL-1	JMP_CLO CLO		D	4	1.A FE	27,583,307	99.6030	27,473,887	27,583,307	27,583,307	0	0	0	0	1.498	1.610	JAJO	84,921	728,850	07/24/2019	07/17/2029
47015P-AD-0	Jamaica Diversified Rights Co Sr. Secure		D		3.B FE	13,700,000	108.1040	14,810,305	13,700,000	13,700,000	0	0	0	0	5.250	5.283	MJSD	31,967	149,844	09/30/2020	09/15/2030
47017D-AD-3	Jamaica Merch Voucher Rec Ltd Senior Sec		D		3.A FE	56,289,323	105.6720	59,481,999	56,289,323	56,289,323	0	0	0	0	5.625	5.664	JAJO	756,388	3,166,274	11/21/2016	01/08/2027
48250E-AA-3	KKR CLO CLO		D	2,4	1.A FE	450,000	100.1440	450,650	450,000	450,000	0	0	0	0	1.736	1.741	JAJO	2,149	0	09/08/2020	10/17/2031
48250M-AK-3	KKR FINANCIAL CLO LTD CLO		D	4	1.A FE	30,000,000	99.9510	29,985,291	30,000,000	30,000,000	0	0	0	0	1.417	1.443	JAJO	92,097	765,686	11/01/2017	01/15/2031
48251J-AC-7	KKR FINANCIAL CLO LTD KKR_18 CLO		D	4	1.A FE	3,794,000	100.0000	4,000,003	4,000,000	3,832,555	0	38,555	0	0	1.488	2.934	JAJO	12,233	70,800	04/06/2020	07/18/2030
48273L-AB-8	KVK CLO LTD CLO		D	4	1.A FE	122,021,028	99.7520	121,902,336	122,205,197	122,118,233	0	38,061	0	0	1.154	1.199	FMAN	164,493	2,462,722	11/13/2018	05/20/2029
48274W-AK-3	KVK CLO LTD CLO		D	4	1.A FE	180,000,000	100.0000	180,000,000	180,000,000	180,000,000	0	0	0	0	1.307	1.289	JAJO	0	0	12/15/2020	01/15/2029
50184K-BE-7	LCM LIMITED PARTNERSHIP CLO		D	4	1.A FE	41,000,000	99.9010	40,959,500	41,000,000	41,000,000	0	0	0	0	1.358	1.584	JAJO	114,428	1,010,855	07/19/2019	07/19/2027
50189C-AN-1	LCM LIMITED PARTNERSHIP CLO		D	4	1.A FE	90,000,000	99.8580	89,872,164	90,000,000	90,000,000	0	0	0	0	1.098	1.100	JAJO	200,454	1,985,229	04/12/2018	04/20/2028
53261G-AL-7	LIMEROCK CLO CLO		D	4	1.A FE	7,280,498	99.9930	7,283,430	7,283,920	7,282,354	0	929	0	0	1.418	1.488	JAJO	20,950	184,302	12/20/2018	10/20/2026
55818P-AL-4	MADISON PK FDG XII LTD CLO		D	4	1.A FE	1,442,697	99.9980	1,442,806	1,442,841	1,442,824	0	93	0	0	1.478	1.492	JAJO	4,325	37,385	12/17/2018	07/20/2026
55819Q-AY-3	Madison Park Funding Ltd CLO		D	4	1.A FE	85,000,000	99.9050	84,919,225	85,000,000	85,000,000	0	0	0	0	1.136	1.167	JAJO	190,396	870,752	02/27/2020	01/22/2028
55821T-AA-5	Madison Park Funding Ltd CLO		D	4	1.A FE	42,901,948	99.7570	43,289,637	43,395,000	43,093,251	0	136,543	0	0	0.987	1.327	JAJO	92,789	836,870	03/05/2020	04/15/2029
55953R-AL-5	BLACKROCK CLO CLO		D	4	1.A FE	67,830,608	99.7560	67,665,265	67,830,608	67,830,608	0	0	0	0	1.018	1.847	JAJO	141,904	1,461,500	01/18/2018	01/18/2028
56165E-AA-0	SILVERMINE CLO		D	4	1.A FE	56,671,900	100.0000	56,850,085	56,850,000	56,726,396	0	54,496	0	0	1.477	1.629	JAJO	181,915	1,375,740	05/01/2020	10/15/2028
56579U-AA-4	MARATHON ASSET MANAGEMENT LEGA CLO		D	2,4	1.A FE	38,000,000	100.5800	38,220,252	38,000,000	38,000,000	0	0	0	0	1.932	1.942	FMAN	114,217	0	10/16/2020	11/15/2031
56844Y-AA-5	MARINER LDC CLO		D	4	1.A FE	2,000,000	99.6290	1,992,577	2,000,000	2,000,000	0	0	0	0	1.325	1.524	JAJO	4,931	48,079	02/06/2018	04/25/2031
59801M-AA-6	MIDOCEAN CREDIT CLO I MID CLO		D	4	1.A FE	18,467,500	99.9020	18,981,405	19,000,000	18,540,931	0	73,431	0	0	1.374	2.118	FMAN	30,451	201,859	05/29/2020	02/20/2031
59801Q-AJ-8	MIDOCEAN CREDIT CLO I MID CLO		D	4	1.A FE	45,134,750	99.8540	45,068,745	45,134,750	45,134,750	0	0	0	0	1.037	1.038	JAJO	101,399	977,597	03/27/2018	04/15/2027
59801T-AL-7	MIDOCEAN CLO CLO		D	4	1.A FE	2,069,306	100.0000	2,166,809	2,166,813	2,097,198	0	27,891	0	0	1.338	3.406	JAJO	5,958	35,897	03/31/2020	07/19/2028
59802M-AA-5	MIDOCEAN CREDIT CLO I MID CLO		D	4	1.A FE	3,716,000	99.5670	3,982,676	4,000,000	3,758,301	0	42,301	0	0	1.368	3.002	JAJO	11,099	67,331	04/06/2020	07/20/2031
59802Q-AS-7	MIDOCEAN CR CLO I CLO		D	4	1.A FE	22,089,354	99.8790	22,064,411	22,091,033	22,090,662	0	459	0	0	1.057	1.182	JAJO	50,586	482,973	04/05/2018	01/15/2024
59802U-AU-3	MIDOCEAN CREDIT CLO I MID CLO		D	4	1.A FE	7,805,800	99.2760	7,870,478	7,927,889	7,813,353	0	7,553	0	0	1.329	1.757	JAJO	21,066	28,190	09/29/2020	04/21/2031
62431U-AR-3	Mountain View CLO Ltd CLO		D	4	1.A FE	1,870,814	99.8130	1,867,311	1,870,814	1,870,814	0	0	0	0	1.474	1.477	JAJO	6,129	49,216	10/06/2017	10/12/2030
62432B-AN-3	MOUNTAIN VIEW CLO LTD CLO		D	4	1.A FE	4,500,000	99.5030	4,477,628	4,500,000	4,500,000	0	0	0	0	1.357	1.375	JAJO	13,230	112,108	05/31/2018	07/15/2031
62432L-AA-9	SEIX INVESTMENT ADVISORS CLO		D	4	1.A FE	3,500,000	99.6620	3,488,155	3,500,000	3,500,000	0	0	0	0	1.440	1.578	JAJO	10,781	90,083	12/15/2017	01/16/2031
64129U-BS-3	NEUBERGER CLO CLO		D	2,4	1.A FE	37,350,000	99.9030	37,313,640	37,350,000	37,350,000	0	0	0	0	1.246	1.306	JAJO	91,765	472,020	02/11/2020	04/22/2029
64131T-AC-8	NEUBERGER BERMAN CLO LTD CLO		D	4	1.A FE	12,978,350	99.7930	12,951,441	12,978,350	12,978,350	0	0	0	0	1.087	1.184	JAJO	30,563	287,702	12/19/2017	01/15/2028
66858H-AA-4	NORTHWOODS CAP 22 LTD CLO		D	2,4	1.A FE	1,000,000	100.0970	1,000,972	1,000,000	1,000,000	0	0	0	0	2.174	2.165	MJSD	7,791	0	07/24/2020	09/01/2031
67091Y-AJ-3	OCP CLO		D	4	1.A FE	7,810,799	99.8820	7,801,573	7,810,799	7,810,799	0	0	0	0	1.037	1.110	JAJO	17,548	169,178	10/27/2017	07/15/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67097L-AA-4	OCP CLO CLO		D	4	1.A FE	28,947,800	100.0000	28,999,942	29,000,000	28,902,180	0	(129,707)	0	0	1.497	1.615	JAJO	94,054	763,749	06/16/2017	07/15/2030
67097Q-AA-3	ONEX CLO		D	4	1.A FE	10,000,000	99.8520	9,985,229	10,000,000	10,000,000	0	0	0	0	1.374	1.468	FMAN	16,027	223,890	11/16/2017	11/20/2030
67108F-AN-6	OCH ZIFF LOAN MGMT FUNDING LTD CLO		D	4	1.A FE	17,170,431	99.7560	17,128,520	17,170,431	17,170,431	0	0	0	0	1.466	1.468	JAJO	49,636	441,085	08/31/2017	10/22/2030
67108L-AW-3	OCH ZIFF LOAN MGMT FUNDING LTD CLO		D	4	1.A FE	71,455,406	99.5600	73,565,161	73,890,212	71,734,476	0	279,070	0	0	1.298	2.107	JAJO	197,109	700,999	06/24/2020	04/17/2031
67109U-AS-1	OCH ZIFF LOAN MGMT FUNDING LTD CLO		D	4	1.A FE	11,122,046	99.7510	11,100,696	11,128,352	11,123,578	0	1,340	0	0	1.464	1.480	JAJO	28,518	275,254	11/06/2019	10/30/2030
67109W-AJ-7	OCH ZIFF LOAN MGMT FUNDING LTD CLO		D	4	1.A FE	140,038,530	99.8340	139,805,968	140,038,530	140,038,530	0	0	0	0	1.264	1.336	JAJO	309,858	3,179,035	09/05/2018	04/30/2027
67110A-AQ-6	OCH ZIFF LOAN MGMT FUNDING LTD CLO		D	4	1.A FE	97,476,158	99.7660	97,310,464	97,538,861	97,512,829	0	16,681	0	0	1.294	1.353	JAJO	220,942	2,243,994	11/13/2018	07/30/2027
67112M-AA-3	OCH ZIFF LOAN MGMT FUNDING LTD CLO		D	4	1.A FE	11,000,000	99.2620	10,918,857	11,000,000	11,000,000	0	0	0	0	1.268	1.270	JAJO	28,292	261,599	04/05/2018	04/20/2031
67113D-AC-8	OCH ZIFF LOAN MGMT FUNDING LTD CLO		D	2,4	1.A FE	27,500,000	99.8530	27,459,696	27,500,000	27,500,000	0	0	0	0	1.608	1.611	JAJO	89,690	900,498	07/26/2019	07/20/2032
67514U-AA-9	Ocean Trails CLO CLO		D	2,4	1.A FE	69,750,000	100.2460	69,921,836	69,750,000	69,750,000	0	0	0	0	2.225	2.200	JAJO	754,302	0	06/26/2020	07/15/2029
67515U-AQ-3	Ocean Trails CLO CLO		D	4	1.A FE	24,871,227	99.7010	24,796,887	24,871,227	24,871,227	0	0	0	0	1.387	1.598	JAJO	74,736	627,199	07/10/2019	07/15/2028
67515W-AA-4	OCEAN TRAILS CLO CLO		D	4	1.A FE	3,735,625	99.7810	3,741,789	3,750,000	3,736,766	0	1,141	0	0	1.618	1.806	JAJO	12,470	39,662	09/28/2020	04/17/2030
67577L-AA-3	OCTAGON CLO		D	2,4	1.A FE	52,250,000	100.1920	52,350,404	52,250,000	52,250,000	0	0	0	0	1.518	1.521	JAJO	160,874	1,375,033	06/19/2019	07/20/2032
69356A-AA-0	PPM CLO CLO		D	2,4	1.A FE	14,990,250	99.8510	14,977,619	15,000,000	14,991,563	0	1,313	0	0	1.617	1.672	JAJO	42,440	0	10/09/2020	10/18/2031
69688X-AS-0	PALLMER SQUARE CLO CLO		D	4	1.A FE	10,000,000	99.4260	9,942,638	10,000,000	10,000,000	0	0	0	0	1.348	1.350	JAJO	28,483	248,902	12/08/2017	01/17/2031
69689A-BC-3	PALLMER SQUARE CLO CLO		D	4	1.A FE	60,000,000	100.0000	60,000,000	60,000,000	60,000,000	0	0	0	0	1.213	1.214	FMAN	0	0	12/21/2020	05/21/2029
69689L-AA-4	PALLMER SQUARE CLO		D	4	1.A FE	3,489,096	99.8810	3,530,856	3,535,051	3,499,734	0	10,639	0	0	1.074	1.723	FMAN	4,428	43,534	03/11/2020	08/20/2027
69689P-AA-5	PALMER SQUARE CLO CLO		D	4	1.A FE	9,913,618	100.0000	10,007,450	10,007,438	9,922,067	0	8,449	0	0	1.188	1.806	JAJO	24,116	154,793	03/11/2020	04/20/2027
69700G-AA-0	PALMER SQUARE CLO CLO		D	2,4	1.A FE	50,000,000	100.5030	50,251,725	50,000,000	50,000,000	0	0	0	0	1.561	1.564	FMAN	99,731	1,324,754	09/27/2019	11/14/2032
69701E-AA-4	PALMER SQUARE CLO CLO		D	2,4	1.A FE	21,997,116	99.7610	21,944,604	21,997,116	21,997,116	0	0	0	0	1.024	1.178	FMAN	26,273	255,804	01/10/2020	02/20/2028
700162-AJ-9	PARK AVENUE INSTITUTIONAL ADVI CLO		D	4	1.A FE	2,500,000	99.9730	2,499,314	2,500,000	2,500,000	0	0	0	0	1.413	1.415	FMAN	3,826	57,017	08/15/2018	08/23/2031
70016R-AA-3	PARK AVENUE INSTITUTIONAL ADVI CLO		D	2,4	1.A FE	23,963,125	100.0000	24,249,939	24,250,000	24,007,296	0	44,171	0	0	1.498	1.751	JAJO	73,681	598,002	03/17/2020	10/20/2031
70017W-AA-1	PARK AVENUE INSTITUTIONAL ADVI CLO		D	2,4	1.A FE	2,500,000	101.0450	2,526,133	2,500,000	2,500,000	0	0	0	0	1.701	1.909	FMAN	5,434	64,871	04/23/2019	05/15/2032
70018A-AA-8	PARK AVE INSTL ADVISERS CLO CLO		D	2,4	1.A FE	6,870,500	100.0000	6,999,983	7,000,000	6,880,744	0	10,244	0	0	1.637	1.986	JAJO	24,826	76,304	07/10/2020	10/15/2032
72132W-AA-7	PARTNERS GROUP CLO		D	2,4	1.A FE	55,426,500	100.0800	56,044,593	56,000,000	55,479,708	0	53,208	0	0	1.607	1.871	JAJO	194,968	1,169,006	06/23/2020	07/15/2032
74982L-AY-6	Race Point CLO Ltd CLO		D	2,4	1.A FE	39,493,091	99.7620	39,399,181	39,493,091	39,493,091	0	0	0	0	1.264	1.266	FMAN	58,228	543,472	02/06/2020	02/20/2030
75885W-AS-0	Regatta II Funding LP CLO		D	4	1.A FE	56,876,000	100.0000	56,899,886	56,900,000	56,881,405	0	5,405	0	0	1.487	1.616	JAJO	183,308	1,454,113	06/16/2020	01/15/2029
76761R-AN-9	Riserva CLO, Ltd CLO		D	4	1.A FE	42,750,000	99.9800	42,741,527	42,750,000	42,750,000	0	0	0	0	1.358	1.683	JAJO	119,312	1,069,281	06/10/2019	10/18/2028
77341E-AA-3	ROCKFORD TOWER CLO CLO		D	2	1.A FE	45,500,000	100.0000	45,499,868	45,500,000	45,500,000	0	0	0	0	1.498	1.499	JAJO	17,044	0	12/04/2020	01/20/2032
77587E-AA-6	Romark CLO Ltd CLO		D	4	1.A FE	1,995,000	99.7550	1,995,102	2,000,000	1,984,841	0	(8,923)	0	0	1.390	1.588	JAJO	5,173	49,405	07/20/2018	07/25/2031
78410B-AJ-4	SYMPHONY CLO		D	4	1.A FE	73,057,261	99.9830	73,044,768	73,057,261	73,057,261	0	0	0	0	1.417	1.513	JAJO	224,279	1,864,630	07/30/2018	07/15/2028
80349B-AX-5	SARATOGA INVT CORP CLO 13-1A CLO		D	4	1.A FE	155,000,000	99.9960	154,994,172	155,000,000	155,000,000	0	0	0	0	1.468	1.750	JAJO	461,520	4,000,470	12/03/2018	01/20/2030
817176-AL-4	SENECA PARK CLO LTD CLO		D	4	1.A FE	223,113	99.9700	223,046	223,113	223,113	0	0	0	0	1.338	1.340	JAJO	614	5,531	03/29/2017	07/17/2026
81881J-AC-6	SHACKLETON I CLO LTD CLO		D	4	1.A FE	3,000,000	99.6540	2,989,626	3,000,000	3,000,000	0	0	0	0	1.313	1.315	FMAN	5,799	66,842	05/02/2018	05/07/2031
81883E-AE-1	SHACKLETON I CLO LTD CLO		D	2,4	1.A FE	45,000,000	99.4140	44,736,413	45,000,000	45,000,000	0	0	0	0	1.311	1.313	FMAN	75,383	547,099	02/20/2020	08/15/2030
822582-BD-3	SHELL INTERNATIONAL FINANCE BV CORP FORE		D		1.D FE	5,905,959	110.9790	6,547,790	5,900,000	5,903,169	0	(699)	0	0	3.250	3.236	MN	26,632	191,750	11/29/2016	05/11/2025
827551-AL-6	SILVER CREEK CLO SLVER_14-1A CLO		D	4	1.A FE	3,000,000	99.9390	2,998,175	3,000,000	3,000,000	0	0	0	0	1.458	1.461	JAJO	8,872	77,124	07/11/2017	07/20/2030
82811R-AA-5	SILVER ROCK CLO CLO		D	2,4	1.A FE	5,250,000	100.3270	5,267,170	5,250,000	5,250,000	0	0	0	0	1.847	1.888	JAJO	15,892	0	10/13/2020	10/20/2031
82842B-AJ-1	SILVERMORE CLO CLO		D	4	1.A FE	18,964,012	100.0000	18,963,967	18,964,012	18,964,012	0	0	0	0	1.391	1.424	FMAN	33,706	432,162	06/30/2017	05/15/2026
83012D-AA-1	SIXTH STR CLO CLO		D	2,4	1.A FE	24,000,000	100.1090	24,026,105	24,000,000	24,000,000	0	0	0	0	1.513	1.556	JAJO	60,512	0	10/05/2020	10/20/2032
83608G-AN-6	SOUND POINT CLO I LTD CLO		D	4	1.A FE	3,000,000	99.5700	2,987,111	3,000,000	3,000,000	0	0	0	0	1.285	1.287	JAJO	7,173	70,113	01/22/2018	01/26/2031
83609J-AL-3	SOUND POINT CLO I LTD CLO		D	4	1.A FE	43,000,000	99.9210	42,965,996	43,000,000	43,000,000	0	0	0	0	1.318	1.405	JAJO	114,955	1,044,412	11/20/2018	07/20/2028
83609N-AL-4	SOUNDPOINT CLO CLO		D	4	1.A FE	50,000,000	99.9040	49,952,165	50,000,000	50,000,000	0	0	0	0	1.359	1.474	JAJO	132,138	1,224,466	08/07/2019	01/23/2029
83609R-AJ-0	SOUNDPOINT CLO CLO		D	4	1.A FE	88,500,000	99.9040	88,414,907	88,500,000	88,500,000	0	0	0	0	1.359	1.397	JAJO	233,884	2,167,305	09/20/2019	01/23/2029
83610H-AA-8	SOUND POINT CLO I LTD CLO		D	4	1.A FE	35,000,000	99.7520	34,913,036	35,000,000	35,000,000	0	0	0	0	1.459	1.633	JAJO	99,302	892,710	10/03/2018	10/23/2031
83610K-AA-1	SOUND POINT CLO I LTD CLO		D	4	1.A FE	73,456,929	100.0000	73,500,022	73,500,000	73,251,643	0	(407,468)	0	0	1.495	1.607	JAJO	204,469	1,894,291	05/19/2017	07/25/2030
83611G-AJ-0	SOUND POINT CLO I LTD CLO		D	4	1.A FE	22,500,000	99.8450	22,465,013	22,500,000	22,500,000	0	0	0	0	1.438	1.441	JAJO	65,626	573,870	09/28/2017	10/20/2030
83611K-AA-0	SOUND POINT CLO I LTD CLO		D	2,4	1.A FE	1,497,750	100.0000	1,499,996	1,500,000	1,498,405	0	3,609	0	0	1.588	1.616	JAJO	4,831	40,539	01/28/2019	01/20/2032
86268H-AA-6	Strata CLO, Ltd CLO		D	2,4	1.A FE	1,000,000	99.4210	994,215	1,000,000	1,000,000	0	0	0	0	1.827	2.136	JAJO	3,958	29,691	11/27/2018	01/15/2031
87190C-AL-4	TCW CLO CLO		D	2,4	1.A FE	27,750,000	100.0000	27,749,969	27,750,000	27,750,000	0	0	0	0	1.268	1.270	JAJO	42,042	0	10/26/2020	10/20/2031
87240U-AA-8	TCW CLO		D	4	1.A FE	16,550,000	99.6290	16,488,671	16,550,000	16,550,000	0	0	0	0	1.265	1.426	JAJO	38,956	387,733	04/12/2018	04/25/2031
87246M-AG-7	TICP CLO VI 2016-2 LTD CLO		D	4	1.A FE	12,350,000	100.0000	12,350,019	12,350,000	12,350,000	0	0	0	0	1.437	1.487	JAJO	38,449	317,718	05/30/2019	01/15/2029
87248B-AQ-7	TICP CLO Ltd CLO		D	4	1.A FE	113,701,316	99.8640	113,633,630	113,787,869	113,737,583	0	22,349	0	0	1.018	1.096	JAJO	234,977	2,417,649	11/25/2019	07/20/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87248V-AC-4	TPG CLO		D	4	1.A FE	36,337,922	99.5200	36,260,975	36,435,698	36,387,782	0	29,246	0	0	1.045	1.143	JAJO	70,845	763,119	01/13/2020	04/26/2028
87249A-AA-3	TPG CLO		D	4	1.A FE	20,585,135	99.8530	20,664,669	20,695,000	20,592,277	0	7,142	0	0	1.358	1.504	JAJO	57,004	180,096	09/29/2020	01/20/2031
87249F-AC-8	TPG CLO		D	4	1.A FE	9,497,512	99.9500	9,593,472	9,598,294	9,557,453	0	26,807	0	0	1.058	1.394	JAJO	20,599	207,827	01/08/2019	04/20/2028
87271L-AJ-1	TEACHERS INSURANCE AND ANNUITY CLO		D	4	1.A FE	1,000,000	99.9640	999,644	1,000,000	1,000,000	0	0	0	0	1.418	1.421	JAJO	2,876	25,303	07/18/2018	07/20/2031
87927V-AF-5	TELECOM ITALIA CAPITAL 144A		D		3.B FE	23,403,554	123.5550	29,344,398	23,750,000	23,474,790	0	12,966	0	0	6.375	6.507	MN	193,464	1,514,063	04/18/2006	11/15/2033
87927V-AR-9	TELECOM ITALIA CAPITAL CORPORATE		D		3.B FE	9,129,303	135.1370	12,281,251	9,088,000	9,118,835	0	(1,076)	0	0	7.200	7.163	JJ	296,269	654,336	07/24/2006	07/18/2036
87927V-AV-0	TELECOM ITALIA CAPITAL CORP FOREIGN		D		3.B FE	6,600,000	139.3720	9,198,545	6,600,000	6,600,000	0	0	0	0	7.721	7.721	JD	38,219	509,586	05/28/2008	06/04/2038
87969D-AL-1	TELOS CLO LTD CLO		D	4	1.A FE	14,643,336	100.0000	14,643,338	14,643,336	14,643,336	0	0	0	0	1.518	1.586	JAJO	45,685	389,923	07/13/2017	07/17/2026
89624C-AA-0	TRIMARAN CLO		D	2,4	1.A FE	25,298,432	99.8540	25,262,076	25,299,000	25,298,530	0	94	0	0	1.678	1.682	JAJO	86,102	706,820	12/17/2019	07/20/2032
89640Y-AJ-3	TRINITAS CLO LTD CLO		D	4	1.A FE	155,469,750	99.5570	154,810,669	155,500,000	155,479,646	0	9,599	0	0	1.385	1.393	JAJO	400,750	3,833,274	11/20/2019	07/25/2029
89641A-AQ-8	TRINITAS CLO LTD CLO		D	4	1.A FE	11,980,290	99.7960	11,955,794	11,980,290	11,980,290	0	0	0	0	1.605	1.608	JAJO	35,781	322,199	04/15/2019	10/25/2028
89641C-AA-9	TRINITAS CLO LTD CLO		D	4	1.A FE	28,000,000	99.6790	27,910,028	28,000,000	28,000,000	0	0	0	0	1.425	1.514	JAJO	74,245	701,654	12/12/2017	01/25/2031
89641H-AA-8	TRINITAS CLO LTD CLO		D	2,4	1.A FE	30,000,000	99.8120	29,943,681	30,000,000	30,000,000	0	0	0	0	1.597	1.677	JAJO	103,797	820,586	07/23/2019	07/15/2032
92325Q-AA-5	VENTURE CDO LTD CLO		D	4	1.A FE	738,375	99.3500	745,124	750,000	742,205	0	1,942	0	0	1.318	1.586	JAJO	2,032	18,453	12/06/2018	07/18/2031
92330W-BA-4	Venture CDO Ltd CLO		D	4	1.A FE	21,250,000	99.7550	21,197,938	21,250,000	21,250,000	0	0	0	0	1.398	1.623	JAJO	60,257	533,370	08/29/2019	10/20/2028
92332L-AA-7	VENTURE CDO LTD CLO		D	2,4	1.A FE	111,406	99.9530	124,941	125,000	117,499	0	3,354	0	0	1.568	4.866	JAJO	398	3,353	04/02/2019	04/20/2032
92332L-AB-5	VENTURE CDO LTD CLO		D	2,4	1.A FE	3,875,000	100.0000	3,874,988	3,875,000	3,875,000	0	0	0	0	1.648	1.651	JAJO	12,952	107,084	04/02/2019	04/20/2032
92558A-AJ-9	VIBRANT CLO LTD CLO		D	4	1.A FE	16,474,161	99.8990	16,483,396	16,500,000	16,482,768	0	15,021	0	0	1.468	1.519	JAJO	49,130	429,706	11/05/2019	01/20/2029
92912V-AY-1	VOYA CLO CLO		D	2,4	1.A FE	62,774,037	99.9850	62,894,289	62,903,561	62,784,382	0	10,345	0	0	1.238	1.317	JAJO	160,043	808,121	09/23/2020	04/17/2030
92914N-AJ-0	Voya CLO Ltd CLO		D	4	1.A FE	77,492,500	99.9620	77,462,797	77,492,500	77,492,500	0	0	0	0	1.118	1.119	JAJO	178,047	1,748,677	12/12/2017	01/18/2029
92915C-AQ-7	ING INVESTMENT MANAGEMENT CLO CLO		D	4	1.A FE	5,000,000	99.5450	4,977,271	5,000,000	5,000,000	0	0	0	0	1.288	1.290	JAJO	13,063	119,922	01/23/2018	01/20/2031
92916W-AA-7	VOYA CLO		D	4	1.A FE	33,000,000	99.2580	32,755,196	33,000,000	33,000,000	0	0	0	0	1.185	1.297	JAJO	72,763	746,209	03/15/2018	04/25/2031
94949B-BA-0	WELLFLEET CLO LTD CLO		D	4	1.A FE	46,490,611	100.0000	46,509,920	46,509,836	46,492,675	0	2,064	0	0	1.498	1.473	JAJO	141,315	1,050,773	09/18/2020	07/20/2029
94949G-AA-9	WELLFLEET CLO CLO		D	2,4	1.A FE	14,500,000	99.7500	14,463,762	14,500,000	14,500,000	0	0	0	0	1.547	1.442	JAJO	48,598	170,138	02/13/2020	04/15/2033
94949J-AA-3	WELLFLEET CLO LTD CLO		D	4	1.A FE	9,987,000	99.4990	9,949,878	10,000,000	9,908,175	0	(60,127)	0	0	1.418	1.648	JAJO	28,762	253,025	08/29/2018	10/20/2031
94949L-AL-4	WELLFLEET CLO 2016-2 LTD CLO		D	4	1.A FE	58,386,211	99.9020	58,341,249	58,398,754	58,391,502	0	4,719	0	0	1.358	1.369	JAJO	160,859	1,442,111	11/14/2019	10/20/2028
94950H-AA-3	WELLFLEET CLO LTD CLO		D	4	1.A FE	16,000,000	99.4170	15,906,744	16,000,000	16,000,000	0	0	0	0	1.368	1.370	JAJO	46,249	401,515	12/07/2017	01/17/2031
94950J-AA-9	WELLFLEET CLO LTD CLO		D	4	1.A FE	7,000,000	99.3280	6,952,952	7,000,000	7,000,000	0	0	0	0	1.318	1.320	JAJO	18,961	172,085	05/21/2018	07/17/2031
94950N-AA-0	WELLFLEET CLO LTD CLO		D	2,4	1.A FE	10,000,000	99.9630	9,996,289	10,000,000	10,000,000	0	0	0	0	1.558	1.561	JAJO	31,600	333,782	07/11/2019	07/20/2032
94951M-AJ-2	WELLFLEET CLO LTD CLO		D	2,4	1.A FE	92,016,250	99.4090	91,953,390	92,500,000	92,123,879	0	107,629	0	0	1.278	1.467	JAJO	239,785	1,031,123	03/31/2020	10/20/2029
95168W-AQ-0	WEST CLO 2014-2 LTD CLO		D	4	1.A FE	1,868,811	99.9570	1,868,011	1,868,811	1,868,811	0	0	0	0	1.100	1.184	JAJO	4,397	41,640	10/24/2017	01/16/2027
95753T-AE-5	Westcott Park Clo Ltd CLO		D	2,4	1.A FE	5,281,450	100.0200	5,301,056	5,300,000	5,283,478	0	2,028	0	0	1.428	1.587	JAJO	15,351	20,069	09/29/2020	07/20/2028
98625Q-AQ-7	YORK CLO CLO		D	2,4	1.A FE	3,250,000	99.5030	3,233,834	3,250,000	3,250,000	0	0	0	0	1.308	1.333	JAJO	8,623	38,153	02/21/2020	04/20/2032
98625N-AA-6	YORK CLO		D	2,4	1.A FE	52,000,000	100.3230	52,167,898	52,000,000	52,000,000	0	0	0	0	1.566	1.707	JAJO	160,576	1,698,473	07/16/2019	07/22/2032
98625T-AJ-4	YORK CLO		D	4	1.A FE	79,392,000	99.6050	80,380,904	80,700,000	79,622,395	0	230,395	0	0	1.366	1.807	JAJO	217,371	1,800,694	03/17/2020	01/22/2031
98875L-AA-7	ZAIS CLO 5 LTD ZAIS5_16-2A CLO		D	4	1.A FE	45,970,131	99.4990	46,145,914	46,378,260	46,230,567	0	(69,461)	0	0	1.767	2.000	JAJO	172,995	1,348,735	09/26/2016	10/15/2028
98875N-AA-3	ZAIS CDO CLO		D	4	1.A FE	7,249,673	99.7540	7,259,077	7,276,961	7,259,251	0	16,896	0	0	1.418	1.484	JAJO	20,930	184,126	08/24/2018	07/20/2031
98885G-AA-6	ZAIS CDO CLO		D	4	1.A FE	9,670,532	98.7590	9,550,566	9,670,532	9,670,532	0	0	0	0	1.187	1.348	JAJO	24,868	224,207	02/06/2018	04/15/2029
98887T-AA-6	ZAIS CDO CLO		D	4	1.A FE	44,752,631	99.1630	44,314,318	44,688,513	44,712,630	0	(15,480)	0	0	1.607	1.633	JAJO	155,586	1,226,902	12/05/2017	07/15/2029
98887V-AA-1	ZAIS CDO CLO		D	4	1.A FE	18,568,614	99.1430	18,409,557	18,568,614	18,568,614	0	0	0	0	1.527	1.577	JAJO	61,429	494,690	09/11/2017	04/15/2030
D2773#-AA-1	Gelsenkirchen Senior Note		D		1.G	15,494,581	95.8720	17,767,204	18,532,261	14,195,420	0	215,372	0	0	1.903	3.122	JJ	176,333	368,595	07/01/2020	06/04/2034
D2773#-AB-9	Gelsenkirchen Senior Note		D		1.G	20,829,351	87.9080	21,720,175	24,707,856	17,627,205	0	141,606	0	0	2.106	3.228	JJ	260,219	542,617	07/01/2020	06/04/2036
D2773#-AC-7	Gelsenkirchen Senior Note		D		1.G	23,765,764	79.5270	22,341,778	28,093,186	19,132,704	0	63,544	0	0	2.256	3.317	JJ	316,823	660,682	07/01/2020	06/04/2038
D2773#-AD-5	Gelsenkirchen Senior Note		D		1.G	15,871,585	68.7970	12,854,240	18,684,359	12,051,902	0	(57,111)	0	0	2.528	3.510	JJ	236,178	502,200	07/01/2020	06/04/2041
D2773#-AE-3	Gelsenkirchen Senior Note		D		1.G	9,322,075	68.7760	7,535,917	10,957,268	7,075,386	0	(34,505)	0	0	2.530	3.503	JJ	138,614	295,179	07/01/2020	06/04/2041
G1111C-AA-8	BEA CBO 1998-1 LTD SERIES 1998 1X CLAS		D		6. FE	0	0.0380	0	0	0	0	0	0	0	6.720	0.000	JD	0	0	12/03/2002	06/15/2010
G23848-AB-3	Continental DPR Finance Co Senior Secure		D		1.F FE	7,714,286	103.1270	7,955,493	7,714,286	7,714,286	0	0	0	0	5.000	5.030	MJSD	17,143	385,714	06/27/2012	06/15/2022
G2616*-AB-1	DPR-CR Limited Senior Secured Note		D		3.A FE	30,637,500	106.3440	32,581,012	30,637,500	30,637,500	0	0	0	0	6.750	6.806	MJSD	91,913	1,942,928	01/18/2017	12/15/2026
G3921#-AA-7	Global SC Finance III Ltd. Senior Secure		D		1.F PL	85,954,486	105.9860	91,223,648	86,071,731	85,981,551	0	11,136	0	0	4.260	4.333	MON	142,592	3,666,656	05/01/2018	02/17/2027
G4445*-AA-6	High Speed Rail Finance PLC Senior Secur		D		1.G PL	36,050,000	109.9430	39,634,315	36,050,000	36,050,000	0	0	0	0	3.790	3.790	MS	345,369	1,366,295	10/29/2012	03/30/2028
G5427#-AA-1	LEAF II SPC (Lendable Inc.) Promissory N		C		5.B GI	307,317	100.0000	307,317	307,317	307,317	0	0	0	0	10.000	9.999	MON	85	43,829	11/29/2019	11/27/2021
G7178*-AB-0	Porterbrook Rail Finance Ltd Senior Secu		B		2.B FE	14,438,610	112.4920	15,086,161	13,410,925	13,410,925	0	0	0	414,017	3.180	3.180	AO	84,109	396,790	07/20/2016	07/20/2028
G7780H-AB-2	Salvadoreno DPR Fnd Ltd Senior Secured N		D		3.B FE	13,873,830	101.6750	14,106,267	13,873,830	13,873,830	0	0	0	0	6.600	6.653	FMAN	114,459	918,216	07/21/2015	08/15/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G90068-AB-2	Transmission Finance DAC Senior Secured		B		2.A	44,812,350	117.0320	59,267,423	50,642,053	50,642,053	0	0	0	4,182,403	2.563	2.563	FA	515,577	1,206,806	02/05/2016	02/10/2031
P4917*-AA-5	Great Shale LNG Transport S.A. Sr. Secur		D		2.A PL	22,125,228	102.0300	22,574,337	22,125,228	22,125,228	0	0	0	0	1.810	2.315	MJSD	1,113	599,959	12/19/2019	09/30/2037
P7000*-AA-6	Milestone LNG Transport SA Sr. Secured		D		2.A PL	30,446,716	105.1080	32,002,049	30,446,716	30,446,716	0	0	0	0	1.810	2.357	MJSD	1,531	825,609	12/19/2019	03/31/2037
V3430#-AA-4	Off-Grid Energy Access Fund Senior Secur		D	4	5.B GI	2,500,000	101.2530	2,531,324	2,500,000	2,500,000	0	0	0	0	3.743	3.741	MN	15,596	36,887	09/04/2020	05/01/2024
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						11,723,547,541	XXX	12,239,287,326	11,836,393,995	11,801,833,015	(210,263)	16,994,081	0	5,297,017	XXX	XXX	XXX	52,559,437	296,492,773	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						75,361,532,538	XXX	85,076,961,893	74,045,896,212	75,504,672,158	1,037,827	(52,028,569)	29,668,495	604,740,639	XXX	XXX	XXX	593,554,710	2,612,763,882	XXX	XXX
037389-AK-9	AON CORP COMPANY GUARNT				2.C FE	13,565,200	133.9380	20,646,477	15,415,000	14,426,431	0	117,001	0	0	8.205	9.637	JJ	632,400	1,264,801	07/01/2009	01/01/2027
06369Z-CE-2	BANK OF MONTREAL DISCOUNT NOTE		A	2	2.A FE	227,576	106.3210	250,364	235,479	235,889	0	(1,513)	0	7,746	2.880	2.169	MS	1,964	5,107	06/02/2020	09/17/2029
780086-SH-8	ROYAL BANK OF CANADA CORP FOREIGN		A	2	2.B FE	52,060	104.4780	57,405	54,945	54,945	0	0	0	2,885	4.500	4.498	MN	260	788	07/21/2020	11/24/2080
C44802-AB-9	HYDRO QUEBEC LOCAL GOVT GUARN		A	2	1.D FE	25,060,349	82.2510	24,420,305	29,690,000	25,060,349	0	0	0	0	0.340	0.104	MS	26,639	509,355	06/01/1993	09/30/2150
26156F-AA-1	DRESDNER FNDG TRUST I BONDS 144A		D	2	3.B FE	8,594,289	148.5000	29,475,735	19,849,000	9,661,286	0	275,760	0	0	8.151	19.110	JD	4,494	1,618,090	01/16/2007	06/30/2031
40428Q-AG-4	HSBC HOLDINGS PLC CORP FOREIGN		D		1.G FE	1,044,838	144.7480	1,175,350	812,000	1,001,126	0	(8,491)	0	0	6.500	4.396	MN	8,650	52,780	04/27/2015	05/02/2036
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						48,544,312	XXX	76,025,636	66,056,424	50,440,026	0	382,757	0	10,631	XXX	XXX	XXX	674,407	3,450,921	XXX	XXX
90330S-AA-8	U S F & G CORP COMPANY GUARNT 144A				2.A FE	6,268,171	165.2820	9,916,897	6,000,000	6,236,215	0	(3,136)	0	0	8.312	7.944	JJ	249,360	498,720	01/29/1998	07/01/2046
054536-AA-5	AXA SA NT SUB NOTES		D		2.A FE	29,201,676	155.6690	38,100,079	24,475,000	27,276,818	0	(197,115)	0	0	8.600	6.959	JD	93,549	2,104,850	03/28/2007	12/15/2030
40427L-AB-0	HSBC CAPITAL FUNDING LP BANK GUARANTEED		D	2	2.B FE	30,754,380	170.5400	51,550,895	30,228,000	30,621,050	0	(133,330)	0	0	10.176	9.941	JD	8,544	3,076,001	04/01/2016	09/30/2050
654579-AA-9	NIPPON LIFE INS CORP FRGN FLOATER		D	2	1.G FE	64,900,000	106.3090	68,994,246	64,900,000	64,900,000	0	0	0	0	5.000	5.000	AO	658,014	3,245,000	10/11/2012	10/18/2042
654579-AD-3	NIPPON LIFE INS CORP FOREIGN		D	2	1.G FE	87,105,000	112.2500	97,775,711	87,105,000	87,105,000	0	0	0	0	5.100	5.100	AO	925,491	4,442,355	10/09/2014	10/16/2044
654579-AE-1	NIPPON LIFE INS CORP FRGN FLOATER		D	2	1.G FE	47,360,000	113.2760	53,466,144	47,200,000	47,341,710	0	(18,290)	0	0	4.700	4.632	JJ	992,118	2,030,400	03/30/2020	01/20/2046
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						265,589,227	XXX	319,803,972	259,908,000	263,480,793	0	(351,871)	0	0	XXX	XXX	XXX	2,927,076	15,397,326	XXX	XXX
4899999. Total - Hybrid Securities						314,133,539	XXX	395,829,608	325,964,424	313,920,819	0	30,886	0	10,631	XXX	XXX	XXX	3,601,483	18,848,247	XXX	XXX
40637#-AB-9	Halsey Street Investment, LLC Sr Note Bu				1.G	1,365,363	126.9140	1,732,832	1,365,363	1,365,363	0	0	0	0	11.312	11.290		429	154,884	04/21/2006	09/30/2025
40637#-AF-0	Halsey Street Investment, LLC Sr Note Wh				1.G	1,618,229	177.5270	2,872,789	1,618,229	1,618,229	0	0	0	0	14.854	14.370	DEC	668	240,367	11/21/2007	12/31/2027
40637#-AH-6	Halsey Street Investment, LLC ZeroCoupSN				1.G	6,710,457	88.1950	22,678,949	25,714,522	16,112,389	0	1,041,260	0	0	0.000	6.794	DEC	0	0	11/21/2007	12/31/2027
40637#-AJ-2	Halsey Street Investment, LLC Prom-NT Sc				1.G	1,515,486	107.4780	1,628,815	1,515,486	1,515,486	0	0	0	0	7.701	7.563	APR	78,129	116,708	03/17/2008	04/30/2028
74408#-AD-1	Pru Ann Life Assurance Corp Note				1.D	121,772,152	110.6970	134,798,203	121,772,152	121,772,152	0	0	0	0	4.385	4.385	JD	237,320	5,339,709	04/20/2016	12/15/2023
74408#-AE-9	Pru Ann Life Assurance Corp Senior Note				1.D	177,974,683	111.0560	197,652,404	177,974,683	177,974,683	0	0	0	0	3.953	3.953	JD	214,969	7,035,339	04/20/2016	06/20/2024
74408#-AG-4	Pru Ann Life Assurance Corp Senior Note				1.D	93,670,886	101.3610	94,946,076	93,670,886	93,670,886	0	0	0	0	3.470	3.470	JD	99,317	3,250,380	04/20/2016	06/20/2021
744355-B#-4	Prudential Realty Secs Senior Note				2.C	35,000,000	100.5000	35,175,086	35,000,000	35,000,000	0	0	0	0	1.930	6.270	AO	114,460	675,500	02/02/2001	04/30/2021
744355-C#-3	Prudential Realty Secs Senior Note				2.C	25,000,000	108.9330	27,233,276	25,000,000	25,000,000	0	0	0	0	2.760	2.290	AO	116,917	631,250	04/30/2015	04/30/2025
744355-C*-7	Prudential Realty Secs Senior Note				2.C	139,000,000	103.2370	143,498,820	139,000,000	139,000,000	0	0	0	0	2.890	0.880	AO	680,675	4,017,100	04/30/2013	04/30/2022
744355-C@-5	Prudential Realty Secs Senior Note				2.C	15,000,000	108.4100	16,261,431	15,000,000	15,000,000	0	0	0	0	3.100	2.140	AO	78,792	465,000	04/30/2014	04/30/2024
744355-D#-2	Prudential Realty Secs Senior Note				2.C	12,800,000	100.8700	12,911,316	12,800,000	12,800,000	0	0	0	0	2.170	6.310	JD	772	277,760	11/01/1999	06/30/2021
744355-D*-6	Prudential Realty Secs Senior Note				2.C	35,000,000	108.4100	37,943,340	35,000,000	35,000,000	0	0	0	0	3.100	2.140	AO	183,847	1,085,000	04/30/2014	04/30/2024
744355-D@-4	Prudential Realty Secs Senior Note				2.C	45,000,000	100.5000	45,225,110	45,000,000	45,000,000	0	0	0	0	1.930	6.260	AO	147,163	868,500	11/01/1999	04/30/2021
744355-E#-1	Prudential Realty Secs Senior Note				2.C	5,000,000	102.9420	5,147,124	5,000,000	5,000,000	0	0	0	0	1.340	2.480	JD	186	95,500	06/30/2015	06/30/2025
744355-E*-5	Prudential Realty Secs Senior Note				2.C	60,311,070	103.2790	62,288,789	60,311,070	60,311,070	0	0	0	0	2.650	1.330	JD	4,440	1,598,243	06/28/2013	06/30/2022
744355-E@-3	Prudential Realty Secs Senior Note				2.C	5,000,000	107.2420	5,362,102	5,000,000	5,000,000	0	0	0	0	2.660	2.250	JD	369	133,000	06/30/2014	06/30/2024
744355-F#-0	Prudential Realty Secs Senior Note				2.C	34,793,983	100.4000	35,139,956	34,999,999	34,877,813	0	(69,815)	0	0	0.790	4.421	AO	58,372	707,000	08/01/2017	10/15/2025
744355-F*-4	Prudential Realty Secs Senior Note				2.C	10,000,000	102.9420	10,294,248	10,000,000	10,000,000	0	0	0	0	1.340	2.480	JD	372	191,000	06/30/2015	06/30/2025
744355-F@-2	Prudential Realty Secs Senior Note				2.C	64,987,999	108.7340	70,676,964	65,000,000	64,993,611	0	1,718	0	0	3.660	2.113	AO	502,233	2,379,000	08/01/2017	10/15/2023
744355-G#-9	Prudential Realty Secs Senior Note				2.C	95,125,435	108.7340	103,452,591	95,143,001	95,133,650	0	2,514	0	0	3.660	2.113	AO	735,138	3,482,234	08/01/2017	10/15/2023
744355-G*-3	Prudential Realty Secs Senior Note				2.C	35,121,701	106.3280	37,214,842	34,999,999	35,066,243	0	(16,655)	0	0	2.290	4.489	AO	169,206	801,500	08/01/2017	10/15/2024
744355-G@-1	Prudential Realty Secs Senior Note				2.C	35,121,701	106.3280	37,214,842	34,999,999	35,066,243	0	(16,658)	0	0	2.290	2.567	AO	169,206	801,500	08/01/2017	10/15/2024
744355-H#-8	Prudential Realty Secs Senior Note				2.C	59,988,923	108.7340	65,240,274	60,000,000	59,994,103	0	1,586	0	0	3.660	2.113	AO	463,600	2,196,000	08/01/2017	10/15/2023
744355-H*-2	Prudential Realty Secs Senior Note				2.C	26,183,466	100.4000	26,288,168	26,183,466	26,183,466	0	0	0	0	0.790	6.380	AO	43,668	528,906	02/10/1999	10/15/2025
744355-H@-0	Prudential Realty Secs Senior Note				2.C	23,565,119	100.4000	23,659,351	23,565,119	23,565,119	0	0	0	0	0.790	5.100	AO	39,301	476,015	02/10/1999	10/15/2025
744355-J*-0	Prudential Realty Secs Senior Note				2.C	20,250,834	102.3720	20,474,307	20,000,000	20,057,051	0	(58,359)	0	0	2.930	2.625	JD	26,044	586,000	08/01/2017	12/15/2021
744355-J@-8	Prudential Realty Secs Senior Note				2.C	34,000,000	102.3720	34,806,322	34,000,000	34,000,000	0	0	0	0	2.930	6.450	JD	44,276	996,200	06/17/1999	12/15/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
744355-K#-4	Prudential Realty Secs Senior Note				2.C IF	21,085,420	106.6790	22,402,588	21,000,000	21,047,338	0	(11,340)	0	0	2.330	2.420	JD	21,747	489,300	08/01/2017	12/15/2024
744355-K*-8	Prudential Realty Secs Senior Note				2.C IF	40,162,704	106.6790	42,671,596	40,000,000	40,090,167	0	(21,599)	0	0	2.330	2.420	JD	41,422	932,000	08/01/2017	12/15/2024
744355-K@-6	Prudential Realty Secs Senior Note				2.C	40,501,668	102.3720	40,948,614	40,000,000	40,114,103	0	(116,719)	0	0	2.930	2.625	JD	52,089	1,172,000	08/01/2017	12/15/2021
744355-L#-3	Prudential Realty Secs Senior Note				2.C	9,962,189	100.8700	10,086,966	10,000,000	9,994,989	0	9,885	0	0	2.170	5.228	JD	603	217,000	08/01/2017	06/30/2021
744355-L*-7	Prudential Realty Secs Senior Note				2.C	34,013,661	100.6660	34,226,336	34,000,000	34,008,018	0	4,903	0	0	0.840	4.382	MS	84,093	860,200	08/01/2017	09/15/2025
744355-L@-5	Prudential Realty Secs Senior Note				2.C	15,004,984	106.1630	15,924,395	15,000,000	15,002,624	0	(711)	0	0	2.330	4.833	JJ	161,158	349,500	08/01/2017	07/15/2024
000000-00-0	Prudential Realty Secs Senior Note				2.C	24,995,463	100.4000	25,409,407	25,308,205	25,122,722	0	(105,983)	0	0	0.790	2.185	AO	42,208	511,226	08/01/2017	10/15/2025
000000-00-0	Prudential Realty Secs Senior Note				2.C	19,696,765	100.4000	20,022,959	19,943,210	19,797,046	0	(83,516)	0	0	0.790	2.185	AO	33,261	402,853	08/01/2017	10/15/2025
744568-AP-7	Prudential Intl Ins Hldgs Ltd Senior Not				1.G	185,000,000	117.0860	216,608,871	185,000,000	185,000,000	0	0	0	0	4.432	4.432	FA	3,188,578	8,199,200	02/11/2016	02/11/2026
744568-AR-3	Prudential Intl Ins Hldgs Ltd Senior Not				1.G	100,000,000	111.3120	111,312,369	100,000,000	100,000,000	0	0	0	0	3.356	3.356	MS	867,044	3,356,300	09/28/2017	09/28/2027
744678-AB-5	Pru Ann Life Assurance Corp Note				1.D	26,000,000	100.9960	26,259,048	26,000,000	26,000,000	0	0	0	0	2.594	2.594	JD	5,620	674,440	06/28/2016	06/28/2021
P7921#-AA-8	Prudential Chile II Spa Promissory Note		B		1.G	224,046,326	122.5570	263,434,625	214,948,949	214,948,949	0	0	0	11,848,720	6.509	6.509	MS	4,430,492	12,459,043	03/07/2016	03/07/2026
4999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						1,961,346,667	XXX	2,141,126,101	1,970,834,338	1,961,203,513	0	560,511	0	11,848,720	XXX	XXX	XXX	13,138,184	68,752,657	XXX	XXX
83083*-AA-4	Skyline (Nwk NJ) CTL Pass-Thru Credit-Te				1.C	465,837,828	126.4200	588,913,024	465,837,828	465,837,828	0	0	0	0	5.140	5.195	MON	1,064,181	23,944,064	03/16/2015	03/15/2040
5199999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities						465,837,828	XXX	588,913,024	465,837,828	465,837,828	0	0	0	0	XXX	XXX	XXX	1,064,181	23,944,064	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						2,427,184,495	XXX	2,730,039,125	2,436,672,166	2,427,041,341	0	560,511	0	11,848,720	XXX	XXX	XXX	14,202,365	92,696,721	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
00120@-AB-9	AES US Wind Generation Holding Debt in a			4	3.B	916,439	100.0000	916,439	916,439	916,439	0	0	0	0	2.004	2.172	MJSD	54	33,083	05/01/2018	06/30/2021
00227@-AA-3	ASC Leasing VI Inc Senior Secured Term L			4	4.B	22,147,883	98.8700	21,897,612	22,147,883	22,147,883	0	0	0	0	4.056	4.020	MJSD	2,461	683,348	04/09/2020	04/09/2025
00452@-AB-7	AM LLC Senior Secured Term Loan			4	4.C	5,419,333	100.8600	5,465,940	5,419,333	5,419,333	0	0	0	0	1.054	6.063	JAJO	903	351,532	04/30/2018	04/30/2023
00857@-AD-4	Peaker Power Holdings, LLC Senior Secure			4	4.C	6,305,288	98.5600	6,214,492	6,305,288	6,305,288	0	0	0	0	12.020	5.717	MJSD	63,305	399,803	12/28/2017	09/30/2024
00860*-AA-7	Agilon Energy Holdings II, LLC Senior Se			4	4.B	15,854,259	73.7910	15,854,259	21,485,500	15,854,259	0	0	0	5,631,241	49.566	13.362	FMAN	0	145,319	03/05/2019	12/02/2024
00860*-AB-5	Agilon Energy Holdings II, LLC Senior Se			4	4.B	295,162	73.7910	295,162	400,000	295,162	0	0	0	104,838	146.259	13.424	MON	0	3,516	03/20/2019	12/02/2024
02139*-AB-6	Altamira Technologies Corp Senior Secure			4	4.C	1,000,000	100.9300	1,009,300	1,000,000	1,000,000	0	0	0	0	4.943	7.690	MON	208	64,992	04/08/2020	07/24/2025
02961@-AA-9	Overseas Shpholding Group, Inc Senior Se			4	4.A	11,434,508	101.2300	11,575,152	11,434,508	11,434,508	0	0	0	0	2.039	5.207	MJSD	50,709	647,578	12/21/2018	12/21/2023
00000-00-0	Amherst ASG Holdings, LLC Sr. Secured			4	3.C	28,850,000	100.4600	28,982,710	28,850,000	28,850,000	0	0	0	0	14.448	7.189	MJSD	79,939	0	12/18/2020	12/18/2025
14081*-AC-7	Carbon California Company, LLC Senior Se			4	4.C	24,262,667	99.2500	24,080,697	24,262,667	24,262,667	0	0	0	0	2.842	6.432	MON	4,215	1,589,158	04/03/2020	02/15/2022
19770#-AB-0	Columbia Holdings Inc. Senior Secured No			4	4.B	7,710,769	100.0000	8,140,217	8,140,217	8,140,217	0	0	0	672,281	5.750	5.200	FMAN	41,606	373,496	08/28/2018	08/28/2024
19770#-AC-8	Columbia Holdings Inc. Senior Secured Te			4	4.B	5,905,890	100.7900	5,952,546	5,905,890	5,905,890	0	0	0	0	3.667	6.055	FMAN	31,498	383,863	02/01/2019	02/01/2025
22804?-A#-3	Crowley Holdings, Inc. Senior Secured			4	4.B	5,924,477	98.5100	5,836,202	5,924,477	5,924,477	0	0	0	0	2.915	9.238	MON	5,431	228,624	04/16/2020	06/20/2024
26950@-AB-9	Eagle Creek Hydro Hldngs, LLC Term Loan			4	3.B	716,416	93.1800	667,556	716,416	716,416	0	0	0	0	0.401	2.290	JAJO	45	21,682	09/28/2018	07/31/2025
00000-00-0	EnerVest Energy Instl Fund Sr. Secured			4	4.A	13,160,000	100.4600	13,220,536	13,160,000	13,160,000	0	0	0	0	10.392	10.377	MJSD	3,747	666,956	07/06/2020	07/06/2024
44860#-AF-0	Hybrid Design Associates LLC Senior Secu			4	5.C	3,593,229	90.2480	4,294,725	4,758,829	4,450,232	0	253,826	0	0	0.675	16.700	JAJO	1,157	424,719	03/24/2017	01/07/2022
44860#-AG-8	Hybrid Design Associates LLC Senior Secu			4	5.C	4,622,862	90.1190	4,166,061	4,622,862	4,622,862	0	0	0	0	2.088	9.458	MON	1,168	441,260	03/27/2019	01/07/2022
46666@-AA-4	JVMC Holdings Corp. Senior Secured Term			4	4.C	20,127,408	100.9000	20,308,555	20,127,408	20,127,408	0	0	0	0	2.166	8.371	FMAN	4,613	1,582,046	02/28/2019	02/28/2024
48240#-AB-1	K2 Pure Solutions NoCal LP Senior Secure			4	4.B PL	1,470,000	101.0500	1,485,435	1,470,000	1,470,000	0	0	0	0	4.394	8.175	MON	327	108,294	03/20/2020	12/20/2023
50077#-AB-5	Krayn Wind LLC Term			4	5.C FE	535,859	87.1730	917,453	1,052,455	535,859	0	0	0	0	0.086	0.000	MJSD	0	0	12/22/2010	12/31/2019
55391#-AB-3	MVT Leasing LLC/ JRBR-TEX LLC Senior Sec				5.B	10,860,563	103.5970	11,251,193	10,860,563	10,860,563	0	0	0	0	6.250	6.332	MON	58,451	688,212	04/30/2019	06/30/2025
55391#-AC-1	MVT Leasing LLC/ JRBR-TEX LLC Senior Sec				5.B	2,738,749	99.6900	2,730,259	2,738,749	2,738,749	0	0	0	0	4.155	4.201	MON	9,798	131,861	07/19/2017	06/30/2024
65446#-AA-9	Nine Point Energy, LLC Senior Secured Te			4	4.A	28,215,372	101.1200	29,054,966	28,733,155	28,303,533	0	88,162	0	0	7.421	9.746	MJSD	129,297	2,470,853	12/14/2020	06/07/2024
00000-00-0	Nutrisystem, Inc. Sr. Secured			4	4.B	2,400,000	100.9600	2,423,040	2,400,000	2,400,000	0	0	0	0	2.925	7.571	MJSD	7,000	0	12/18/2020	12/09/2025
00000-00-0	Nutrisystem, Inc. Sr. Secured			4	4.B	31,450,000	100.9600	31,751,920	31,450,000	31,450,000	0	0	0	0	8.189	7.571	MJSD	13,104	78,625	12/18/2020	12/09/2025
69889#-AA-5	PaR Systems Group, Inc. Senior Secured T			4	4.B	4,200,000	100.7000	4,229,400	4,200,000	4,200,000	0	0	0	0	0.639	5.946	JAJO	21,344	261,019	10/31/2017	10/31/2022
69889#-AB-3	PaR Systems Group, Inc. Senior Secured R			4	4.B	12,000,000	100.7000	12,084,000	12,000,000	12,000,000	0	0	0	0	3.635	6.141	MON	60,984	495,738	03/24/2020	10/31/2022
74063@-AA-5	Pref Apt Com Op Partnership LP Revolver			4	3.B	4,000,000	100.2500	4,010,000	4,000,000	4,000,000	0	0	0	0	1.448	3.733	MON	2,614	12,186	12/22/2020	12/12/2022
00000-00-0	Project Idaho Merger Sub, Inc. Sr. Secur			4	4.A	45,400,000	99.8200	45,318,280	45,400,000	45,400,000	0	0	0	0	6.618	7.631	FMAN	331,042	538,494	10/01/2020	02/20/2027
74844@-AA-1	Quest Products, LLC Sr. Secured			4	4.C	30,242,188	100.8500	30,499,246	30,242,188	30,242,188	0	0	0	0	5.622	8.082	MJSD	590,347	747,712	06/19/2020	06/19/2025
75526@-AD-7	RE Victor Phelan Solar One LLC Senior Se			4	3.A	211,537	101.4700	214,646	211,537	211,537	0	0	0	0	1.198	4.086	FMAN	24	8,840	12/20/2013	06/30/2023
78433@-AA-9	S4T Holdings Corp. Senior Secured Term L			4	3.C PL	12,316,085	101.1500	12,457,720	12,316,085	12,316,085	0	0	0	0	31.988	7.062	MJSD	111,579	1,024,699	10/15/2019	10/15/2024
78433@-AB-7	S4T Holdings Corp. Sr. Secured Revolver			4	3.C PL	2,250,000	101.1500	2,275,875	2,250,000	2,250,000	0	0	0	0	18.006	7.452	MON	5,557	113,292	12/29/2020	10/15/2024
00000-00-0	Skyline Displays Buyer, Inc. Sr. Secured			4	5.C	17,747,770	79.9160	19,831,483	24,815,556	17,752,255	0	4,486	1	0	4.174	11.304	MJSD	0	0	10/02/2020	01/13/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	Skyline Displays Buyer, Inc. PIK trackin				5.C	1	0.0000	0	721,880	1	0	0	0	0	4.000	516.860	MJSD	0	0	12/31/2020	01/13/2026
83438@-AA-4	Soltage, LLC Senior Secured Term Loan			4	5.B GI	2,875,574	101.4400	2,916,983	2,875,574	2,875,574	0	0	0	0	2.520	6.568	MJSD	519	200,168	06/10/2019	12/10/2023
83438@-AB-2	Soltage, LLC Senior Secured Revolver			4	5.B GI	1,185,287	101.3700	1,201,525	1,185,287	1,185,287	0	0	0	0	2.443	6.668	MON	214	41,402	12/23/2020	12/10/2023
84381#-AB-5	Southern Sky Renewable Energy Sr. Secure			4	4.A	2,846,314	101.3200	2,883,885	2,846,314	2,846,314	0	0	0	0	4.309	4.285	MJSD	336	102,029	03/12/2020	01/02/2029
000000-00-0	Toledo AcquisitionCo Inc. Sr. Secured			4	4.C	5,000,000	100.9100	5,045,500	5,000,000	5,000,000	0	0	0	0	3.554	7.571	JAJO	40,625	97,917	08/21/2020	08/21/2026
91751#-AA-4	Utah Red Hills Renwbl Prk LLC Senior Not				2.C	15,827,978	116.4630	18,433,799	15,827,978	15,827,978	0	0	0	0	5.150	5.182	MJSD	2,264	815,141	04/15/2015	12/31/2036
91751#-AB-2	Utah Red Hills Renwbl Prk LLC Senior Sec			4	2.C	3,272,080	100.0000	3,272,080	3,272,080	3,272,080	0	0	0	0	2.122	2.319	MJSD	205	99,028	05/18/2015	09/30/2023
93382#-AB-5	Wapiti Raton, LLC Senior Secured Revolve			4	4.C	18,231,852	97.0700	17,697,659	18,231,852	18,231,852	0	0	0	0	22.151	6.121	MON	129,263	1,166,269	11/18/2019	03/29/2024
000000-00-0	Whisps Acquistion Corp. Senior Secured T			4	5.B GI	12,388,750	101.2700	12,546,087	12,388,750	12,388,750	0	0	0	0	1.061	7.073	JAJO	2,409	932,754	05/01/2019	04/18/2025
000000-00-0	Whisps Acquistion Corp. Senior Secured R			4	5.B GI	0	0.0000	0	0	0	0	0	0	0	7.097	0.000	MON	0	8,452	03/01/2020	04/18/2024
C0065#-AD-7	Acquisition Oil Corporation Senior Secur		A	4	5.B	17,000,000	101.2400	17,210,800	17,000,000	17,000,000	0	0	0	0	8.779	8.236	MON	209,333	1,130,881	11/07/2019	03/29/2022
C7467#-AC-8	Prairie Providt Res Canada Ltd Senior Se		A	4	5.A	7,110,769	91.6380	6,516,181	7,110,769	7,110,769	0	0	0	0	7.604	7.656	MON	1,481	584,680	11/30/2020	01/02/2023
C7467#-AD-6	Prairie Providt Res Canada Ltd Senior Se		A	4	5.A	13,511,240	91.7640	13,147,801	14,327,854	14,327,854	0	0	0	258,835	26.140	7.503	MON	98,064	1,061,254	11/30/2020	01/02/2023
D3761#-AA-3	Jahn Gmbh Senior Secured Note		B	4	4.B	3,584,650	98.2800	3,781,878	3,848,065	3,848,065	0	0	0	317,802	5.130	5.542	MJSD	6,467	202,664	03/27/2019	12/19/2025
G1797#-AD-6	Camira Hldgs Ltd Senior Secured Term Loa		B	4	4.A	21,389,521	92.5800	21,238,995	22,941,235	22,941,235	0	0	0	708,234	6.297	5.467	FMAN	231,612	1,191,836	07/24/2019	05/05/2023
G1895#-AB-1	Carco PRP Limited Senior Secured Note		B		4.A	317,222	100.0000	334,889	334,889	334,889	0	0	0	27,658	5.750	4.778	FMAN	1,712	15,562	08/28/2018	08/28/2024
G1949*-AB-1	Castlegate 740 Limited Sr. Subordinated		B		5.B	6,467,293	67.6260	7,346,001	10,862,700	7,126,535	0	(32,309)	5,748,276	2,216,500	17.000	26.675	MJSD	0	802,895	06/02/2020	03/02/2022
G3718#-AD-8	The Gap Partnership Bidco Ltd Senior Sec		B	4	5.A	14,614,102	73.0000	11,460,363	15,699,127	15,699,127	0	0	0	484,658	16.244	4.639	JAJO	493,264	361,623	07/25/2019	07/25/2024
G3718#-AE-6	The Gap Partnership Bidco Ltd Senior Sec		B		5.A	11,440,800	99.8480	12,283,804	12,302,550	12,302,550	0	0	0	379,800	5.400	5.405		112,568	317,205	07/25/2019	07/25/2024
G6916#-AB-5	Independent Builders Ltd Sr. Secured Ter		B	4	4.B	5,186,741	98.5700	5,672,127	5,754,415	5,754,415	0	0	0	177,648	5.271	5.462	MJSD	9,538	296,773	10/07/2019	06/13/2025
G7256*-AA-7	Principle Global Ltd Tranche C Senior Se		B	4	4.C	3,924,290	94.5400	4,006,175	4,237,545	4,237,545	0	0	0	130,820	5.510	5.713	MJSD	7,343	229,324	06/21/2017	12/20/2022
G9830@-AA-6	YM Group Limited Accordion Term Note		B	4	5.B GI	1,839,135	91.4560	1,895,160	2,072,211	2,072,211	0	0	0	63,973	59.190	10.998	MJSD	133,643	88,681	08/23/2019	09/02/2021
000000-00-0	Opera 20 SpA Sr. Secured		B	4	5.B	11,649,467	86.5620	11,650,419	13,459,050	11,680,648	0	30,226	0	955	5.830	13.433	JAJO	30,096	0	12/18/2020	10/27/2024
6399999. Subtotal - Bonds - Unaffiliated Bank Loans - Issued						563,947,779	XXX	569,955,188	592,018,130	571,727,489	0	344,391	11,484,356	5,439,164	XXX	XXX	XXX	3,143,483	24,467,339	XXX	XXX
00456*-AA-7	Accelerate Resources Oprt. LLC Sr. Secur			4	4.B	21,343,225	100.8400	21,522,508	21,343,225	21,343,225	0	0	0	0	3.447	8.437	FMAN	40,315	1,429,418	06/29/2020	02/24/2026
000000-00-0	ADB Companies, LLC Sr. Secured			4	4.B	24,584,366	101.0500	24,842,501	24,584,366	24,584,366	0	0	0	0	12.440	7.337	MJSD	49,510	0	12/22/2020	12/18/2025
02139*-AA-8	Altamira Technologies Corp Senior Secure			4	4.C	7,080,228	100.9300	7,146,074	7,080,228	7,080,228	0	0	0	0	7.117	7.596	JAJO	94,120	535,515	07/24/2019	07/24/2025
03880@-AA-5	ArcaTech Systems, LLC Senior Secured Ter			4	5.C	11,268,804	99.9900	11,267,677	11,268,804	11,268,804	0	0	0	0	0.000	7.063	MJSD	223,498	650,756	12/18/2014	01/07/2021
05357@-AA-4	Avenger Flight Group, LLC Sr. Secured Te			4	5.A	10,557,737	84.5990	8,931,705	10,557,737	10,557,737	0	0	0	0	7.748	7.717	MJSD	2,236	741,300	12/13/2019	09/25/2025
05357@-AB-2	Avenger Flight Group, LLC Sr. Secured Te			4	5.A	2,518,001	84.5990	2,130,195	2,518,001	2,518,001	0	0	0	0	7.275	7.360	MJSD	501	162,438	06/04/2020	09/25/2025
07387#-AC-8	Bear Swamp Finance Ltd Prtnshp Senior Se			4	2.C PL	436,879	100.0000	436,879	436,879	436,879	0	0	0	0	0.260	2.966	JAJO	36	16,331	10/08/2015	10/08/2025
08516*-AC-4	Berlin Station LLC Term			4	4.B PL	2,532,130	47.0050	2,641,696	5,620,000	2,532,130	0	0	498,757	0	0.000	0.000	MJSD	0	0	10/31/2013	09/30/2022
12696*-AC-8	Cyrq Power Systems, LLC Debt in a Projec			4	2.B	6,595,858	100.0000	6,595,858	6,595,858	6,595,858	0	0	0	0	2.357	2.606	MJSD	459	219,537	01/08/2020	06/30/2023
12696*-AD-6	Cyrq Power Systems, LLC Debt in a Projec			4	2.C	5,976,461	100.0000	5,976,461	5,976,461	5,976,461	0	0	0	0	2.357	3.043	MJSD	416	149,045	03/10/2020	06/30/2023
26972@-AB-3	Eagle Op Corp/Stagnito Hldgs Rev. Accr.				6. YE	2,618,633	91.1010	3,209,213	3,647,481	2,618,629	251,619	0	904,051	0	8.000	30.992	MON	0	45,384	11/30/2020	12/31/2021
29358@-AE-5	EnsembleIQ Revolver PIK Note			4	6.	73,107	91.1010	89,595	98,346	73,107	0	0	25,239	0	0.000	0.000	MON	0	98,346	06/24/2020	12/31/2021
29358@-AF-2	EnsembleIQ Term B PIK Tracking Note				6. YE	1,461,528	91.1010	1,791,148	2,006,298	1,461,527	126,465	0	504,575	0	8.000	0.000	MJSD	0	117,812	09/30/2020	12/31/2021
29358@-AG-0	EnsembleIQ Term A PIK Tracking Note				6. YE	5,823,091	91.1010	7,136,381	8,103,425	5,823,089	515,828	0	2,010,353	0	8.000	0.000	MON	0	310,934	11/30/2020	12/31/2021
39143@-AA-2	Great Western Leasing and Sale Senior Se				4.A	10,041,138	98.7900	9,919,641	10,041,138	10,041,138	0	0	0	0	4.405	4.504	MON	38,086	502,910	07/24/2018	07/24/2023
000000-00-0	HCA INC BK LN			4	2.C FE	1,395,631	99.9110	1,391,383	1,392,623	1,395,915	0	285	0	0	0.962	1.841	MJSD	73	1,234	11/20/2019	03/18/2026
40475#-AA-6	HDC/HW Intermediate Holdings Senior Secu			4	5.A	7,875,053	95.1060	7,489,623	7,875,053	7,875,053	0	0	0	0	4.871	8.605	MJSD	1,859	708,604	12/21/2018	12/21/2023
40480@-AB-9	HCLS Buyer, LLC Sr. Secured			4	4.A	14,260,000	100.5900	14,344,134	14,260,000	14,260,000	0	0	0	0	7.604	7.569	MJSD	0	0	12/31/2020	12/29/2025
48240#-AA-3	K2 Pure Solutions NoCal LP Senior Secure			4	4.B PL	41,486,667	101.0500	41,922,277	41,486,667	41,486,667	0	0	0	0	8.111	8.080	MJSD	9,219	3,196,271	12/20/2018	12/20/2023
50012L-A*-5	Kodiak Gas Services, LLC Senior Secured			4	4.C	55,095,082	91.8400	50,599,324	55,095,082	55,095,082	0	0	0	0	3.238	3.229	MON	137,242	1,940,860	12/22/2020	06/05/2024
55067#-AC-4	Lux Credit Consultants, LLC Sr. Secured			4	5.C	10,835,204	88.3000	9,567,485	10,835,204	10,835,204	0	0	0	0	7.646	6.601	MJSD	46,886	698,180	03/16/2020	12/13/2024
55338*-AB-3	M-Co Merger Sub, LLC Senior Secured Revo			4	5.A	742,500	87.6300	650,653	742,500	742,500	0	0	0	0	7.498	7.589	MON	152	49,131	03/31/2020	03/31/2022
55338*-AC-1	M-Co Merger Sub, LLC Senior Secured Term			4	5.A	2,394,115	87.6300	2,097,963	2,394,115	2,394,115	0	0	0	0	6.337	6.300	MJSD	416	162,484	04/06/2017	03/31/2022
67113U-AB-2	OT BORROWER LLC Sr. Secured			4	4.A PL	29,812,500	101.1200	30,146,400	29,812,500	29,812,500	0	0	0	0	12.557	7.075	MJSD	63,766	895,623	07/24/2020	07/21/2026
73935@-AA-3	The Power-Sonic Corporation Senior Secur			4	5.A	12,053,301	73.8600	8,902,568	12,053,301	12,053,301	0	0	0	0	6.432	6.553	FMAN	86,465	803,703	11/21/2017	11/21/2022
73935@-AB-1	The Power-Sonic Corporation Senior Secur			4	5.A	11,000,000	73.8600	8,124,600	11,000,000	11,000,000	0	0	0	0	4.168	6.646	MON	5,056	667,655	08/28/2020	11/21/2022
000000-00-0	Prestige Employee Admin, Inc. Sr. Secure			4	4.C	13,475,000	100.7900	13,581,453	13,475,000	13,475,000	0	0	0	0	8.111	8.079	MJSD	2,994	0	12/31/2020	12/31/2025
78414*-AC-0	SCMC Intermediate Holdings LLC Revolver			4	5.B	1,048,000	98.9970	1,037,484	1,048,000	1,048,000	0	0	0	0	12.865	8.921	MON	6,469	88,996	07/31/2020	03/31/2021
78414*-AD-8	SCMC Intermediate Holdings LLC Term Loan			4	5.B	3,969,000	99.6610	3,955,548	3,969,000	3,969,000	0	0	0	0	8.618	7.989	MJSD	937	318,741	06/30/2020	03/31/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
794006-A*-7	Salary.com, Inc. Senior Secured Note			4	5.B	3,062,500	99.5730	3,049,412	3,062,500	3,062,500	0	0	0	0	9.748	8.550	MJSD	816	277,346	03/31/2020	03/31/2021
90290N-A*-0	USA Compression Partners, LP Senior Secu			4	4.A	7,705,062	95.3900	7,349,859	7,705,062	7,705,062	0	0	0	0	3.103	2.981	MON	17,740	213,393	11/10/2020	04/02/2023
90376#-AA-1	USS Group LP Senior Secured Revolver A			4	3.A	2,287,578	99.6500	2,279,572	2,287,578	2,287,578	0	0	0	0	5.280	4.760	MON	8,265	14,135	12/30/2020	05/01/2024
90376#-AB-9	USS Group LP Senior Secured Revolver			4	3.A	9,549,995	99.6500	9,516,570	9,549,995	9,549,995	0	0	0	0	4.719	4.727	MON	38,279	525,979	09/19/2019	05/01/2024
90376#-AC-7	USS Group LP Senior Secured Note				3.A	5,699,995	102.2760	5,829,725	5,699,995	5,699,995	0	0	0	0	6.750	6.750	MON	33,131	400,820	04/10/2019	05/01/2024
92328@-AA-8	Venture Metals, LLC Senior Secure Term L			4	4.B IF	10,058,125	98.6400	9,921,335	10,058,125	10,058,125	0	0	0	0	5.576	5.537	MJSD	1,537	597,878	08/30/2019	07/01/2024
98159*-AC-7	Worldwide Machinery Senior Secured Revol			4	4.A	6,536,579	101.4900	6,633,974	6,536,579	6,536,579	0	0	0	0	2.783	5.338	MON	29,327	296,323	12/30/2020	12/21/2023
000000-00-0	Turbo Acquisition 10 Bidco Ltd Sr. Secur		B	4	4.B	28,014,822	100.8800	29,413,625	29,157,044	29,157,044	0	0	0	1,142,221	7.500	7.465	FMAN	353,479	527,015	08/03/2020	08/03/2026
000000-00-0	Secuoya Grupo De Comunicacion Sr. Secure		B	4	4.B	23,171,953	101.4700	23,484,750	23,144,525	23,144,525	0	0	0	(27,428)	6.789	6.298	MJSD	12,054	0	12/29/2020	12/30/2026
G0693*-AA-3	Aurora Group Holdings (UK) Ltd Senior Se		D	4	4.B	0	0.0000	0	0	0	0	0	0	0	19.030	0.000	MON	0	10,202	03/01/2020	12/20/2024
G0693*-AD-7	Aurora Group Holdings (UK) Ltd Senior Se		B	4	4.B	11,601,498	81.1110	12,504,194	15,416,192	12,453,292	0	279,213	0	(118,185)	7.427	15.553	MJSD	36,006	1,022,251	12/20/2018	12/20/2024
G0693*-AE-5	Aurora Group Holdings (UK) Ltd Senior Se		D	4	4.B	1,166,396	81.1110	1,245,862	1,536,000	1,185,563	0	19,167	0	0	7.530	17.719	MJSD	3,637	117,803	12/20/2018	12/20/2024
G0693*-AF-2	Aurora Group Holdings (UK) Ltd Senior Se		B	4	5.B	1,781,241	81.1110	1,905,468	2,349,216	1,892,772	0	43,311	0	104,893	7.530	15.780	MJSD	5,563	160,807	12/20/2018	12/20/2024
G0693*-AG-0	Aurora Group Holdings (UK) Ltd Senior Se		D	4	5.B	2,213,117	80.9800	2,364,629	2,920,000	2,274,036	0	60,919	0	0	7.530	17.024	MJSD	6,915	90,520	07/30/2020	12/20/2024
G1949*-AA-3	Castlegate 740 Limited Sr. Secured Note		B	4	5.B	8,686,604	91.4560	10,123,610	11,069,385	10,510,399	0	788,479	0	383,627	59.190	19.504	MJSD	713,900	473,718	09/01/2015	09/02/2021
G4236*-AA-9	HWS 3 Limited Senior Secured Term Loan A		B	4	5.A	27,922,447	76.6360	20,764,460	27,094,902	27,094,902	0	0	0	836,464	3.991	5.711	JAJO	200,614	1,496,839	04/20/2018	04/20/2024
G4522#-AA-8	HGate Finance Limited Sr. Secured Term L		B	4	4.B	37,291,692	101.4700	39,819,264	39,242,401	39,242,401	0	0	0	1,950,709	6.250	6.211	FMAN	215,027	1,915,449	02/04/2020	02/04/2026
G5338#-AA-9	LCIH Hobart / Helicopter Ltd Senior Secu		D	4	4.C	6,164,782	98.5700	6,076,626	6,164,782	6,164,782	0	0	0	0	2.249	3.773	MJSD	643	280,587	12/22/2017	12/22/2022
G5338#-AB-7	LCIH Hobart / Helicopter Ltd Senior Secu		D	4	4.C	4,157,999	98.3300	4,128,995	4,199,120	4,177,538	0	13,341	0	0	2.174	4.143	MJSD	423	185,785	06/26/2018	12/22/2022
G5338#-AC-5	LCIH Hobart / Helicopter Ltd Senior Secu		D	4	4.C	1,301,341	98.3300	1,282,187	1,301,341	1,301,341	0	0	0	0	2.062	4.129	MJSD	135	58,941	06/27/2018	12/20/2022
G5338#-AD-3	LCIH Hobart / Helicopter Ltd Senior Secu		D	4	4.C	1,301,341	98.3300	1,282,187	1,301,341	1,301,341	0	0	0	0	2.062	4.753	MJSD	135	58,941	06/27/2018	12/20/2022
G6135#-AB-0	Milson Bidco Limited Term Loan A		B	4	5.C	8,409,455	87.8630	10,355,996	11,803,395	9,266,670	0	0	1,735,377	92,153	0.000	0.000	FMAN	0	522,903	11/23/2020	11/22/2022
G6916#-AA-7	Independent Builders Ltd Senior Secured		B	4	4.B	3,721,882	98.5700	4,017,813	4,076,101	4,076,101	0	0	0	305,495	1.126	5.564	MON	15,847	89,297	12/09/2020	06/13/2025
G6916#-AB-5	Independent Builders Ltd Senior Secured		B	4	4.B	9,040,123	98.5700	9,648,848	9,788,828	9,788,828	0	0	0	302,197	3.953	5.545	MJSD	16,225	504,840	07/16/2019	06/13/2025
G7256*-AA-7	Principle Global Ltd Senior Secured Term		B	4	4.C	12,931,948	94.5400	13,540,872	14,322,902	14,322,902	0	0	0	442,172	5.510	5.712	MJSD	24,820	775,116	12/20/2016	12/20/2022
G7547#-AA-2	Revolution Beauty Limited Senior Secured		B	4	4.B	13,191,511	101.2900	14,217,133	14,036,068	14,036,068	0	0	0	433,317	6.736	6.963	FMAN	104,982	934,202	11/21/2018	11/21/2023
G7547#-AB-0	Revolution Beauty Limited Senior Secured		D	4	4.B	6,587,500	101.2900	6,672,479	6,587,500	6,587,500	0	0	0	0	6.829	7.060	FMAN	49,955	497,895	11/21/2018	11/21/2023
G7547#-AC-8	Revolution Beauty Limited Senior Secured		B	4	4.B	7,548,910	101.2900	8,162,831	8,058,872	8,058,872	0	0	0	248,791	11.755	7.328	FMAN	119,006	528,099	10/16/2019	11/21/2023
G8286#-AA-5	Hamsard 3429 Limited Term Loan A		B	4	5.B	17,676,388	100.8100	19,481,790	19,325,256	19,325,256	0	0	0	596,603	12.650	5.731	MJSD	97,420	1,054,452	12/06/2017	03/24/2023
G8759@-AA-5	Tensator Holdings Ltd Senior Secured Ter		D	4	5.C	2,458,143	101.1200	2,780,871	2,750,070	2,716,521	0	65,466	0	0	8.111	10.972	MJSD	10,389	224,912	06/15/2012	06/15/2021
G8759@-AB-3	Tensator Holdings Ltd Senior Secured Ter		B	4	5.C	2,380,866	101.1200	2,941,420	2,908,841	2,838,044	0	138,906	0	219,821	8.111	13.915	MJSD	10,989	223,091	06/15/2012	06/15/2021
G8759@-AC-1	Tensator Holdings Ltd Senior Secured Ter		B	4	5.C	2,342,277	101.1200	2,395,051	2,368,523	2,332,860	0	80,004	0	60,138	8.000	11.529	MJSD	8,825	176,674	06/15/2012	06/15/2021
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						604,317,309	XXX	600,639,835	631,139,731	616,502,908	893,912	1,489,091	5,678,351	6,972,988	XXX	XXX	XXX	2,946,795	28,767,421	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						1,168,265,088	XXX	1,170,595,023	1,223,157,861	1,188,230,397	893,912	1,833,482	17,162,707	12,412,152	XXX	XXX	XXX	6,090,278	53,234,760	XXX	XXX
7699999. Total - Issuer Obligations						70,188,223,936	XXX	83,540,487,707	72,821,647,120	71,526,424,159	1,248,090	68,067,440	29,422,863	627,663,168	XXX	XXX	XXX	621,508,342	2,477,238,578	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						1,425,425,606	XXX	1,594,070,807	1,512,848,407	1,428,495,323	0	870,283	263,288	0	XXX	XXX	XXX	3,763,158	47,669,811	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						7,445,919,299	XXX	8,150,197,879	7,365,401,310	7,417,967,871	0	(10,496,651)	(164,784)	3,064	XXX	XXX	XXX	18,927,464	268,834,748	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						15,726,202,709	XXX	16,959,941,584	15,650,444,625	15,774,996,719	(210,263)	8,171,802	0	5,297,017	XXX	XXX	XXX	100,621,079	466,882,035	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						1,168,265,088	XXX	1,170,595,023	1,223,157,861	1,188,230,397	893,912	1,833,482	17,162,707	12,412,152	XXX	XXX	XXX	6,090,278	53,234,760	XXX	XXX
8399999 - Total Bonds						95,954,036,638	XXX	111,415,293,000	98,573,499,323	97,336,114,469	1,931,739	68,446,356	46,684,074	645,375,401	XXX	XXX	XXX	750,910,321	3,313,859,932	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ 23,823,530,989 1B ...$ 2,269,080,259 1C ...$ 4,499,544,788 1D ...$ 4,525,672,001 1E ...$ 5,232,264,422 1F ...$ 10,691,003,461 1G ...$ 9,395,570,970

2A ..$ 10,086,428,457 2B ...$ 10,513,013,131 2C ...$ 9,952,579,849

3A ..$ 1,527,381,408 3B ...$ 1,416,101,894 3C ...$ 845,884,396

4A ..$ 517,668,424 4B ...$ 994,379,890 4C ...$ 488,046,234

5A ..$ 194,848,994 5B ...$ 251,740,641 5C ...$ 80,255,018

6 ....$ 31,119,242

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
04367@-12-3	Aseptia, Inc. Series C Preferred Stock			317,124.000	0.00	1.000	1	1.000	1	1	0	0	0	0	0	0	0	0	5.B Z	12/17/2013
000000-00-0	BridgeEdu, Inc Preferred Equity Series B			2,324,963.640	0.00	1.000	1	1.000	1	2	0	0	0	0	0	0	0	0	6. Z	08/09/2018
146875-50-5	Carver Bankcorp, Inc. Series D Preferred			8,519.000	0.00	314.970	2,683,229	634.990	5,409,480	2,683,229	0	0	0	656,985	0	0	656,985	0	6. YE	10/28/2011
18469#-14-4	ClearBridge Engy Mid Op Fd Inc Mandatory			23.000	100,000.00	0.000	2,300,000	116,600.272	2,681,806	2,300,000	0	129,439	0	0	0	0	0	0	2.B FE	08/07/2015
184692-5#-4	Clearbridge MLP/Midstm Fnd Inc Mandatory			139.000	100,000.00	0.000	13,900,000	118,937.487	16,532,311	13,900,000	0	762,801	0	0	0	0	0	0	2.B FE	06/11/2015
000000-00-0	Dream Holdings, Inc (dba Aero) Preferred			247,475.000	1.00	2.020	416,371	1.682	416,371	499,998	0	0	0	(83,628)	0	0	(83,628)	0	6. Z	06/30/2017
52605@-12-4	LendStreet, Inc Preferred Equity Series			2,605,580.000	1.00	0.000	1	1.000	1	1	0	0	0	0	0	0	0	0	6. Z	10/27/2017
73053#-12-5	Point Digital Finance, Inc. Preferred St			846,919.000	2.36	2.362	1,490,577	1.760	1,490,577	1,999,999	0	0	0	(509,422)	0	0	(509,422)	0	5.B GI	11/09/2018
89148B-5#-4	Tortoise MLP Fund, Inc. Mandatory Redeem			96,212.000	25.00	0.000	2,405,300	26.366	2,536,769	2,405,300	25,195	144,035	0	0	0	0	0	0	1.E FE	12/08/2015
89148B-8#-1	Tortoise MLP Fund, Inc. Mandatory Redeem			84,667.000	25.00	0.000	2,116,675	27.058	2,290,891	2,116,675	0	139,492	0	0	0	0	0	0	1.E FE	10/16/2018
89148H-3#-3	Tortoise Pipeline & Energy Fun Mandatory			244,000.000	25.00	0.000	6,100,000	29.717	7,251,004	6,100,000	100,193	376,497	0	0	0	0	0	0	2.B FE	12/13/2018
000000-00-0	Sokanu Interactive, Inc. Preferred Equit		A	775,639.000	1.00	0.806	438,138	0.565	438,138	625,010	0	0	0	(186,872)	0	0	(186,872)	0	6.	05/22/2018
G1797#-AC-8	Camira Hldgs Ltd Loan Notes (Preferred E		B	4,069,451.230	1.00	0.916	4,735,460	1.367	5,562,736	3,728,954	82,823	491,709	0	0	405,299	0	405,299	28,750	5.B	10/24/2020
G3718@-AA-6	Gap Partnership Group Ltd Series A-2 Loa		B	4,656,624.110	1.00	0.758	5,106,615	1.839	8,565,162	3,530,533	267,833	283,117	0	0	197,238	0	197,238	240,434	5.C	02/28/2020
G6135#-10-4	Milson Bidco Limited Non-Redeemable Pref		B	466,987.420	1.00	0.000	0	0.000	0	10	0	0	0	0	0	0	0	0	6.	11/22/2016
G8879#-AA-8	TimeC 1534 Limited Loan Note (Preferred		B	6,539,748.620	1.00	1.302	8,930,147	1.367	8,941,680	8,512,694	2,235	714,849	0	0	0	0	0	287,773	5.A	12/30/2020
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							50,622,515	XXX	62,116,928	48,402,406	478,279	3,041,939	0	(122,937)	602,537	0	479,600	556,957	XXX	XXX
744355-3#-3	PRUDENTIAL REALTY SECURITIES PFD		D	126.000	1.00	0.000	171,259	0.000	0	171,259	0	0	0	0	0	0	0	0	2.C	03/28/2002
8699999. Subtotal - Preferred Stock - Parent, Subsidiaries and Affiliates Perpetual Preferred							171,259	XXX	0	171,259	0	0	0	0	0	0	0	0	XXX	XXX
8999999 - Total Preferred Stocks							50,793,774	XXX	62,116,928	48,573,665	478,279	3,041,939	0	(122,937)	602,537	0	479,600	556,957	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ 0 1B ..$ 0 1C ..$ 0 1D ..$ 0 1E ..$ 4,521,975 1F ..$ 0 1G ..$ 0

2A ..$ 0 2B ..$ 22,300,000 2C ..$ 0

3A ..$ 0 3B ..$ 0 3C ..$ 0

4A ..$ 0 4B ..$ 0 4C ..$ 0

5A ..$ 8,930,147 5B ..$ 6,226,038 5C ..$ 5,106,615

6 ..$ 3,537,740

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	
G1802#-10-7	Camira Group Holdings Ltd Redeemable B O		B	2,121,442.910	8,696,168	4.100	8,696,168	3,191,923	0	0	0	(840,411)	0	(840,411)	89,525	04/23/2015	
G1949*-10-5	Castlegate 740 Limited E Ordinary Shares		B	3,337.000	0	0.000	0	52	0	0	0	(1)	0	(1)	1	09/01/2015	
25213A-20-6	DEX Media Inc Dex Media			21,737.000	114,119	5.250	114,119	51,625	0	0	0	(21,737)	0	(21,737)	0	07/29/2016	
Y2357S-11-4	Everbright Securities Co Ltd Common Shars		B	0.000	0	1.000	0	0	0	0	0	0	0	0	0	01/01/2020	
31339#-11-1	Federal Home Loan Bank of NY Class B Com			1,474,020.000	147,402,000	100.000	147,402,000	147,402,000	0	4,825,184	0	0	0	0	0	04/01/2020	
000000-00-0	Fosun Fashion Group Ltd Common Units		B	1,461,764.000	3,648,624	2.500	3,648,624	3,512,049	0	0	0	0	(6,871,379)	6,871,379	136,576	07/27/2020	
000000-00-0	Fosun Tourism Group COM		B	0.000	0	1.000	0	0	0	0	0	(8,001,276)	(1,054,087)	(6,947,189)	0	01/01/2020	
G37188-10-8	Gap Partnership Group Ltd Class B Ordina		D	193,419.200	427,067	2.210	427,067	28	0	0	0	(231,085)	0	(231,085)	0	06/02/2016	
000000-00-0	Gateway Delta Devlpmt Hold Ltd Common Eq		C	2,292,542.220	3,872,969	1.690	3,872,969	2,292,542	0	0	0	1,588,078	0	1,588,078	0	10/02/2020	
49328K-10-7	KEYCON POWER HOLDINGS LLC COM			1,650.000	255,750	155.000	255,750	409,254	0	0	0	(222,750)	0	(222,750)	0	01/08/2019	
G6135#-11-2	Milson Bidco Limited Mezzanine Common		B	23,031.210	0	0.000	0	10	0	0	0	0	0	0	0	11/22/2016	
000000-00-0	Peak Reinsurance Holdings Ltd Common Sto		D	87,594,951.000	126,720,714	1.450	126,720,714	126,720,714	0	0	0	1	0	1	0	04/02/2018	
000000-00-0	Pioneer Underwriting Holdings Common Equ		B	4,791.040	0	0.000	0	1	0	0	0	0	0	0	0	10/31/2019	
G7256*-10-9	Principle Global Ltd Redeemable Shares		B	600.000	227,262	378.770	227,262	4,555	0	0	0	227,106	0	227,106	156	12/20/2016	
74437G-15-1	PRU SERIES FUND: STOCK INDEX FUND			500.000	5,000	10.000	5,000	5,000	0	0	0	0	0	0	0	05/15/2020	
74440Y-10-8	Prudential High Yield Fund A COM			9,946.820	54,807	5.510	54,807	45,118	0	3,159	0	(696)	0	(696)	0	06/27/2009	
83417Q-10-5	SolarWinds Corp Common Stock			743,920.000	11,121,604	14.950	11,121,604	6,763,441	0	0	0	(2,678,112)	0	(2,678,112)	0	10/31/2018	
G8879@-10-2	TimeC 1535 Ltd Class A Ordinary Shares		B	12,902.170	3,702,712	286.980	3,702,712	181	0	0	0	(545,555)	0	(545,555)	6	02/29/2016	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					306,248,796	XXX	306,248,796	290,398,493	0	4,828,343	0	(10,726,438)	(7,925,466)	(2,800,971)	226,264	XXX	XXX
00771J-58-4	AST BlackRock Corporate			500.000	5,590	11.180	5,590	5,000	0	0	0	535	0	535	0	08/16/2019	
00771J-63-4	AST BOND PORT			497.980	7,096	14.250	7,096	4,980	0	0	0	1,280	0	1,280	0	04/27/2018	
00771J-66-7	AST BOND PORTFOLIO 2027			573.000	7,237	12.630	7,237	5,627	0	0	0	768	0	768	0	04/04/2016	
00771J-52-7	AST Bond Portfolio 2031			500.000	5,660	11.320	5,660	5,000	0	0	0	660	0	660	0	01/02/2020	
00771J-53-5	AST Dimensional Global Core			500.000	5,920	11.840	5,920	5,000	0	0	0	760	0	760	0	11/15/2019	
00771J-57-6	AST PIMCO Corporate			500.000	5,465	10.930	5,465	5,000	0	0	0	410	0	410	0	08/16/2019	
00771J-82-4	AST PRU FLEXIBLE MULTI-STRATEGY PO			381.500	5,929	15.540	5,929	4,864	0	0	0	1,064	0	1,064	0	04/24/2020	
00771J-56-8	AST Prudential Corporate			500.000	5,480	10.960	5,480	5,000	0	0	0	390	0	390	0	08/16/2019	
00771J-55-0	AST T. Rowe Price Corporate			500.000	5,470	10.940	5,470	5,000	0	0	0	405	0	405	0	08/16/2019	
00771J-81-6	AST TRP DIVERSIFIED REAL GROWTH PO			459.330	7,951	17.310	7,951	6,017	0	0	0	1,934	0	1,934	0	04/24/2020	
00771J-54-3	AST Western Asset Corporate			500.000	5,465	10.930	5,465	5,000	0	0	0	410	0	410	0	08/16/2019	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					67,263	XXX	67,263	56,488	0	0	0	8,616	0	8,616	0	XXX	XXX
19416#-10-3	Colico Inc			100.000	2,192,087,298	21,920,872.980	2,192,087,298	852,198,705	0	25,588,102	0	104,251,657	0	104,251,657	0	12/03/2003	
19416#-10-4	Colico II Inc			100.000	548,106,468	5,481,064.680	548,106,468	197,196,986	0	3,108,896	0	29,621,033	0	29,621,033	0	05/21/2003	
68568@-10-9	Orchard Street Acres Inc.			100.000	1,006,721,033	10,067,210.330	1,006,721,033	433,351,310	0	0	0	147,770,786	0	147,770,786	0	01/09/2014	
000000-00-0	Pramerica (Hong Kong) Hldngs LTD		D	36,502.000	0	0.000	0	98,525,719	0	0	0	33,000,000	0	33,000,000	0	07/20/2011	
74408#-10-9	PRUCO Life Insurance Company			250,000.000	1,303,843,400	5,215.370	1,303,843,400	346,100,293	0	0	0	(1,036,515,734)	0	(1,036,515,734)	0	12/23/1971	
000000-00-0	Prudential Legacy Insurance Company of New Jersey			5,000,000.000	285,244,720	57.049	285,244,720	282,033,695	0	22,630,384	0	33,539,303	0	33,539,303	0	04/26/2010	
744355-2#-4	Prudential Realty Securities, Inc.			92.000	583,313,435	6,340,363.424	583,313,435	597,795,889	966	17,458,041	0	16,132,720	0	16,132,720	0	10/08/1993	
000000-00-0	Prudential Retirement Insurance and Annuity Company			25,000.000	1,156,959,426	46,278.377	1,156,959,426	938,844,469	0	117,000,000	0	(21,042,724)	0	(21,042,724)	0	04/01/2004	
000000-00-0	Prudential Arizona Reinsurance Universal			1,000,000.000	0	0.000	0	582,600,000	0	0	0	(160,000,000)	0	(160,000,000)	0	01/10/2010	
000000-00-0	Prudential Arizona Reinsurance Term Company			1,000,000.000	0	0.000	0	138,000,000	0	0	0	0	0	0	0	01/01/2010	
000000-00-0	Prudential Arizona Reinsurance Captive Company			1,000,000.000	0	0.000	0	0	0	0	0	(10,000,000)	0	(10,000,000)	0	07/19/2004	
000000-00-0	Prudential Term Reinsurance Co			1,000,000.000	0	0.000	0	50,000,000	0	0	0	0	0	0	0	01/22/2014	
000000-00-0	Dryden Arizona Reinsurance Term Company			1,000,000.000	0	0.000	0	78,375,000	0	0	0	0	0	0	0	08/31/2006	
000000-00-0	Prudential Universal Reinsurance Company			1,000,000.000	0	0.000	0	0	0	0	0	(219,000,000)	0	(219,000,000)	0	07/25/2013	
000000-00-0	Gibraltar Universal Life Reinsurance Company			1,000,000.000	0	0.000	0	115,000,000	0	0	0	(205,000,000)	0	(205,000,000)	0	01/02/2017	
000000-00-0	Prudential Financial Securities Investment Trust Enterprise			46,083,814.000	0	0.000	0	57,039,191	0	0	0	0	0	0	0	10/02/2000	
000000-00-0	The Prudential Assigned Settlement Services Corp.			10.000	0	0.000	0	0	0	0	0	0	0	0	0	04/02/1996	
000000-00-0	PGIM Loan Originator			1,000.000	15,551,319	15,551.319	15,551,319	15,551,319	0	0	0	0	0	0	0	12/31/2020	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
G7613#-10-3	Rock Kensington			1.000	0	0.000	0	39,434,324	0	0	0	(5,991,364)	0	(5,991,364)	0	02/15/2015	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					7,091,827,099	XXX	7,091,827,099	4,822,046,900	966	185,785,423	0	(1,293,234,324)	0	(1,293,234,324)	0	XXX	XXX
9799999 - Total Common Stocks					7,398,143,158	XXX	7,398,143,158	5,112,501,881	966	190,613,766	0	(1,303,952,146)	(7,925,466)	(1,296,026,680)	226,264	XXX	XXX
9899999 - Total Preferred and Common Stocks					7,448,936,932	XXX	7,460,260,086	5,161,075,546	479,245	193,655,705	0	(1,304,075,083)	(7,925,466)	(1,295,547,080)	783,221	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ 0 1B ..$ 0 1C ..$ 0 1D ..$ 0 1E ..$ 0 1F ..$ 0 1G ..$ 0

2A ..$ 0 2B ..$ 0 2C ..$ 0

3A ..$ 0 3B ..$ 0 3C ..$ 0

4A ..$ 0 4B ..$ 0 4C ..$ 0

5A ..$ 0 5B ..$ 0 5C ..$ 0

6 ....$ 0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3133EL-R9-7	FEDERAL FARM CREDIT BANKS FUND CORP FLOA		07/06/2020	WELLS FARGO SEC LLC		2,499,803	2,500,000	0
38376M-4W-4	GINNIE MAE II CMO 3.000% 06/20/47		12/01/2020	Various		70,605	70,605	0
38376M-EN-3	GINNIE MAE II CMO 3.000% 02/20/47		12/01/2020	Various		124,172	124,172	0
38378E-PK-3	GOVERNMENT NATIONAL MORTGAGE A CMO		12/01/2020	Interest Capitalization		74,362	74,362	0
38379E-2J-0	GINNIE MAE I CMO 3.000% 09/16/44		12/01/2020	Various		211,498	211,498	0
38379G-VN-4	GINNIE MAE I CMO 3.500% 10/16/44		12/01/2020	Interest Capitalization		53,257	53,257	0
38379H-8G-3	GINNIE MAE II CMO 4.000% 01/20/45		12/01/2020	Interest Capitalization		96,433	96,433	0
38380C-GB-3	GINNIE MAE II CMO 4.000% 01/20/47		12/01/2020	Interest Capitalization		174,602	174,602	0
38380V-LK-5	GINNIE MAE II CMO 3.500% 03/20/48		12/01/2020	Interest Capitalization		30,797	30,797	0
38380W-J4-2	GINNIE MAE II CMO 4.000% 05/20/48		12/01/2020	Interest Capitalization		49,074	49,074	0
38380W-UM-9	GINNIE MAE II CMO 3.000% 04/20/48		12/01/2020	Interest Capitalization		222,919	222,919	0
38380Y-GV-1	GINNIE MAE I CMO 3.500% 08/20/48		12/01/2020	Interest Capitalization		512,436	512,436	0
38380Y-U8-6	GINNIE MAE I CMO 3.500% 09/20/48		12/01/2020	Interest Capitalization		66,942	66,942	0
000000-00-0	US GOVT LOCKHEED US GOVT LOCKHEED		11/23/2020	Direct		23,751,613	23,751,613	0
912810-RP-5	UNITED STATES TREASURY TREASURY		05/04/2020	Goldman Sachs & Co		44,175,132	32,000,000	453,626
912810-SF-6	UNITED STATES TREASURY TREASURY		12/29/2020	INTERFUND TRANSFER		81,611,102	61,450,000	556,851
912810-SK-5	UNITED STATES TREASURY TREASURY		02/10/2020	Various		505,689,688	470,110,000	2,689,247
912810-SN-9	UNITED STATES TREASURY TREASURY		12/07/2020	Citigroup Capital Markets Inc		79,919,219	89,000,000	70,684
912828-TY-6	UNITED STATES TREASURY TREASURY		02/13/2020	Morgan Stanley & Co, Inc		39,832,031	39,600,000	160,875
912828-YH-7	UNITED STATES TREASURY TREASURY		02/13/2020	BREAN MURRAY CARRET &		57,642,996	57,450,000	322,568
912828-Z2-9	UNITED STATES TREASURY TREASURY		02/05/2020	Merrill Lynch,Pierce,Fenner &		149,857,125	149,600,000	135,626
912828-Z5-2	UNITED STATES TREASURY TREASURY		02/05/2020	Goldman Sachs & Co		89,890,828	90,300,000	20,466
912828-Z9-4	UNITED STATES TREASURY TREASURY		02/28/2020	Merrill Lynch,Pierce,Fenner &		31,476,953	30,500,000	20,110
91282C-AE-1	US TREASURY NOTE TREASURY		10/29/2020	Credit Suisse First Boston Cor		69,837,563	70,800,000	91,386
912834-PM-4	UNITED STATES TREASURY STRIP		07/01/2020	Various		23,451,550	34,500,000	0
918556-AA-1	VA (OXNARD) CTL PASS-THRU TR CTL		12/01/2020	Direct		2,238,454	2,238,454	0
999070-AB-1	FHA REILLY PROJ POOL 5 10102 PUT		02/02/2020	Interest Capitalization		6	6	0
0599999. Subtotal - Bonds - U.S. Governments						1,203,561,160	1,155,487,170	4,521,439
135087-H7-2	CANADIAN GOVERNMENT Corp Foreign		11/05/2020	Various		784,300	655,277	1,942
135087-XW-9	CANADIAN GOVERNMENT GOVT FOREIGN		12/03/2020	Scotia Capital Inc		749,317	466,092	383
13509P-HM-8	CANADIAN HOUSING TRUST DISCOUNT NOTE		07/21/2020	Various		396,936	373,018	1,608
448814-DX-8	HYDRO-QUEBEC GOVT FOREIGN	A	06/26/2020	PGIM, Inc.		185,042	165,000	6,314
669827-DM-6	NOVA SCOTIA PROV CDA GOVT FOREIGN	A	06/26/2020	PGIM, Inc.		1,134,684	1,000,000	21,389
68321Z-AG-6	ONTARIO POWER GENERATION Corp Foreign		04/02/2020	RBC Dominion Securities Inc		198,272	198,272	0
68323A-DZ-4	ONTARIO (PROVINCE OF) CORP FOREIGN		04/30/2020	Various		156,340	136,794	1,616
68333Z-AG-2	ONTARIO (PROVINCE OF) GOVT FOREIGN		06/08/2020	Various		864,741	782,356	341
085209-AD-6	Government of Bermuda GOVT FOREIGN	D	12/08/2020	Various		3,911,600	3,500,000	47,030
085209-AG-9	Government of Bermuda GOVT FOREIGN	D	12/03/2020	Various		19,613,338	19,020,000	56,222
085209-AH-7	Government of Bermuda GOVT FOREIGN	D	11/17/2020	Various		29,442,841	28,710,000	47,691
21987B-AQ-1	CODELCO INC GOVT FOREIGN	D	06/26/2020	PGIM, Inc.		2,557,019	2,500,000	33,750
21987B-BC-1	CODELCO INC GOVT FOREIGN	D	12/04/2020	Jefferies & Co, Inc		790,300	700,000	15,458
21987D-AE-4	CORP FINANCI DE DESARROL GOVT FOREIGN	D	12/10/2020	Citigroup Capital Markets Inc		2,027,000	2,000,000	10,133
45434L-2B-9	INDIAN RAILWAY FINANCE CORP LT CORP FORE	D	02/10/2020	HSBC Securities (USA) Inc		1,285,463	1,250,000	0
45434L-2B-9	INDIAN RAILWAY FINANCE CORP LT CORP FORE	D	03/30/2020	PGIM, Inc.		700,675	850,000	4,383
455780-CE-4	REPUBLIC OF INDONESIA GOVT FOREIGN	D	03/30/2020	PGIM, Inc.		1,484,079	1,430,000	13,651
656836-AB-9	NORTH AMERICAN DEVELOPMENT BAN GOVT FORE	D	06/26/2020	PGIM, Inc.		163,354	158,000	664
698299-BB-9	Republic of Panama GOVT FOREIGN	D	03/30/2020	PGIM, Inc.		6,059,294	5,715,000	103,076
698299-BE-3	Republic of Panama GOVT FOREIGN	D	03/30/2020	PGIM, Inc.		1,034,986	1,000,000	1,458
698299-BG-8	Republic of Panama GOVT FOREIGN	D	12/15/2020	Goldman Sachs & Co		2,684,780	2,114,000	8,456
698299-BH-6	Republic of Panama GOVT FOREIGN	D	12/15/2020	Various		4,705,106	3,696,000	28,182
698299-BH-6	Republic of Panama GOVT FOREIGN	D	03/30/2020	PGIM, Inc.		1,076,681	1,000,000	20,500
71568P-AC-3	PERUSAHAAN LISTRIK NEGARA PT GOVT FOREIG	D	12/04/2020	Citigroup Capital Markets Inc		1,118,750	1,000,000	2,635
71568P-AK-5	PERUSAHAAN LISTRIK NEGARA PT GOVT FOREIG	D	12/14/2020	Merrill Lynch,Pierce,Fenner &		1,303,875	1,140,000	23,002
71568P-AK-5	PERUSAHAAN LISTRIK NEGARA PT GOVT FOREIG	D	03/30/2020	PGIM, Inc.		192,776	200,000	1,977
71654Q-DD-1	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN	D	10/26/2020	Tax Free Exchange		12,809,286	12,394,000	246,217
716743-AR-0	PETRONAS CAP LTD GOVT FOREIGN	D	11/03/2020	Jefferies & Co, Inc		1,767,738	1,400,000	2,477
718286-CL-9	REPUBLIC OF PHILIPPINES GOVT FOREIGN	D	12/14/2020	Various		5,526,435	5,530,000	2,442
74445P-AD-4	INDONESIA ASAHAN ALUMINIUM TBK GOVT FORE	D	12/14/2020	Deutsche Bank Securities Inc		2,109,938	1,550,000	9,019
760942-BA-9	REPUBLICA ORIENT URUGUAY GOVT FOREIGN	D	03/30/2020	PGIM, Inc.		10,414,942	9,350,000	135,108
77586R-AF-7	ROMANIA GOVT FOREIGN 5.125% 06/15/48	D	03/30/2020	PGIM, Inc.		1,551,031	1,500,000	22,422
91086Q-AZ-1	UNITED MEXICAN STATES GOVT FOREIGN	D	03/30/2020	PGIM, Inc.		419,891	400,000	10,733
000000-00-0	WL Vinohradska s.r.o. CTL	C	10/08/2020	Various		43,552,162	41,543,043	0
J8730S-AP-3	TOKYO METROPOLITAN GOVT GOVT FOREIGN	D	06/26/2020	PGIM, Inc.		207,107	200,000	292
Y7140W-AF-5	INDONESIA ASAHAN ALUMINIUM TBK GOVT FORE	D	11/13/2020	Barclays Bank PLC-Lond Brk/Dlr		2,807,486	2,397,000	726

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
1099999. Subtotal - Bonds - All Other Governments						165,787,565	156,023,852	881,297
59465H-VU-7	MICHIGAN STATE HOSPITAL FINANC CORPORATE		04/03/2020	Various		9,993,086	8,650,000	7,208
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						9,993,086	8,650,000	7,208
564096-J7-1	MANOR TEX INDPT SCH DIST CORPORATE MUNI		02/14/2020	Various		20,162,353	19,470,000	0
667825-8S-5	NORTHWEST TEX INDPT SCH DIST CORPORATE M		04/16/2020	RBC Capital Markets		3,801,825	3,290,000	0
889855-M8-2	TOMBALL TEX INDPT SCH DIST CORPORATE MUN		04/21/2020	Piper Jaffray Inc.		2,473,274	2,150,000	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						26,437,452	24,910,000	0
16876H-AB-5	CHILDRENS HEALTH SYSTEM OF TEX CORPORATE		07/29/2020	Various		30,441,738	30,300,000	0
196632-U2-7	COLORADO SPRINGS COLO UTILS CORPORATE MU		07/29/2020	Various		6,045,300	5,000,000	0
235036-7A-2	DALLAS FORT WORTH TEX INTL ARP CORPORATE		07/31/2020	Various		8,693,673	8,625,000	0
25477G-TF-2	DISTRICT COLUMBIA INCOME TAX R CORPORATE		07/10/2020	Citigroup Capital Markets Inc		6,239,205	5,250,000	0
3136AN-QW-0	FANNIE MAE CMO 3.000% 05/25/45		12/01/2020	Interest Capitalization		76,747	76,747	0
3136AV-LD-9	FANNIE MAE CMO 3.500% 03/25/47		12/01/2020	Interest Capitalization		91,458	91,458	0
3136AV-TE-9	FANNIE MAE CMO 2.500% 03/25/47		12/01/2020	Interest Capitalization		286,036	286,036	0
3136AW-DM-6	FANNIE MAE CMO 3.000% 04/25/47		12/01/2020	Various		176,724	176,724	0
3136AX-S8-9	FANNIE MAE CMO 3.000% 09/25/47		12/01/2020	Various		297,611	297,611	0
3137BJ-GX-5	FREDDIE MAC CMO 3.000% 05/15/45		12/01/2020	Interest Capitalization		411,951	411,951	0
3137FH-SJ-3	FREDDIE MAC CMO 4.000% 10/15/48		12/01/2020	Interest Capitalization		299,574	299,574	0
3138YR-3Y-2	FNMA POOL NO AZ0814 3.500% 07/01/45		01/08/2020	Barclays Capital Inc		1,482,149	1,411,570	1,784
31418D-SH-6	FNMA POOL NO MA4119 2.000% 09/01/50		08/05/2020	Morgan Stanley & Co, Inc		20,843,749	20,107,015	13,405
353187-EL-7	FRANKLIN CNTY OHIO CORPORATE MUNI		06/17/2020	Various		10,290,769	7,200,000	133,514
35563P-NN-5	FREDDIE MAC CMO 2.500% 08/25/59		03/05/2020	Merrill Lynch,Pierce,Fenner &		51,926,503	49,859,962	135,037
45204F-BG-9	ILLINOIS FIN AUTH ED REV CORPORATE MUNI		04/21/2020	Goldman Sachs & Co		19,266,600	20,000,000	0
45204F-CQ-6	ILLINOIS FIN AUTH ED REV MUNI		05/11/2020	Taxable Exchange		6,119,570	6,150,000	6,833
45204F-CY-9	ILLINOIS FIN AUTH ED REV MUNI		05/11/2020	Taxable Exchange		1,736,004	1,745,000	1,939
455168-GH-1	INDIANA UNIV CORPORATE MUNI TAXABLE		01/23/2020	Various		15,000,000	15,000,000	0
573903-FZ-9	MARTIN CNTY FLA HEALTH FACS AU CORPORATE		04/01/2020	Various		9,301,770	9,000,000	92,000
574300-MN-6	MARYLAND ST TRANSN AUTH CORPORATE MUNI		07/20/2020	Various		24,586,834	20,985,000	8,455
574300-MP-1	MARYLAND ST TRANSN AUTH CORPORATE MUNI		07/29/2020	Citigroup Capital Markets Inc		3,877,120	3,250,000	13,000
60636A-VL-4	MISSOURI ST HEALTH & EDL FACS CORPORATE		04/06/2020	Various		38,323,140	37,045,000	3,902
64971X-LV-8	NEW YORK CITY TRANSITIONAL FIN CORPORATE		01/10/2020	WELLS FARGO SEC LLC		8,520,060	8,500,000	45,245
64972G-XP-4	NEW YORK CITY MUNICIPAL WATER CORPORATE		09/24/2020	Various		23,314,600	20,000,000	0
64989K-LF-1	NEW YORK ST PWR AUTH REV & GEN CORPORATE		04/30/2020	Various		26,657,000	25,000,000	0
64990C-QE-4	NY ST DORM AUTH CORPORATE MUNI		10/30/2020	Various		48,333,001	30,700,000	520,625
64990F-WZ-3	NY ST DORM AUTH CORP 4.000% 02/15/46		05/04/2020	Taxable Exchange		10,923,482	10,680,000	93,747
64990G-A8-5	DORMITORY AUTHORITY OF STATE O CORPORATE		11/10/2020	Various		11,969,325	7,500,000	43,750
64990G-B4-3	DORMITORY AUTHORITY OF STATE O CORPORATE		04/01/2020	Various		17,920,650	15,000,000	2,083
65821D-WM-9	NORTH CAROLINA MED CARE COMMN CORPORATE		04/17/2020	Piper Jaffray Inc.		18,679,514	17,190,000	324,700
677632-G9-6	OH ST UNIV GEN RCPTS CORPORATE MUNI TAXA		04/15/2020	Various		6,543,150	5,000,000	76,462
67766W-ZD-7	OHIO ST WTR DEV AUTH CORPORATE MUNI		04/23/2020	Various		4,363,095	3,500,000	0
70917S-6Y-4	PENNSYLVANIA ST HIGHER EDL FAC CORPORATE		09/16/2020	Various		17,267,510	15,450,000	55,706
70917S-6Z-1	PENNSYLVANIA ST HIGHER EDL FAC CORPORATE		09/29/2020	Piper Jaffray Inc.		3,065,620	2,500,000	33,472
709223-ZZ-7	PENNSYLVANIA ST TPK COMMN CORPORATE MUNI		04/16/2020	Raymond James & Associates Inc		11,117,625	7,500,000	161,037
709225-AW-6	PENNSYLVANIA ST TURNPIKE COMMI CORPORATE		09/23/2020	Citigroup Capital Markets Inc		5,046,920	4,000,000	0
709235-T8-8	PENNSYLVANIA STATE UNIVERSITY CORPORATE		05/06/2020	Barclays Capital Inc		3,425,000	3,425,000	0
765433-LK-1	RICHMOND VA PUBLIC UTILITY REV CORPORATE		05/04/2020	Various		7,193,945	6,500,000	3,500
786005-C8-9	SACRAMENTO CALIF MUN UTIL DIST CORPORATE		04/29/2020	Various		18,699,408	16,800,000	0
79730C-KP-8	SAN DIEGO PUB FACS AUTH REV BD CORPORATE		05/01/2020	Morgan Stanley & Co, Inc		1,675,965	1,500,000	0
913366-KB-5	UNIVERSITY CALIF REGTS MED CTR CORPORATE		04/21/2020	Various		10,980,589	10,900,000	27,655
913366-KC-3	UNIVERSITY CALIF REGTS MED CTR CORPORATE		02/28/2020	WELLS FARGO SEC LLC		1,510,995	1,500,000	0
915115-8F-9	UNIVERSITY TEX CORPORATE MUNI TAXABLE		07/07/2020	Various		5,932,117	4,935,000	3,702
91514A-JV-8	UNIVERSITY OF TEXAS SYSTEM CORPORATE MUN		10/01/2020	Various		11,150,650	7,000,000	48,611
91514A-JY-2	UNIVERSITY OF TEXAS SYSTEM CORPORATE MUN		12/16/2020	Various		47,477,317	36,760,000	215,923
915217-XF-5	UNIVERSITY VA CORPORATE MUNI TAXABLE		07/15/2020	Goldman Sachs & Co		14,000,000	14,000,000	0
917393-DD-9	UTAH CNTY UTAH CORPORATE MUNI		06/26/2020	JP Morgan Securities, Inc		6,268,800	5,000,000	0
97712D-7B-6	WISCONSIN ST HEALTH & EDL FACS CORPORATE		11/05/2020	Various		16,318,741	14,400,000	5,500
3199999. Subtotal - Bonds - U.S. Special Revenues						614,169,304	537,808,648	2,071,587
00115A-AJ-8	AEP TRANSMISSION CO LLC CORPORATE		04/21/2020	Jefferies & Co, Inc		5,160,520	4,000,000	17,944
00115A-AM-1	AEP TRANSMISSION CO LLC CORPORATE		03/30/2020	Various		7,412,331	7,415,000	0
001192-AH-6	SOUTHERN COMPANY GAS CAPITAL C CORPORATE		06/26/2020	PGIM, Inc.		2,638,135	2,000,000	33,944
00206R-GP-1	AT&T INC CORPORATE 6.500% 03/15/29		03/30/2020	PGIM, Inc.		292,875	250,000	722
00206R-MD-1	AT&T INC CORP 3.550% 09/15/55		09/18/2020	Taxable Exchange		2,181,651	2,952,000	0
00206R-ME-9	AT&T INC CORP 3.650% 09/15/59		09/18/2020	Taxable Exchange		2,103,585	2,490,000	0
00217T-AB-1	ARI FLEET LEASE TRUST ASSET BACKED		02/18/2020	Merrill Lynch,Pierce,Fenner &		8,663,967	8,664,709	0

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
002824-BH-2	ABBOTT LABORATORIES CORPORATE		02/25/2020	Deutsche Bank Securities Inc		13,895,000	10,000,000	118,417
002824-BP-4	ABBOTT LABORATORIES CORPORATE		06/24/2020	Various		28,802,873	28,925,000	639
002824-BQ-2	ABBOTT LABORATORIES CORPORATE		06/22/2020	Morgan Stanley & Co, Inc		2,188,187	2,220,000	0
00287Y-AW-9	ABBVIE INC CORPORATE 4.450% 05/14/46		04/03/2020	Deutsche Bank Securities Inc		7,686,010	7,000,000	72,436
00287Y-BD-0	ABBVIE INC CORPORATE 4.875% 11/14/48		10/05/2020	Various		15,437,853	12,455,000	193,049
00287Y-BK-4	ABBVIE INC CORP FLOATER		11/19/2020	Tax Free Exchange		12,000,000	12,000,000	22,318
00287Y-BP-3	ABBVIE INC CORP FLOATER		11/19/2020	Tax Free Exchange		17,000,000	17,000,000	38,117
00287Y-BY-4	ABBVIE INC CORP FLOATER		11/19/2020	Tax Free Exchange		35,000,000	35,000,000	52,227
00287Y-CA-5	ABBVIE INC CORPORATE 4.050% 11/21/39		11/19/2020	Tax Free Exchange		6,918,823	6,750,000	135,169
00287Y-CB-3	ABBVIE INC CORPORATE 4.250% 11/21/49		11/19/2020	Tax Free Exchange		25,007,649	22,420,000	471,131
00287Y-CX-5	ABBVIE INC CORPORATE 3.800% 03/15/25		11/19/2020	Tax Free Exchange		17,540,480	16,000,000	108,089
00287Y-CY-3	ABBVIE INC CORPORATE 4.550% 03/15/35		11/19/2020	Tax Free Exchange		6,668,678	5,750,000	46,511
00287Y-CZ-0	ABBVIE INC CORPORATE 4.625% 10/01/42		11/19/2020	Tax Free Exchange		7,610,576	6,550,000	40,392
00287Y-DA-4	ABBVIE INC CORPORATE 4.850% 06/15/44		11/19/2020	Tax Free Exchange		2,254,952	1,888,000	39,171
00287Y-DB-2	ABBVIE INC CORPORATE 4.750% 03/15/45		11/19/2020	Tax Free Exchange		4,909,725	4,036,000	34,082
00440E-AQ-0	CHUBB INA HOLDINGS INC CORPORATE		03/19/2020	Merrill Lynch,Pierce,Fenner &		1,946,500	2,000,000	2,306
00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE		04/21/2020	WELLS FARGO SEC LLC		13,480,300	10,000,000	205,417
004427-AY-6	ACE SECURITIES CORP 2002-HE1 M2		07/27/2020	Interest Capitalization		0	0	0
00724P-AD-1	ADOBE INC CORPORATE 2.300% 02/01/30		08/03/2020	WELLS FARGO SEC LLC		14,067,298	12,837,000	3,281
007589-AE-4	ADVOCATE HEALTH AND HOSPITALS CORPORATE		04/28/2020	Various		28,005,000	28,005,000	0
00766T-AD-2	AECOM Technology Corp CORP		12/07/2020	Jefferies & Co, Inc		3,049,063	2,750,000	24,234
00817Y-AZ-1	AETNA INC CORPORATE 3.875% 08/15/47		03/13/2020	Various		16,742,974	16,212,000	55,841
009158-BA-3	AIR PRODS & CHEMS INC CORPORATE		06/30/2020	Various		24,686,146	24,586,000	15,255
000000-00-0	AMF Florence, LLC Debt in a Project		11/04/2020	Direct		51,497,313	51,497,313	0
01400E-AA-1	ALCON FINANCE CORP CORPORATE		07/21/2020	Deutsche Bank Securities Inc		5,450,700	5,000,000	45,833
015823-AA-5	Algonquin Gas Transmission LLC Senior No		03/02/2020	PGIM, Inc.		4,547,911	4,350,000	19,086
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC CORPORATE		12/07/2020	Various		6,457,500	6,000,000	158,632
02079K-AD-9	Alphabet Inc CORPORATE		08/03/2020	Goldman Sachs & Co		32,695,169	32,785,000	0
02079K-AF-4	Alphabet Inc CORPORATE		08/10/2020	Various		45,819,475	46,145,000	3,986
02079K-AJ-6	Alphabet Inc CORPORATE		08/03/2020	JP Morgan Securities, Inc		553,113	555,000	0
02112#-AJ-6	Alsco Inc. Sr. Unsecured		04/09/2020	Direct		27,090,000	27,090,000	0
023135-BT-2	Amazon.com, Inc. CORPORATE		07/07/2020	Various		10,568,700	10,000,000	25,000
02343U-AH-8	AMCOR FINANCE (USA) INC CORPORATE		11/12/2020	Jefferies & Co, Inc		12,331,702	10,605,000	33,525
02361D-AP-5	AMEREN ILLINOIS CO CORPORATE		08/06/2020	PGIM, Inc.		4,422,973	4,000,000	56,333
02361D-AS-9	AMEREN ILLINOIS CO CORPORATE		11/20/2020	FTN FINANCIAL SECURITIES		1,176,710	1,000,000	950
02361D-AU-4	AMEREN ILLINOIS CO CORPORATE		07/07/2020	Various		4,267,866	3,715,000	38,234
02361D-AV-2	AMEREN ILLINOIS CO CORPORATE		11/09/2020	SMBC NIKKO SECURITIES		2,489,425	2,500,000	0
02530#-AH-4	American Crystal Sugar Co. Sr. Secured		08/12/2020	Direct		6,150,000	6,150,000	0
026874-DN-4	AMERICAN INTL GROUP INC CORPORATE		04/15/2020	Jefferies & Co, Inc		1,346,192	1,214,000	4,586
02860#-AF-8	American National Red Cross Sr. Unsecure		01/21/2020	Direct		30,000,000	30,000,000	0
03040W-AW-5	AMERICAN WATER CAPITAL CORP. CORPORATE		04/08/2020	RBC Capital Markets		781,789	785,000	0
03063#-AE-4	Americold Rlty Op Partnrshp LP Sr. Unsec		12/30/2020	Direct		22,627,164	22,627,164	0
03083#-AF-7	AmeriMark Holdings, LLC PIK Note for Sen		12/14/2020	Direct		1	495,212	0
031162-BZ-2	AMGEN INC CORPORATE 4.400% 05/01/45		04/02/2020	Deutsche Bank Securities Inc		5,879,800	5,000,000	94,722
031162-CF-5	AMGEN INC CORPORATE 4.663% 06/15/51		07/29/2020	Various		25,810,600	20,000,000	181,339
031162-CR-9	AMGEN INC CORPORATE 3.150% 02/21/40		02/18/2020	Citigroup Capital Markets Inc		2,191,266	2,200,000	0
031162-CS-7	AMGEN INC CORPORATE 3.375% 02/21/50		09/01/2020	Barclays Capital Inc		3,323,010	3,000,000	3,375
031162-CT-5	AMGEN INC CORPORATE 2.200% 02/21/27		05/04/2020	Citigroup Capital Markets Inc		15,268,504	15,110,000	69,254
03523T-BJ-6	ANHEUSER-BUSCH COS INC CORPORATE		06/26/2020	PGIM, Inc.		7,774,750	5,000,000	48,889
036752-AG-8	ANTHEM INC CORPORATE 4.101% 03/01/28		10/01/2020	Various		7,162,445	6,340,000	43,414
037389-BE-2	AON CORP CORPORATE 2.800% 05/15/30		12/16/2020	US Bank NA		1,195,403	1,100,000	2,823
037833-CR-9	APPLE COMPUTER INC CORPORATE		08/18/2020	Various		17,014,114	14,956,000	131,124
03784Y-A*-2	Apple Hospitality REIT Inc Sr. Unsecured		03/16/2020	Direct		1,000,000	1,000,000	0
03820C-B*-5	Applied Industrial Tech, Inc. Senior Not		03/02/2020	PGIM, Inc.		9,038,643	8,750,000	95,185
039482-AB-0	ARCHER DANIELS MIDLAND CO CORPORATE		12/07/2020	Various		43,937,652	37,739,000	393,295
039483-BL-5	ARCHER DANIELS MIDLAND C CORPORATE		08/06/2020	PGIM, Inc.		4,385,996	4,000,000	48,889
040555-CX-0	ARIZONA PUB SVC CO CORPORATE		02/27/2020	Various		18,394,910	15,000,000	21,817
040555-CY-8	ARIZONA PUB SVC CO CORPORATE		02/25/2020	Susquehanna Intl Group		8,015,582	6,445,000	133,913
040555-CZ-5	ARIZONA PUB SVC CO CORPORATE		01/31/2020	Key Capital Markets		1,635,344	1,600,000	19,067
04362*-AA-2	Ascension St. Thomas (Nash,TN) CTL		12/18/2020	Direct		2,873,534	2,873,534	0
04560*-AL-8	Associated Electric Co., Inc. Sr. Secure		04/30/2020	Direct		43,071,089	43,071,089	0
049560-AT-2	ATMOS ENERGY CORP CORPORATE		11/23/2020	Suntrust Capital Markets Inc		1,504,140	1,500,000	3,375
053332-BA-9	AUTOZONE INC CORPORATE		08/04/2020	JP Morgan Securities, Inc		563,282	565,000	0
053611-AJ-8	AVERY DENNISON CORP CORPORATE		06/23/2020	Morgan Stanley & Co, Inc		14,296,680	12,000,000	30,875
05492T-AC-4	BARCLAYS COMMERCIAL MORTGAGE S CMBS		01/30/2020	Barclays Capital Inc		4,746,765	4,700,000	5,617

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05492T-AC-4	BARCLAYS COMMERCIAL MORTGAGE S CMBS		06/30/2020	PGIM, Inc.		6,859,453	6,500,000	0
05492V-AD-7	BARCLAYS COMMERCIAL MORTGAGE S CMBS		06/12/2020	Barclays Capital Inc		9,269,919	9,000,000	12,042
05526D-BJ-3	BAT CAPITAL CORP CORPORATE		09/28/2020	Citigroup Capital Markets Inc		5,364,050	5,000,000	10,717
05565E-AL-9	BMW US CAP CORP LLC CORPORATE		04/07/2020	WELLS FARGO SEC LLC		9,731,700	10,000,000	12,333
05565E-BM-6	BMW US CAP CORP LLC CORPORATE		04/06/2020	Merrill Lynch,Pierce,Fenner &		20,978,370	21,000,000	0
06051G-GG-8	BANK OF AMERICA CORP CORP FLOATER		02/28/2020	Merrill Lynch,Pierce,Fenner &		6,500,700	5,000,000	26,535
06051G-HS-1	BANK OF AMERICA CORP CORP FLOATER		02/28/2020	Various		26,196,340	20,717,000	383,818
06051G-JA-8	BANK OF AMERICA CORP CORP FLOATER		12/03/2020	Various		35,043,710	27,650,000	191,396
06051G-JF-7	BANK OF AMERICA CORP CORP FLOATER		07/20/2020	Merrill Lynch,Pierce,Fenner &		5,000,000	5,000,000	0
06051G-JM-2	BANK OF AMERICA CORP CORP FLOATER		10/16/2020	Various		27,715,000	27,715,000	0
06367C-2Y-2	BANK OF MONTREAL (CHICAGO BRAN CERTIFICA		11/13/2020	Bank Of Montreal-Montreal		54,000,000	54,000,000	0
06406R-AD-9	BANK OF NEW YORK MELLON CORP/T CORPORATE		08/18/2020	Susquehanna Intl Group		2,974,991	2,609,000	22,140
06539W-BA-3	BANK BANK_20-BNK25 CMBS		01/27/2020	WELLS FARGO SEC LLC		11,008,128	10,900,000	8,716
06539W-BA-3	BANK BANK_20-BNK25 CMBS		06/30/2020	PGIM, Inc.		7,407,857	7,000,000	0
06539X-AB-0	BANK BANK_20-BN27 CMBS		06/19/2020	Merrill Lynch,Pierce,Fenner &		4,468,957	4,339,000	6,819
06540J-BB-7	BANK_20-BN26 CMBS 2.155% 03/15/63		03/02/2020	Morgan Stanley & Co, Inc		13,331,188	13,200,000	9,329
06540W-BC-6	BANK BANK_19-BN19 CMBS		04/29/2020	Various		9,002,492	8,845,000	10,571
06540Y-AC-3	BANK_20-BNK28 CMBS 1.584% 03/15/63		09/21/2020	WELLS FARGO SEC LLC		5,049,770	5,000,000	6,380
06541T-BA-6	BANK BANK_20-BN29 CMBS		11/20/2020	Morgan Stanley & Co, Inc		8,079,527	8,000,000	11,226
06849R-AG-7	BARRICK NORTH AMERICA FINANCE CORPORATE		07/29/2020	Various		12,720,788	9,770,000	81,415
06849R-AK-8	BARRICK NORTH AMERICA FINANCE CORP		03/02/2020	Mizuho Securities USA, Inc.		7,234,133	5,175,000	101,667
072722-AE-1	BAYCARE HEALTH SYSTEM CORPORATE		11/10/2020	Various		63,093,787	55,695,000	134,516
08160B-AB-0	BENCHMARK MORTGAGE TRUST BMARK CMBS		08/13/2020	Morgan Stanley & Co, Inc		7,941,125	7,400,000	13,407
08161B-AV-5	BENCHMARK MORTGAGE TRUST BMARK CMBS		08/13/2020	Morgan Stanley & Co, Inc		9,440,550	8,880,000	15,187
08161N-AE-7	BENCHMARK MORTGAGE TRUST BMARK CMBS		01/24/2020	Deutsche Bank Securities Inc		10,099,897	10,000,000	7,587
08161N-AE-7	BENCHMARK MORTGAGE TRUST BMARK CMBS		06/30/2020	PGIM, Inc.		7,475,228	7,000,000	0
08162M-AW-8	BENCHMARK MORTGAGE TRUST BMARK CMBS		03/03/2020	JP Morgan Securities, Inc		10,099,914	10,000,000	13,047
08162W-BB-1	BENCHMARK MORTGAGE TRUST BMARK CMBS		09/21/2020	Citigroup Capital Markets Inc		5,049,752	5,000,000	6,227
08163A-AD-5	BENCHMARK MORTGAGE TRUST BMARK CMBS		07/23/2020	Deutsche Bank Securities Inc		6,261,546	6,200,000	8,639
08163B-BE-0	BENCHMARK MORTGAGE TRUST BMARK CMBS		12/18/2020	Deutsche Bank Securities Inc		3,736,944	3,700,000	5,195
08163L-AE-9	BENCHMARK MORTGAGE TRUST BMARK CMBS		11/20/2020	Goldman Sachs & Co		13,836,959	13,700,000	18,810
084423-AU-6	BERKLEY (WR) CORPORATION CORPORATE		09/01/2020	Morgan Stanley & Co, Inc		3,721,640	3,175,000	41,275
09247X-AN-1	BLACKROCK INC CORPORATE		07/07/2020	WELLS FARGO SEC LLC		10,055,148	8,889,000	85,453
09247X-AR-2	BLACKROCK INC CORPORATE		09/02/2020	Various		16,663,964	15,752,000	8,145
097023-CU-7	BOEING CO CORPORATE 5.040% 05/01/27		05/21/2020	RBC Capital Markets		3,022,782	2,960,000	9,117
097023-CY-9	BOEING CO CORPORATE 5.150% 05/01/30		05/20/2020	RBC Capital Markets		4,397,546	4,315,000	11,111
09778P-AB-1	BON SECOURS HEALTH SYSTEM INC CORPORATE		10/07/2020	JP Morgan Securities, Inc		2,330,000	2,330,000	0
101137-AU-1	BOSTON SCIENTIFIC CORP CORPORATE		02/28/2020	Goldman Sachs & Co		1,626,913	1,250,000	326
10334#-AM-4	Boyd Watterson GSA REIT Sr. Unsecured		12/22/2020	Direct		1,350,000	1,350,000	0
10373Q-AZ-3	BP CAPITAL MARKETS PLC CORPORATE		01/14/2020	BPN Paribas Securities		5,355,700	5,000,000	45,847
10373Q-BG-4	BP CAPITAL MARKETS PLC CORPORATE		02/19/2020	Various		22,353,591	22,730,000	0
10563*-AC-2	WHBraumInc,BraumInc,RetailBld Sr. Unsecu		04/02/2020	Direct		5,000,000	5,000,000	0
110122-CJ-5	BRISTOL MYERS SQUIBB CO CORP FLOATER		07/17/2020	Tax Free Exchange		9,000,000	9,000,000	11,484
110122-CK-2	BRISTOL MYERS SQUIBB CO CORPORATE		07/17/2020	Tax Free Exchange		31,949,440	32,000,000	142,800
110122-CN-6	BRISTOL MYERS SQUIBB CO CORPORATE		07/17/2020	Tax Free Exchange		32,465,291	32,540,000	92,558
110122-CP-1	BRISTOL MYERS SQUIBB CO CORPORATE		07/17/2020	Tax Free Exchange		1,795,340	1,810,000	29,232
110122-CQ-9	BRISTOL MYERS SQUIBB CO CORPORATE		07/17/2020	Tax Free Exchange		5,859,861	5,870,000	21,523
110122-CR-7	BRISTOL MYERS SQUIBB CO CORPORATE		07/17/2020	Tax Free Exchange		19,305,769	19,065,000	182,309
110122-CX-4	BRISTOL MYERS SQUIBB CO CORPORATE		07/17/2020	Tax Free Exchange		491,296	470,000	7,045
110122-DH-8	BRISTOL MYERS SQUIBB CO CORPORATE		07/17/2020	Tax Free Exchange		3,831,060	3,072,000	24,469
110122-DJ-4	BRISTOL MYERS SQUIBB CO CORPORATE		07/17/2020	Various		31,180,195	23,735,000	501,072
110122-DL-9	BRISTOL MYERS SQUIBB CO CORPORATE		07/17/2020	Various		132,793,109	103,143,000	1,916,311
110122-DS-4	BRISTOL MYERS SQUIBB CO CORPORATE		11/09/2020	Citigroup Capital Markets Inc		4,985,400	5,000,000	0
11134L-AH-2	BROADCOM CORPORATION/BROADCOM CORPORATE		10/09/2020	Merrill Lynch,Pierce,Fenner &		16,691,100	15,000,000	143,698
11135F-BC-4	BROADCOM INC CORPORATE		10/19/2020	Morgan Stanley & Co, Inc		5,709,100	5,000,000	3,917
11575T-AC-2	BROWN UNIVERSITY CORPORATE		09/15/2020	Various		50,198,128	45,575,000	77,736
124698-AA-5	C and J Clark America Inc. Senior Secure		11/28/2020	Interest Capitalization		179,624	179,624	0
124857-AT-0	CBS CORP CORPORATE 3.375% 02/15/28		01/16/2020	Jefferies & Co, Inc		311,844	300,000	4,388
12514M-BB-0	CITIGROUP/DEUTSCHE BANK COMMER CMBS		06/30/2020	PGIM, Inc.		3,652,938	3,500,000	0
12541W-A*-1	CH Robinson Worldwide Inc Senior Note		03/02/2020	PGIM, Inc.		18,722,618	18,000,000	9,925
12542R-L*-9	CHS Inc. Sr. Unsecured		11/02/2020	Direct		9,570,000	9,570,000	0
12542R-L@-7	CHS Inc. Sr. Unsecured		11/02/2020	Direct		1,520,000	1,520,000	0
12542R-M*-8	CHS Inc. Sr. Unsecured		11/02/2020	Various		32,625,000	32,625,000	0
125523-AH-3	CIGNA CORP NEW CORPORATE		12/04/2020	RBC Capital Markets		7,797,725	6,500,000	41,866
125523-AK-6	CIGNA CORP NEW CORPORATE		08/31/2020	Various		18,805,457	16,700,000	243,176

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125523-AZ-3	CIGNA CORP NEW CORPORATE		07/31/2020	Various		10,036,020	9,000,000	83,113
125523-AZ-3	CIGNA CORP NEW CORPORATE		07/14/2020	Tax Free Exchange		4,117,929	4,100,000	30,915
125523-BD-1	CIGNA CORP NEW CORPORATE		07/14/2020	Tax Free Exchange		8,529,031	7,000,000	70,554
125523-BF-6	CIGNA CORP NEW CORPORATE		07/14/2020	Tax Free Exchange		931,469	750,000	14,565
125523-BH-2	CIGNA CORP NEW CORPORATE		07/14/2020	Tax Free Exchange		11,864,557	10,321,000	229,606
125523-BX-7	CIGNA CORP NEW CORPORATE		07/14/2020	Tax Free Exchange		10,389,840	10,000,000	28,194
125523-CF-5	CIGNA CORP NEW CORPORATE		12/08/2020	Various		5,244,810	4,020,000	69,685
125523-CJ-7	CIGNA CORP NEW CORPORATE		04/02/2020	Deutsche Bank Securities Inc		4,199,040	4,500,000	8,000
125523-CK-4	CIGNA CORP NEW CORPORATE		08/27/2020	Various		14,816,879	13,420,000	162,453
12593G-AE-2	COMM MORTGAGE TRUST COMM_15-PC CMBS		07/21/2020	WELLS FARGO SEC LLC		2,330,359	2,174,730	4,811
12594M-BB-3	COMM MORTGAGE TRUST CMBS		07/14/2020	PGIM, Inc.		4,269,649	4,000,000	4,396
12597N-AR-4	CSAIL COMMERCIAL MORTGAGE TRUS CMBS		03/11/2020	Credit Suisse First Boston Cor		22,724,910	22,500,000	42,048
126117-AU-4	CNA FINANCIAL CORP CORPORATE		01/13/2020	Citigroup Capital Markets Inc		1,049,450	1,000,000	14,375
12625F-AE-6	COMM MORTGAGE TRUST COMM_13-CR CMBS		04/23/2020	Deutsche Bank Securities Inc		22,291,823	21,640,085	50,216
12634N-AU-2	CSAIL COMMERCIAL MORTGAGE TRUS CMBS		05/01/2020	BREAN MURRAY CARRET &		15,725,050	15,304,767	5,483
126408-HL-0	CSX CORP CORPORATE 4.650% 03/01/68		11/02/2020	US Bank NA		1,590,898	1,214,000	9,879
126408-HS-5	CSX CORP CORPORATE 3.800% 04/15/50		03/27/2020	Barclays Capital Inc		5,157,800	5,000,000	0
126650-CN-8	CVS HEALTH CORP CORPORATE		12/18/2020	RBC Capital Markets		3,373,778	2,550,000	55,179
126650-CZ-1	CVS HEALTH CORP CORPORATE		12/07/2020	Credit Suisse First Boston Cor		5,064,108	3,800,000	39,446
126650-DJ-6	CVS HEALTH CORP CORPORATE		04/03/2020	Deutsche Bank Securities Inc		4,656,105	4,500,000	3,281
127097-D@-9	Cabot Oil & Gas Corp SENIOR NOTE		03/02/2020	PGIM, Inc.		3,768,251	3,500,000	25,543
12722@-AA-8	CGA CAP CR LEASE-BKD PASS THRU CTL		02/10/2020	Various		18,076,404	18,076,404	0
12729#-AA-9	CPV Three Rivers, LLC Debt in a Project		08/21/2020	Direct		32,850,000	32,850,000	0
131347-CP-9	CALPINE CORP CORPORATE		11/18/2020	Merrill Lynch,Pierce,Fenner &		5,815,425	5,565,000	71,495
131347-CQ-7	CALPINE CORP CORPORATE		12/03/2020	Merrill Lynch,Pierce,Fenner &		2,082,500	2,000,000	32,500
140420-NB-2	CAPITAL ONE BANK USA NA CORPORATE		02/27/2020	US Bank NA		6,282,900	6,000,000	9,563
14149#-AG-4	Cardinal Glass Industries Senior Note		03/02/2020	PGIM, Inc.		10,734,173	10,286,000	36,430
141781-BJ-2	Cargill Inc CORPORATE 3.875% 05/23/49		11/16/2020	Pierpont Securities		1,221,850	1,000,000	18,837
141781-BM-5	Cargill Inc CORPORATE 2.125% 04/23/30		12/07/2020	Various		42,499,929	40,326,000	159,398
14316H-AC-6	CARMX_AUTO ASSET BACKED		10/14/2020	RBC Capital Markets		18,096,016	18,100,000	0
14448C-AL-8	CARRIER GLOBAL CORP CORPORATE		12/10/2020	Tax Free Exchange		3,892,689	3,650,000	46,811
147528-H*-7	Casey's General Stores Inc Sr. Unsecured		08/07/2020	Direct		60,300,000	60,300,000	0
149123-CF-6	CATERPILLAR INC CORPORATE		09/14/2020	Various		3,794,650	3,321,000	53,067
149123-CJ-8	CATERPILLAR INC CORPORATE		11/25/2020	Various		11,287,954	10,375,000	23,021
14913Q-2N-8	CATERPILLAR FINANCIAL SERVICES CORPORATE		02/27/2020	Stifel, Nicolaus & Co		12,570,406	12,268,000	187,854
15189W-AH-3	CENTERPOINT ENERGY RESOURCES C CORPORATE		06/26/2020	PGIM, Inc.		2,419,991	1,900,000	50,635
15189X-AU-2	CENTERPOINT ENERGY CORPORATE		06/02/2020	Mitsubishi UFJ SEC (USA) Inc		3,777,392	3,785,000	0
15678#-AL-9	Cerner Corporation Sr. Unsecured		03/11/2020	Direct		14,000,000	14,000,000	0
161175-BV-5	CHARTER COMM OPT LLC/CAP CORPORATE		12/18/2020	Various		27,896,223	27,140,000	193,401
161175-BX-1	CHARTER COMM OPT LLC/CAP CORPORATE		11/19/2020	Deutsche Bank Securities Inc		10,292,926	10,315,000	0
16876B-AB-8	THE CHILDRENS HOSP CORP CORPORATE		06/29/2020	Goldman Sachs & Co		17,426,140	17,335,000	0
16877P-AA-8	CHILDRENS HOSPITAL OF PHILADEL CORPORATE		10/23/2020	Various		29,442,570	29,475,000	1,577
17252M-A*-1	Cintas Corporation Senior Unsecured Note		03/02/2020	PGIM, Inc.		5,497,492	5,250,000	74,522
17291C-BQ-7	CITIGROUP COMMERCIAL MORTGAGE CMBS		07/14/2020	PGIM, Inc.		3,691,395	3,500,000	3,505
172967-MD-0	CITIGROUP INC CORPORATE		11/30/2020	Citigroup Capital Markets Inc		20,876,700	15,000,000	249,938
17325D-AC-7	CITIGROUP COMMERCIAL MORTGAGE CMBS		07/14/2020	PGIM, Inc.		4,248,034	4,000,000	4,175
17326C-AY-0	CITIGROUP COMMERCIAL MORTGAGE CMBS		03/19/2020	Citigroup Capital Markets Inc		21,826,996	22,300,000	43,568
17328R-AY-5	CITIGROUP COMMERCIAL MORTGAGE CMBS		02/13/2020	Citigroup Capital Markets Inc		13,785,474	13,650,000	23,480
17455@-AA-0	Citizens Entprs. Capital LLC Debt in a P		12/30/2020	Direct		27,544,299	27,544,299	0
191098-A*-3	Coca-Cola Consolidated, Inc. Senior Unse		03/02/2020	PGIM, Inc.		10,676,267	10,505,000	4,786
191216-BS-8	COCA COLA CO CORPORATE		07/14/2020	PGIM, Inc.		9,347,947	8,400,000	52,325
191216-CP-3	COCA COLA CO CORPORATE		04/02/2020	Deutsche Bank Securities Inc		6,136,950	5,000,000	6,302
191216-CQ-1	COCA COLA CO CORPORATE		06/30/2020	Various		20,457,671	15,755,000	74,729
191216-CR-9	COCA COLA CO CORPORATE		04/01/2020	Various		5,486,550	5,000,000	3,375
191216-CU-2	COCA COLA CO CORPORATE		07/15/2020	Barclays Capital Inc		6,195,840	6,000,000	18,367
191216-CX-6	COCA COLA CO CORPORATE		08/05/2020	WELLS FARGO SEC LLC		2,708,000	2,500,000	17,333
191216-DC-1	COCA COLA CO CORPORATE		09/30/2020	Various		52,492,497	52,440,000	2,878
191216-DE-7	COCA COLA CO CORPORATE		09/21/2020	JP Morgan Securities, Inc		199,456	200,000	38
200474-BB-9	COMM MORTGAGE TRUST COMM_15-LC CMBS		03/30/2020	PGIM, Inc.		4,968,852	4,900,000	11,932
202795-JG-6	COMMONWEALTH EDISON CORPORATE		04/02/2020	Various		7,129,640	6,195,000	105,547
202795-JS-0	COMMONWEALTH EDISON CORPORATE		02/18/2020	Various		19,972,400	20,000,000	0
20605P-AJ-0	CONCHO RESOURCES INC CORPORATE		06/26/2020	PGIM, Inc.		3,307,202	2,870,000	34,201
207597-EL-5	CONNECTICUT LIGHT & PWR CO CORPORATE		04/03/2020	Various		13,789,320	12,000,000	8,000
210518-CY-0	Consumers Energy CORPORATE		04/16/2020	Jefferies & Co, Inc		1,878,180	1,500,000	26,479
210518-DB-9	Consumers Energy CORPORATE		11/25/2020	Various		13,827,832	11,350,000	67,646

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210518-DD-5	Consumers Energy CORPORATE		02/10/2020	Various		13,752,236	10,706,000	151,356
210518-DE-3	Consumers Energy CORPORATE		09/15/2020	Various		11,410,560	9,559,000	127,986
210518-DF-0	Consumers Energy CORPORATE		02/28/2020	Mitsubishi UFJ SEC (USA) Inc		10,794,200	10,000,000	15,500
210518-DH-6	Consumers Energy CORPORATE		04/15/2020	Various		20,069,277	18,200,000	20,417
217020-E@-1	Coorstek, Inc Sr. Secured		08/31/2020	Direct		20,000,000	20,000,000	0
21887*-AB-0	Corix Regulated Utilities Sr. Secured		05/26/2020	Direct		26,100,000	26,100,000	0
22053*-AJ-9	Cortez Capital Corp. Senior Secured Note		03/02/2020	PGIM, Inc.		6,295,576	6,170,700	44,566
224044-CM-7	COX COMMUNICATIONS INC CORPORATE		09/29/2020	Various		20,852,734	21,055,000	2,137
23157#-AL-3	Curtiss-Wright Corp. Sr. Unsecured		08/13/2020	Direct		23,420,000	23,420,000	0
23317@-AA-6	DD SOUTH 5 LC CTL 3.200% 03/05/39		11/05/2020	Direct		8,741,217	8,741,217	0
23317@-AA-6	DD SOUTH 5 LC CTL 3.200% 03/05/39		12/05/2020	Interest Capitalization		138,346	138,346	0
23338V-AC-0	DTE ELECTRIC CO CORPORATE		08/06/2020	PGIM, Inc.		5,551,155	5,000,000	73,125
23338V-AF-3	DTE ELECTRIC CO CORPORATE		09/30/2020	Various		20,262,837	18,418,000	197,483
23338V-AG-1	DTE ELECTRIC CO CORPORATE		04/16/2020	Various		12,267,474	10,800,000	162,804
23338V-AH-9	DTE ELECTRIC CO CORPORATE		12/01/2020	Various		12,784,785	10,898,000	127,121
23338V-AJ-5	DTE ELECTRIC CO CORPORATE		04/08/2020	Various		28,630,584	24,089,000	404,796
23338V-AK-2	DTE ELECTRIC CO CORPORATE		07/22/2020	Mizuho Securities USA, Inc.		5,537,121	5,100,000	47,175
23338V-AL-0	DTE ELECTRIC CO CORPORATE		10/13/2020	Various		22,644,435	21,260,000	139,757
233851-DZ-4	DAIMLER FINANCE NORTH AMERICA CORPORATE		07/17/2020	BPN Paribas Securities		15,876,030	15,500,000	119,856
24001#-AA-3	Dayton Power & Light Co Sr. Secured		07/31/2020	Various		86,265,000	86,265,000	0
240019-BV-0	Dayton Power & Light Co CORPORATE		04/15/2020	Tax Free Exchange		26,571,444	25,930,000	341,412
244199-BG-9	DEERE & CO CORPORATE 2.875% 09/07/49		04/27/2020	JP Morgan Securities, Inc		6,486,033	6,271,000	26,042
244199-BK-0	DEERE & CO CORPORATE 3.750% 04/15/50		08/18/2020	Various		23,954,217	20,325,000	127,279
24422E-UB-3	JOHN DEERE CAPITAL CORP CORPORATE		06/30/2020	Various		5,451,264	5,021,000	58,200
24422E-VD-8	JOHN DEERE CAPITAL CORP CORPORATE		01/06/2020	Goldman Sachs & Co		7,995,760	8,000,000	0
24422E-VE-6	JOHN DEERE CAPITAL CORP CORPORATE		03/04/2020	RBC Capital Markets		7,493,201	7,495,000	0
24422E-VF-3	JOHN DEERE CAPITAL CORP CORPORATE		04/17/2020	Various		9,255,250	9,177,000	18,736
24618#-AP-5	Delaware North Companies, Inc. Senior Un		03/02/2020	PGIM, Inc.		7,906,335	7,500,000	49,913
25239*-AD-2	DeZurik, Inc. Senior Secured		05/29/2020	Direct		1,000,000	1,000,000	0
25239*-AE-0	DeZurik, Inc. Sr. Secured		12/31/2020	Direct		18,820,000	18,820,000	0
254687-FR-2	WALT DISNEY COMPANY CORPORATE		03/19/2020	Citigroup Capital Markets Inc		7,796,791	7,815,000	0
254687-FS-0	WALT DISNEY COMPANY CORPORATE		03/19/2020	Citigroup Capital Markets Inc		11,818,604	11,900,000	0
25470D-AD-1	DISCOVERY COMMUNICATIONS LLC CORPORATE		06/26/2020	PGIM, Inc.		8,039,783	6,000,000	29,633
25470D-AJ-8	DISCOVERY COMMUNICATIONS LLC CORPORATE		01/15/2020	Barclays Capital Inc		1,560,020	1,400,000	20,096
25470D-BF-5	DISCOVERY COMMUNICATIONS LLC CORPORATE		01/16/2020	JP Morgan Securities, Inc		108,549	100,000	756
256677-AF-2	DOLLAR GENERAL CORP CORPORATE		07/08/2020	Jefferies & Co, Inc		5,308,335	4,500,000	35,578
260543-DB-6	DOW CHEMICAL CO/THE CORPORATE		02/18/2020	Barclays Bank PLC-Lond Brk/Dlr		8,975,951	9,091,320	0
26442T-AG-2	DUKE UNIVERSITY CORPORATE		05/15/2020	Barclays Capital Inc		28,886,690	28,835,000	0
26442T-AH-0	DUKE UNIVERSITY CORPORATE		05/12/2020	Barclays Capital Inc		20,045,000	20,045,000	0
26884T-AS-1	ERAC USA FINANCE LLC CORPORATE		10/16/2020	Seaport Group		9,185,236	7,875,000	146,402
27409L-AE-3	THE EAST OHIO GAS COMPANY CORPORATE		06/02/2020	JP Morgan Securities, Inc		8,916,199	9,045,000	0
291011-BL-7	EMERSON ELEC CO CORPORATE		07/15/2020	Jefferies & Co, Inc		790,058	750,000	2,925
291011-BM-5	EMERSON ELEC CO CORPORATE		07/02/2020	Various		19,122,057	19,095,000	23,733
292102-C@-7	Empire State Realty OP, L.P. Sr. Unsecur		03/17/2020	Direct		28,000,000	28,000,000	0
29248H-AA-1	EMPOWER FINANCE 2020 LP CORPORATE		10/05/2020	Various		23,751,858	23,800,000	11,723
29248H-AB-9	EMPOWER FINANCE 2020 LP CORPORATE		09/24/2020	Various		36,080,391	36,040,000	13,239
29248H-AC-7	EMPOWER FINANCE 2020 LP CORPORATE		10/01/2020	Various		71,570,555	69,910,000	25,685
29250R-AX-4	ENBRIDGE ENERGY PARTNERS CORPORATE		06/26/2020	PGIM, Inc.		2,972,392	2,160,000	32,745
29364W-AW-8	ENTERGY LOUISIANA LLC CORPORATE		10/02/2020	Various		3,630,177	3,250,000	11,948
29364W-BB-3	ENTERGY LOUISIANA LLC CORPORATE		03/26/2020	Various		21,106,241	18,020,000	279,953
29364W-BD-9	ENTERGY LOUISIANA LLC CORPORATE		03/03/2020	Various		4,703,448	4,715,000	0
29366M-AB-4	ENTERGY ARKANSAS LLC CORPORATE		09/08/2020	JP Morgan Securities, Inc		9,397,732	9,435,000	0
29366W-AB-2	ENTERGY MISSISSIPPI LLC CORPORATE		05/19/2020	US Bank NA		31,053,330	31,500,000	0
29373K-AB-9	ENTERPRISE FLEET FINANCING ASSET BACKED		02/11/2020	RBC Capital Markets		8,092,679	8,094,004	0
29374D-AB-4	ENTERPRISE FLEET FINANCING ASSET BACKED		01/29/2020	RBC Capital Markets		6,689,677	6,642,969	4,648
29375M-AB-3	ENTERPRISE FLEET FINANCING ASSET BACKED		09/23/2020	Merrill Lynch,Pierce,Fenner &		41,992,495	42,000,000	0
29379V-AV-5	ENTERPRISE PROD OPER L.P. CORPORATE		06/26/2020	PGIM, Inc.		1,207,291	1,000,000	21,217
29379V-BY-8	ENTERPRISE PROD OPER L.P. CORPORATE		01/08/2020	Various		6,343,344	6,400,000	0
294429-AR-6	EQUIFAX INC CORPORATE 2.600% 12/15/25		07/21/2020	Jefferies & Co, Inc		875,008	815,000	5,062
29736R-AG-5	ESTEE LAUDER COMPANIES INC. CORPORATE		02/06/2020	Various		8,575,263	7,010,000	46,855
29736R-AJ-9	ESTEE LAUDER COMPANIES INC. CORPORATE		08/06/2020	PGIM, Inc.		5,143,548	4,500,000	55,913
29736R-AP-5	ESTEE LAUDER COMPANIES INC. CORPORATE		08/04/2020	Various		18,141,609	16,596,000	66,075
29736R-AQ-3	ESTEE LAUDER COMPANIES INC. CORPORATE		08/04/2020	Merrill Lynch,Pierce,Fenner &		3,516,982	3,153,000	25,732
299808-AH-8	EVEREST RE GROUP LTD CORPORATE		11/12/2020	Various		6,763,068	6,465,000	13,990
30036F-AA-9	EVERGY KANSAS CENTRAL INC CORPORATE		04/02/2020	Various		7,768,098	7,800,000	0

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30040W-AH-1	EVERSOURCE ENERGY CORPORATE		02/28/2020	Goldman Sachs & Co		1,354,388	1,250,000	6,349
30225V-B*-7	Extra Space Storage LP Sr. Unsecured		08/25/2020	Direct		46,600,000	46,600,000	0
30225V-B@-5	Extra Space Storage LP Sr. Unsecured		10/01/2020	Direct		10,000,000	10,000,000	0
302445-AE-1	FLIR SYS INC CORPORATE		07/20/2020	Merrill Lynch,Pierce,Fenner &		11,872,629	11,695,000	0
316773-CV-0	FIFTH THIRD BANCORP CORPORATE		10/13/2020	Merrill Lynch,Pierce,Fenner &		7,588,815	6,500,000	22,109
31677Q-BS-7	FIFTH THIRD BK CINCINNATI CORPORATE		01/28/2020	Morgan Stanley & Co, Inc		37,968,080	38,000,000	0
337738-AR-9	FISERV INC CORPORATE 4.200% 10/01/28		05/11/2020	Barclays Capital Inc		4,711,056	4,200,000	20,580
337738-BB-3	FISERV INC CORPORATE 2.250% 06/01/27		07/08/2020	Suntrust Capital Markets Inc		5,281,750	5,000,000	17,813
341081-FU-6	FLORIDA POWER & LIGHT CORPORATE		02/05/2020	Various		11,926,800	10,000,000	172,900
34490@-AD-6	Football Club Term Notes 2020 Sr. Secure		08/20/2020	Direct		17,000,000	17,000,000	0
34490@-AF-1	Football Club Term Notes 2020 Sr. Secure		08/20/2020	Direct		1,025,000	1,025,000	0
34528Q-HQ-0	FORD CREDIT FLOORPLAN MASTER O ASSET BAC		09/15/2020	Barclays Capital Inc		26,991,306	27,000,000	0
34531R-AB-3	FORD AUTO ASSET BACKED		07/21/2020	BPN Paribas Securities		10,799,950	10,800,000	0
34531R-AC-1	FORD AUTO ABS FLOATER 0.419% 12/15/22		07/21/2020	BPN Paribas Securities		9,600,000	9,600,000	0
34531X-AB-0	FORD FOUNDATION CORPORATE		06/19/2020	WELLS FARGO SEC LLC		5,620,000	5,620,000	0
34532J-AA-2	FORD AUTO ASSET BACKED		10/06/2020	RBC Capital Markets		44,585,563	44,600,000	0
36192K-AT-4	GS MORTGAGE SECURITIES CORPORA CMBS		04/23/2020	Credit Suisse First Boston Cor		15,509,363	15,332,085	37,394
36258V-AB-0	G&M FINANCE LTD ASSET BACKED		04/16/2020	RBC Capital Markets		7,304,964	7,305,279	0
36258Y-BF-4	GS MORTGAGE SECURITIES TRUST G CMBS		01/10/2020	Goldman Sachs & Co		8,786,948	8,700,000	18,631
36264K-AU-4	GS MORTGAGE SECURITIES TRUST G CMBS		12/17/2020	Goldman Sachs & Co		3,762,135	3,725,000	4,986
36720@-AA-9	Gas Transmission Northwest LLC Sr. Unsec		06/01/2020	Direct		6,060,000	6,060,000	0
369550-AZ-1	GENERAL DYNAMICS CORP CORPORATE		08/27/2020	Various		13,579,506	12,439,000	70,331
369550-BH-0	GENERAL DYNAMICS CORP CORPORATE		04/03/2020	Various		5,469,290	4,590,000	6,114
369550-BJ-6	GENERAL DYNAMICS CORP CORPORATE		10/20/2020	Various		81,048,798	62,331,000	228,327
369550-BL-1	GENERAL DYNAMICS CORP CORPORATE		08/31/2020	Goldman Sachs & Co		4,806,648	4,200,000	64,108
369550-BM-9	GENERAL DYNAMICS CORP CORPORATE		07/15/2020	WELLS FARGO SEC LLC		4,117,237	3,454,000	38,953
36962G-3A-0	GENERAL ELEC CAP CORP CORPORATE		06/26/2020	PGIM, Inc.		579,407	500,000	12,129
36962G-4B-7	GENERAL ELEC CAP CORP CORPORATE		06/26/2020	PGIM, Inc.		305,803	250,000	8,069
370334-CJ-1	GENERAL MILLS INC CORPORATE		05/13/2020	Various		8,691,470	6,842,000	42,636
37045X-DA-1	GENERAL MOTORS FINANCIAL CO IN CORPORATE		12/04/2020	HSBC Securities (USA) Inc		3,428,068	3,250,000	26,325
372460-B#-1	Genuine Parts Company Senior Note		03/02/2020	PGIM, Inc.		91,196,484	88,509,500	716,927
37310P-AD-3	GEORGETOWN UNIVERSITY CORPORATE		02/19/2020	Various		24,000,000	24,000,000	0
37331N-AL-5	GEORGIA-PACIFIC LLC CORPORATE		07/07/2020	Goldman Sachs & Co		10,476,500	10,000,000	40,250
374297-C@-6	Getty Realty Corp New Sr. Unsecured		12/04/2020	Direct		11,645,000	11,645,000	0
375558-BV-4	GILEAD SCIENCES INC CORP FLOATER		09/23/2020	Barclays Capital Inc		21,000,000	21,000,000	0
375558-BW-2	GILEAD SCIENCES INC CORPORATE		09/23/2020	Barclays Capital Inc		20,992,650	21,000,000	0
377372-AJ-6	GLAXOSMITHKLINE CAP INC CORPORATE		05/08/2020	Deutsche Bank Securities Inc		4,163,940	3,300,000	20,790
377372-AN-7	GLAXOSMITHKLINE CAP INC CORPORATE		03/30/2020	Various		7,302,625	6,568,000	96,148
38141G-XM-1	GOLDMAN SACHS GROUP INC CORP FLOATER		12/04/2020	Goldman Sachs & Co		7,600,000	7,600,000	0
38148L-AF-3	GOLDMAN SACHS GROUP INC/THE CORPORATE		02/28/2020	Goldman Sachs & Co		2,320,056	1,800,000	26,008
392709-A@-0	Green Brick Partners, Inc. Sr. Unsecured		08/26/2020	Direct		19,500,000	19,500,000	0
41242*-AQ-5	Hardwood Funding, LLC Senior Secured Not		03/02/2020	PGIM, Inc.		7,097,864	6,499,954	61,892
41334#-AB-3	Harnish Group Inc. Senior Note		03/02/2020	PGIM, Inc.		34,895,681	32,150,000	49,574
416515-AP-9	HARTFORD FINANCIAL SVCS GRP CORPORATE		06/26/2020	PGIM, Inc.		835,162	600,000	8,947
416515-BD-5	HARTFORD FINANCIAL SVCS GRP CORPORATE		09/18/2020	WELLS FARGO SEC LLC		5,913,164	4,700,000	4,021
416515-BF-0	HARTFORD FINANCIAL SVCS GRP CORPORATE		05/15/2020	WELLS FARGO SEC LLC		10,089,982	10,165,000	91,485
41660@-AA-1	Hartford Healthcare CTL		10/28/2020	Direct		14,458,382	14,458,382	0
41660@-AB-9	Hartford Healthcare CTL		10/28/2020	Direct		10,142,680	10,142,680	0
41977@-AB-7	Hawaii Pacific Health Sr. Secured		06/16/2020	Direct		7,650,000	7,650,000	0
419870-G*-5	Hawaiian Electric Ind Inc Sr. Unsecured		12/29/2020	Direct		9,300,000	9,300,000	0
42218S-AF-5	HEALTH CARE SVCS CORP CORPORATE		10/16/2020	Various		42,559,285	41,350,000	220,752
42218S-AH-1	HEALTH CARE SVCS CORP CORPORATE		09/14/2020	Various		53,465,548	51,785,000	204,053
42241@-AE-9	Hearst Communications, Inc. Senior Note		03/02/2020	PGIM, Inc.		11,302,524	10,500,000	169,560
42670*-AA-9	Henry Ford Htlh Sys Royal Oak CTL		03/16/2020	Direct		8,632,959	8,632,959	0
42670*-AB-7	Henry Ford Htlh Sys Royal Oak CTL		04/10/2020	Direct		1,146,080	1,146,080	0
427866-BB-3	HERSHEY CO CORPORATE 3.125% 11/15/49		07/06/2020	RBC Capital Markets		2,243,480	2,000,000	9,201
427866-BG-2	HERSHEY CO CORPORATE 2.650% 06/01/50		09/18/2020	Various		19,800,052	19,489,000	66,829
000000-00-0	SPE Ctrl by Hillwood Inv. Prps CTL		12/01/2020	Direct		24,116,995	24,116,995	0
437076-BH-4	Home Depot Inc CORPORATE		03/06/2020	Citigroup Capital Markets Inc		10,300,960	8,000,000	150,167
437076-BX-9	Home Depot Inc CORPORATE		09/29/2020	Various		17,812,065	12,870,000	82,506
43813R-AC-1	HONDA_AUTO ASSET BACKED		02/19/2020	JP Morgan Securities, Inc		21,745,737	21,750,000	0
438516-BS-4	HONEYWELL INTERNATIONAL CORPORATE		07/06/2020	WELLS FARGO SEC LLC		1,256,930	1,000,000	4,977
440452-AF-7	HORMEL FOODS CORP NT CORPORATE		07/15/2020	Various		5,824,614	5,639,000	10,150
44267D-AD-9	Howard Hughes Corp/The CORPORATE		11/18/2020	Citigroup Capital Markets Inc		1,315,625	1,250,000	17,170
44569*-BP-5	Hunt Oil Company Senior Note		02/21/2020	Direct		2,818,613	3,690,000	41,491

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
44644M-AA-9	HUNTINGTON NATL BK CORPORATE		01/28/2020	Morgan Stanley & Co, Inc		45,961,360	46,000,000	0
44891P-AB-0	HYUNDAI AUTO ASSET BACKED		09/18/2020	JP Morgan Securities, Inc		10,899,202	10,900,000	0
45138L-BF-9	IDAHO PWR CO CORPORATE		07/07/2020	Various		13,076,581	10,855,000	80,509
45168D-B*-4	Idexx Laboratories Inc. Senior Note		03/02/2020	PGIM, Inc.		38,079,594	35,500,000	152,019
45168D-D@-0	Idexx Laboratories Inc. Sr. Unsecured		04/14/2020	Direct		1,000,000	1,000,000	0
45174X-AA-0	IHC HEALTH SERVICES INC CORPORATE		06/29/2020	Various		5,764,191	4,435,000	23,575
000000-00-0	Inclusiv Secondary Capital Fun Subordina		12/10/2020	Direct		832,646	923,077	0
455170-AA-8	INDIANA UNIVERSITY HEALTH CORPORATE		11/12/2020	Mizuho Securities USA, Inc.		4,304,580	3,500,000	5,790
45639*-AA-2	Industrial US Holdings, Inc Sr. Unsecure		11/20/2020	Direct		61,500,000	61,500,000	0
458140-BC-3	INTEL CORP CORP FLOATER		04/03/2020	FTN FINANCIAL SECURITIES		9,852,000	10,000,000	32,369
458340-AA-7	INTEGRIS BAPTIST OG CORPORATE		10/08/2020	Various		8,000,000	8,000,000	0
459200-AM-3	IBM CORP DEBENTURES 7.000% 10/30/25		03/30/2020	PGIM, Inc.		12,395,549	10,259,000	299,221
46123*-AB-1	Invenergy III. Wind Hldgs LLC PIK Note		01/24/2020	Direct		490,446	490,446	0
46123*-AB-1	Invenergy III. Wind Hldgs LLC PIK Note		01/24/2020	Interest Capitalization		210,152	210,152	0
46124H-AC-0	INTUIT INC. CORPORATE 1.350% 07/15/27		07/08/2020	Various		77,812,177	77,541,000	8,370
46124H-AD-8	INTUIT INC. CORPORATE 1.650% 07/15/30		07/28/2020	Various		14,577,056	14,383,000	10,402
464287-24-2	ISHARES COM		12/28/2020	Goldman Sachs & Co		199,735,768	0	0
46590R-AD-1	JPMORGAN CHASE COMMERCIAL MORT CMBS		12/03/2020	JP Morgan Securities, Inc		7,713,326	7,258,000	4,236
46625H-LL-2	JP MORGAN CHASE & CO CORPORATE		01/03/2020	Goldman Sachs & Co		6,331,000	5,000,000	24,750
46641J-AA-4	JPMBB COMMERCIAL MORTGAGE SECU CMBS		08/18/2020	Barclays Capital Inc		45,858,875	43,096,061	86,291
46641J-AA-4	JPMBB COMMERCIAL MORTGAGE SECU CMBS		09/01/2020	Interest Capitalization		0	0	0
46646R-AH-6	JPMDB COMMERCIAL MORTGAGE SECU CMBS		07/14/2020	PGIM, Inc.		2,696,958	2,500,000	2,802
46647P-AK-2	JPMORGAN CHASE & CO CORP FLOATER		11/18/2020	Various		22,528,702	18,331,000	93,006
46647P-AL-0	JPMORGAN CHASE & CO CORP FLOATER		02/28/2020	Various		15,071,065	12,660,000	129,632
46647P-AN-6	JPMORGAN CHASE & CO CORP FLOATER		06/05/2020	Morgan Stanley & Co, Inc		10,416,086	8,853,000	130,334
46647P-BN-5	JPMORGAN CHASE & CO CORP FLOATER		04/15/2020	JP Morgan Securities, Inc		25,000,000	25,000,000	0
46652J-AU-6	JPMDB COMMERCIAL MORTGAGE SECU CMBS		06/25/2020	JP Morgan Securities, Inc		12,119,986	12,000,000	17,462
46652J-AV-4	JPMDB COMMERCIAL MORTGAGE SECU CMBS		06/25/2020	JP Morgan Securities, Inc		2,019,990	2,000,000	3,086
46659*-AF-4	JM Family Enterprises, Inc. Sr. Unsecure		02/24/2020	Direct		30,000,000	30,000,000	0
46659*-AG-2	JM Family Enterprises, Inc. Sr. Unsecure		02/24/2020	Direct		2,120,000	2,120,000	0
46659*-AH-0	JM Family Enterprises, Inc. Sr. Unsecure		02/24/2020	Direct		49,000,000	49,000,000	0
476556-DC-6	JERSEY CENTRAL PWR & LT CORPORATE		07/06/2020	Deutsche Bank Securities Inc		1,547,853	1,333,000	27,545
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CO CORPORATE		01/23/2020	Goldman Sachs & Co		287,910	250,000	1,998
478115-AB-4	JOHNS HOPKINS UNIVERSITY CORP SINKING FU		09/14/2020	Raymond James & Associates Inc		10,830,240	8,000,000	68,050
478115-AF-5	JOHNS HOPKINS UNIVERSITY CORPORATE		10/14/2020	Various		5,134,240	5,090,000	8,205
478160-BV-5	JOHNSON & JOHNSON CORPORATE		03/19/2020	Deutsche Bank Securities Inc		5,050,250	5,000,000	11,306
478160-CE-2	JOHNSON & JOHNSON CORPORATE		08/06/2020	PGIM, Inc.		5,670,986	5,000,000	63,097
478160-CS-1	JOHNSON & JOHNSON CORPORATE		08/20/2020	JP Morgan Securities, Inc		2,378,712	2,400,000	0
478160-CT-9	JOHNSON & JOHNSON CORPORATE		08/20/2020	Various		2,429,591	2,455,000	0
481210-AH-4	JRD Holdings LLC Sr. Unsecured		11/18/2020	Direct		1,100,000	1,100,000	0
481210-AJ-0	JRD Holdings LLC Sr. Unsecured		11/18/2020	Direct		14,950,000	14,950,000	0
48259*-AA-5	Veyron NE Beverage Funding LLC Sr. Secur		12/28/2020	Direct		13,000,000	13,000,000	0
48262*-AA-0	Veyron/KDP I Partners, LLC CTL		01/06/2020	Various		7,582,266	7,582,266	10,185
485134-BQ-2	KANSAS CITY PWR & LT CO CORPORATE		02/24/2020	WELLS FARGO SEC LLC		8,104,184	6,590,000	54,587
485134-BR-0	KANSAS CITY PWR & LT CO CORPORATE		03/18/2020	Jefferies & Co, Inc		5,280,272	4,938,000	9,819
485134-BS-8	KANSAS CITY PWR & LT CO CORPORATE		02/24/2020	Various		34,526,169	28,515,000	457,540
485170-BE-3	KANSAS CITY SOUTHN INDS CORPORATE		05/12/2020	Barclays Capital Inc		2,122,173	2,170,000	4,641
49271V-AE-0	Keurig Dr Pepper Inc CORPORATE		02/21/2020	Various		26,882,735	26,296,000	178,396
49327M-2Z-6	KEYBANK NA BANK NOTE 1.250% 03/10/23		03/05/2020	Key Capital Markets		37,482,375	37,500,000	0
49339F-AC-9	KEYSTONE POWER PASS-THROUGH HO CORPORATE		12/01/2020	Interest Capitalization		51,862	51,862	0
494368-BW-2	KIMBERLY CLARK CORP CORPORATE		04/16/2020	Merrill Lynch,Pierce,Fenner &		9,635,275	7,610,000	136,200
494368-BY-8	KIMBERLY CLARK CORP CORPORATE		12/21/2020	Various		5,338,004	4,516,000	36,121
494368-CA-9	KIMBERLY CLARK CORP CORPORATE		04/01/2020	Merrill Lynch,Pierce,Fenner &		4,990,950	5,000,000	22,361
494368-CC-5	KIMBERLY CLARK CORP CORPORATE		09/08/2020	Morgan Stanley & Co, Inc		1,500,000	1,500,000	0
494550-BH-8	KINDER MORGAN ENERGY PARTNERS CORPORATE		06/26/2020	PGIM, Inc.		5,313,430	4,175,000	87,240
49840#-AA-5	Klamath Falls Hldgs LLC CTL		12/10/2020	Various		11,615,329	11,502,313	0
501044-DM-0	KROGER COMPANY CORPORATE		09/29/2020	Various		16,352,370	11,712,000	133,517
501044-DN-8	KROGER COMPANY CORPORATE		02/28/2020	Goldman Sachs & Co		1,297,638	1,250,000	6,858
50152#-AM-9	Kwik Trip, Inc. Sr. Secured		08/25/2020	Direct		16,210,000	16,210,000	0
50212@-AA-5	LP 1A REIT INC/ JPM-SPF Senior Unsecured		03/20/2020	Various		16,045,173	15,463,930	0
502431-AL-3	L3HARRIS TECHNOLOGIES INC CORPORATE		05/05/2020	Tax Free Exchange		2,430,635	2,295,000	34,361
50249A-AB-9	LYB INTERNATIONAL FINANCE III CORPORATE		08/18/2020	Various		14,845,075	13,795,000	132,202
518058-AB-4	LaSalle Property Fund REIT Inc Sr. Unsec		02/13/2020	Direct		3,805,000	3,805,000	0
51889C-AA-0	LAUREL ROAD REFI STUDENT LOAN ASSET BACK		09/22/2020	Merrill Lynch,Pierce,Fenner &		6,424,944	6,425,322	0
52532X-AA-3	LEIDOS INC CORPORATE 2.950% 05/15/23		08/04/2020	Merrill Lynch,Pierce,Fenner &		1,056,810	1,000,000	6,883

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52532X-AC-9	LEIDOS INC CORPORATE 3.625% 05/15/25		11/13/2020	Various		35,916,503	32,555,000	50,202
52532X-AE-5	LEIDOS INC CORPORATE 4.375% 05/15/30		05/21/2020	Cantor Fitzgerald & Co. Inc.		5,472,650	5,000,000	8,507
52532X-AG-0	LEIDOS INC CORPORATE 2.300% 02/15/31		11/18/2020	RBC Capital Markets		9,191,910	9,100,000	24,418
526107-AE-7	LENNOX INTL INC CORPORATE		08/18/2020	WELLS FARGO SEC LLC		5,043,600	5,000,000	3,750
526107-AF-4	LENNOX INTL INC CORPORATE		09/28/2020	Various		14,747,464	14,614,000	7,472
53079E-BG-8	Liberty Mutual Group Inc. CORPORATE		04/07/2020	Citigroup Capital Markets Inc		4,616,997	4,299,000	37,102
53079E-BJ-2	Liberty Mutual Group Inc. CORPORATE		12/16/2020	Various		6,340,763	5,700,000	90,445
532457-BT-4	Eli Lilly & Co CORPORATE		09/28/2020	Merrill Lynch,Pierce,Fenner &		9,568,400	7,600,000	12,508
532457-BU-1	Eli Lilly & Co CORPORATE		07/07/2020	Various		28,050,417	21,315,000	350,551
532457-BY-3	Eli Lilly & Co CORPORATE		04/24/2020	Various		49,306,455	49,500,000	0
532457-BZ-0	Eli Lilly & Co CORPORATE		10/09/2020	Various		35,338,244	36,596,000	80,469
534187-BH-1	LINCOLN NATL CORP IND CORPORATE		01/14/2020	Citigroup Capital Markets Inc		5,925,295	5,523,000	26,234
538021-AC-0	LITTON INDS INC DEBENTURES		11/10/2020	Barclays Capital Inc		5,272,640	4,000,000	49,944
53839#-AA-0	Living Cities Blended Catalyst Senior No		12/15/2020	Direct		2,054,315	2,142,500	431
539830-BL-2	LOCKHEED MARTIN CORP CORPORATE		09/15/2020	JANE STREET EXECUTION SERVICES		3,459,300	2,500,000	39,819
539830-BN-8	LOCKHEED MARTIN CORP CORPORATE		10/02/2020	Various		29,039,914	21,957,000	15,423
539830-BQ-1	LOCKHEED MARTIN CORP CORPORATE		05/15/2020	Morgan Stanley & Co, Inc		1,482,038	1,495,000	0
54910T-AC-6	LSTAR COMMERCIAL MORTGAGE TRUS CMBS		01/21/2020	Credit Suisse First Boston Cor		8,134,661	8,097,337	13,737
54949#-AQ-2	Luck Stone Corporation Sr. Unsecured		07/17/2020	Direct		1,000,000	1,000,000	0
570535-AR-5	MARKEL CORP CORPORATE 3.500% 11/01/27		01/14/2020	Barclays Capital Inc		1,609,084	1,540,000	11,229
570535-AT-1	MARKEL CORP CORPORATE 5.000% 05/20/49		05/26/2020	Barclays Capital Inc		4,477,200	3,900,000	4,333
570535-AV-6	MARKEL CORP CORPORATE 4.150% 09/17/50		02/28/2020	Goldman Sachs & Co		1,428,388	1,250,000	23,920
571676-AF-2	MARS INC CORPORATE 3.950% 04/01/49		03/19/2020	Various		13,680,480	12,000,000	175,994
571676-AN-5	MARS INC CORPORATE 2.375% 07/16/40		07/14/2020	Various		14,380,642	14,260,000	0
573284-AT-3	MARTIN MARIETTA MATERIALS INC CORPORATE		12/11/2020	Jefferies & Co, Inc		2,179,605	1,921,000	0
573284-AU-0	MARTIN MARIETTA MATERIALS INC CORPORATE		02/28/2020	Various		8,316,417	7,388,000	68,031
574599-BM-7	MASCO CORP CORPORATE 4.500% 05/15/47		11/16/2020	Various		3,511,975	2,854,000	1,070
575718-AG-6	MASS INSTITUTE OF TECH CORPORATE		04/21/2020	Goldman Sachs & Co		1,606,365	1,381,000	14,103
575718-AH-4	MASS INSTITUTE OF TECH CORPORATE		04/30/2020	Various		54,770,000	54,770,000	0
57636Q-AH-7	Mastercard Inc CORPORATE		07/02/2020	JP Morgan Securities, Inc		4,038,787	3,236,000	15,713
57636Q-AJ-3	Mastercard Inc CORPORATE		08/18/2020	Various		3,421,180	2,929,000	43,774
57636Q-AK-0	Mastercard Inc CORPORATE		06/30/2020	Barclays Capital Inc		1,568,988	1,250,000	17,281
57636Q-AL-8	Mastercard Inc CORPORATE		07/02/2020	Various		9,603,183	7,851,000	27,274
57636Q-AQ-7	Mastercard Inc CORPORATE		06/30/2020	Various		61,739,853	51,162,000	87,106
57636Q-AR-5	Mastercard Inc CORPORATE		04/20/2020	Various		24,581,143	22,362,000	35,815
586054-AA-6	MEMORIAL SLOAN-KETTERING CANCE CORPORATE		03/30/2020	PGIM, Inc.		3,849,226	2,675,000	33,438
586054-AD-0	MEMORIAL SLOAN-KETTERING CANCE CORPORATE		07/07/2020	Various		7,978,390	7,640,000	7,174
58646#-AL-8	Menasha Corporation Senior Note		03/02/2020	PGIM, Inc.		9,593,788	9,250,000	27,043
589331-AD-9	MERCK AND CO CORPORATE		03/30/2020	PGIM, Inc.		313,214	250,000	1,333
58933Y-AX-3	Merck & Co Inc CORPORATE		06/22/2020	Goldman Sachs & Co		3,452,970	3,000,000	30,317
58933Y-AZ-8	Merck & Co Inc CORPORATE		06/16/2020	Merrill Lynch,Pierce,Fenner &		495,705	500,000	0
58933Y-BB-0	Merck & Co Inc CORPORATE		09/14/2020	Various		26,432,545	26,500,000	71,050
591539-AA-9	HOUSTON METHODIST CORPORATE		11/10/2020	Various		47,754,175	47,855,000	94,055
59217G-CD-9	MET LIFE GLOB FUNDING I CORPORATE		03/31/2020	Merrill Lynch,Pierce,Fenner &		7,036,400	7,000,000	89,658
59217G-CK-3	MET LIFE GLOB FUNDING I CORPORATE		11/02/2020	JP Morgan Securities, Inc		2,215,260	2,000,000	7,500
59531#-AF-7	Mid-America Apartments LP Senior Note		03/02/2020	Gib US Ins HFR -PCG		5,278,236	5,000,000	53,283
597861-AA-1	MIDMICHIGAN HEALTH CORPORATE		10/22/2020	Merrill Lynch,Pierce,Fenner &		11,350,000	11,350,000	0
600544-D*-8	Herman Miller Inc. Sr. Unsecured		05/20/2020	Direct		1,000,000	1,000,000	0
000000-00-0	Mission Buyer Corp. Senior Subordinated		07/03/2020	Direct		8,888,250	8,888,250	0
000000-00-0	Mission Buyer Corp. Senior Subordinated		12/31/2020	Interest Capitalization		55,948	55,948	0
60700K-AB-8	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		09/10/2020	JP Morgan Securities, Inc		8,999,056	9,000,000	0
60700K-AC-6	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		09/10/2020	JP Morgan Securities, Inc		9,499,864	9,500,000	0
607828-E@-5	Modine Manufacturing Company Sr. Secured		01/31/2020	Direct		5,315,000	5,315,000	0
609207-AT-2	Mondelez International Inc CORPORATE		04/08/2020	WELLS FARGO SEC LLC		4,048,734	4,045,000	0
610202-BP-7	MONONGAHELA POWER COMPANY CORPORATE		04/28/2020	WELLS FARGO SEC LLC		8,907,671	6,465,000	130,916
61692B-BJ-8	MORGAN STANLEY CAP CMBS		07/23/2020	Morgan Stanley & Co, Inc		8,786,916	8,700,000	12,978
617446-8N-2	MORGAN STANLEY CORP FLOATER		11/30/2020	Various		27,891,698	17,800,000	183,302
61746B-EG-7	MORGAN STANLEY CORPORATE		02/05/2020	Morgan Stanley & Co, Inc		61,937	50,000	91
617482-V9-2	MORGAN STANLEY CORPORATE		02/05/2020	Morgan Stanley & Co, Inc		1,105,793	734,000	1,690
61761D-AD-4	MORGAN STANLEY BAML TRUST MSBA CMBS		08/17/2020	Various		18,207,924	17,727,532	21,060
61764P-BS-0	MORGAN STANLEY BAML TRUST CMBS		09/09/2020	BREAN MURRAY CARRET &		13,553,714	12,872,860	11,893
61765L-AS-9	MORGAN STANLEY BAML TRUST MSBA CMBS		04/28/2020	Morgan Stanley & Co, Inc		16,244,620	15,635,684	43,819
61766R-AY-2	MORGAN STANLEY BAML TRUST MSBA CMBS		07/14/2020	PGIM, Inc.		3,683,223	3,500,000	3,866
61767F-AZ-4	MORGAN STANLEY CAPITAL I TRUST CMBS		06/30/2020	PGIM, Inc.		3,684,598	3,500,000	0
61767Y-AV-2	MORGAN STANLEY CAPITAL I TRUST CMBS		08/13/2020	Morgan Stanley & Co, Inc		9,921,781	9,250,000	16,432

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
61916B-AS-9	MORTGAGE REPURCHASE AGREEMENT CMO FLOATE		04/24/2020	Credit Suisse First Boston Cor		35,000,000	35,000,000	0
620076-BL-2	Motorola Solutions Inc CORPORATE		08/18/2020	Stifel, Nicolaus & Co		4,056,430	3,500,000	79,158
62548L-AA-0	MULTICARE HEALTH 8/15/2050 CORPORATE		07/15/2020	Morgan Stanley & Co, Inc		105,000	105,000	0
62819*-AA-9	Mustang Tractor & Equipment Co Senior No		03/02/2020	PGIM, Inc.		2,082,714	2,021,959	3,772
628530-BK-2	MYLAN LABORATORIES INC CORPORATE		10/21/2020	BPN Paribas Securities		818,454	700,000	708
629377-CH-3	NRG ENERGY INC CORPORATE		11/30/2020	Merrill Lynch,Pierce,Fenner &		2,185,000	2,000,000	48,708
63486*-AA-9	National Basketball Assoc. Sr. Secured		12/16/2020	Direct		12,500,000	12,500,000	0
63486*-AB-7	National Basketball Assoc. Sr. Secured		12/16/2020	Direct		5,000,000	5,000,000	0
63681#-AA-8	National Logistics 1 CTL		12/22/2020	Direct		1,930,373	1,930,373	0
637639-AA-3	NATIONAL SECURITIES CLEARING C CORPORATE		04/16/2020	WELLS FARGO SEC LLC		14,985,900	15,000,000	0
637639-AC-9	NATIONAL SECURITIES CLEARING C CORPORATE		11/30/2020	JP Morgan Securities, Inc		48,189,688	48,250,000	0
63909@-AF-5	Nautical Solutions, LLC Senior Secured N		01/13/2020	Direct		255,752	255,752	0
63941G-AA-2	Navient Student Loan Trust ASSET BACKED		02/10/2020	Merrill Lynch,Pierce,Fenner &		10,557,549	10,558,519	0
63941U-AA-1	EARNEST REFI STUDENT LOAN TRUS ASSET BAC		09/01/2020	JP Morgan Securities, Inc		5,655,252	5,656,312	0
63941X-AA-5	NAVIENT PRIVATE ED REFI LN TR ASSET BACK		07/20/2020	Barclays Capital Inc		6,312,056	6,312,537	0
63946B-AG-5	NBCUNIVERSAL MEDIA LLC CORPORATE		01/30/2020	Barclays Capital Inc		3,970,264	2,765,000	55,753
641062-AF-1	NESTLE HLDGS INC. CORPORATE		07/15/2020	Merrill Lynch,Pierce,Fenner &		4,310,593	3,638,000	41,395
641062-AN-4	NESTLE HLDGS INC. CORPORATE		10/26/2020	Various		28,102,865	22,574,000	210,968
641062-AS-3	NESTLE HLDGS INC. CORPORATE		09/08/2020	Citigroup Capital Markets Inc		1,397,830	1,400,000	0
645869-G@-1	New Jersey Natural Gas Company Sr. Secur		07/23/2020	Direct		4,250,000	4,250,000	0
000000-00-0	New Jersey Natural Gas Company Sr. Secur		09/01/2020	Direct		5,963,333	5,963,333	0
646025-D@-2	New Jersey Resources Corp Sr. Unsecured		07/23/2020	Direct		10,170,000	10,170,000	0
649322-AA-2	NEW YORK PRESBYTERIAN HOSP CORPORATE		06/29/2020	Raymond James & Associates Inc		1,239,270	1,000,000	16,767
649322-AC-8	NEW YORK PRESBYTERIAN HOSP CORPORATE		01/15/2020	Raymond James & Associates Inc		11,592,695	10,900,000	179,080
649322-AG-9	NEW YORK PRESBYTERIAN HOSP CORPORATE		08/12/2020	Goldman Sachs & Co		6,000,000	6,000,000	0
649322-AJ-3	NEW YORK PRESBYTERIAN HOSP CORPORATE		08/12/2020	Various		20,000,000	20,000,000	0
651639-AM-8	NEWMONT MINING CORP CORPORATE		05/19/2020	Mizuho Securities USA, Inc.		7,021,250	5,000,000	43,403
651639-AX-4	NEWMONT MINING CORP CORPORATE		07/09/2020	Jefferies & Co, Inc		9,776,130	9,100,000	72,193
651639-AY-2	NEWMONT MINING CORP CORPORATE		07/10/2020	Fifth Third Bank		15,547,800	15,000,000	108,750
654106-AJ-2	NIKE INC CORPORATE 2.750% 03/27/27		04/22/2020	Various		8,329,416	7,800,000	12,574
654106-AM-5	NIKE INC CORPORATE 3.375% 03/27/50		04/15/2020	Seaport Group		10,278,000	9,000,000	16,875
65479M-AB-2	NISSAN AUTO ASSET BACKED		04/22/2020	WELLS FARGO SEC LLC		21,718,212	21,720,077	0
665772-CL-1	NORTHERN STATES PWR MINN CORPORATE		04/06/2020	Various		13,680,240	12,000,000	196,625
665789-BB-8	NORTHERN STATES PWR - WISC CORPORATE		05/18/2020	Mizuho Securities USA, Inc.		4,941,700	5,000,000	0
665859-AU-8	NORTHERN TRUST CORP CORPORATE		09/02/2020	Key Capital Markets		3,743,383	3,250,000	34,409
665859-AV-6	NORTHERN TRUST CORP CORPORATE		12/15/2020	Various		38,234,912	36,520,000	181,698
666807-BN-1	NORTHROP GRUMMAN SYSTEMS CORPORATE		09/28/2020	JP Morgan Securities, Inc		1,123,930	1,000,000	6,771
666807-BP-6	NORTHROP GRUMMAN SYSTEMS CORPORATE		05/18/2020	Various		7,336,863	6,250,000	38,901
666807-BS-0	NORTHROP GRUMMAN SYSTEMS CORPORATE		04/08/2020	Various		5,174,655	4,525,000	11,000
666807-BT-8	NORTHROP GRUMMAN SYSTEMS CORPORATE		03/19/2020	JP Morgan Securities, Inc		3,308,674	3,325,000	0
668074-AU-1	Northwestern Corp CORPORATE		12/01/2020	Goldman Sachs & Co		4,194,750	3,500,000	7,308
66989H-AH-1	NOVARTIS CAPITAL CORP CORPORATE		04/28/2020	Various		12,067,389	8,829,000	187,763
66989H-AK-4	NOVARTIS CAPITAL CORP CORPORATE		07/07/2020	Various		22,457,642	17,194,000	171,946
66989H-AR-9	NOVARTIS CAPITAL CORP CORPORATE		12/07/2020	Goldman Sachs & Co		1,721,808	1,600,000	11,244
66989H-AS-7	NOVARTIS CAPITAL CORP CORPORATE		08/18/2020	Various		79,441,190	79,750,000	137,118
670346-AS-4	NUCOR CORP CORPORATE 2.700% 06/01/30		08/04/2020	Various		20,025,918	19,305,000	36,347
67079B-AC-4	NUTRITION & BIOSCIENCES INC CORPORATE		10/21/2020	Various		1,286,761	1,280,000	1,291
67103H-AG-2	O'REILLY AUTOMOTIVE INC CORPORATE		11/12/2020	JANE STREET EXECUTION SERVICES		1,182,000	1,000,000	19,938
000000-00-0	155 Washington Street Senior Note		12/18/2020	Direct		1,249,731	1,250,000	0
67777J-AK-4	OHIOHEALTH CORP CORPORATE		11/10/2020	Various		47,297,206	45,545,000	240,893
679580-D#-4	Old Dominion Freight Line Inc Sr. Unsecu		05/04/2020	Direct		31,420,000	31,420,000	0
000000-00-0	Oncor Electric Delivery Co Sr. Secured		09/22/2020	Taxable Exchange		13,182,661	8,760,000	0
000000-00-0	Oncor Electric Delivery Co Sr. Secured		09/22/2020	Taxable Exchange		76,423,318	50,784,000	0
68235P-AH-1	ONE GAS INC CORPORATE 2.000% 05/15/30		07/23/2020	Jefferies & Co, Inc		841,592	800,000	3,689
68389X-BH-7	ORACLE CORP CORPORATE 3.850% 07/15/36		05/29/2020	Various		4,115,967	3,550,000	51,991
68389X-BM-6	ORACLE CORP CORPORATE 2.650% 07/15/26		06/05/2020	WELLS FARGO SEC LLC		6,897,920	6,400,000	67,840
68389X-BN-4	ORACLE CORP CORPORATE 3.250% 11/15/27		07/10/2020	US Bank NA		15,524,703	13,700,000	72,972
68389X-BU-8	ORACLE CORP CORPORATE 2.800% 04/01/27		03/30/2020	JP Morgan Securities, Inc		12,972,050	13,000,000	0
68389X-BX-2	ORACLE CORP CORPORATE 3.600% 04/01/50		03/30/2020	Various		15,247,062	15,300,000	0
686514-AH-3	ORLANDO HEALTH OBLIGATED GROUP CORPORATE		11/10/2020	Various		15,953,838	15,705,000	10,497
693304-AY-3	PECO ENERGYCO 1ST MTG CORPORATE		06/01/2020	US Bank NA		1,653,328	1,655,000	0
69349L-AR-9	PNC BANK NA BANK NOTE 4.050% 07/26/28		10/21/2020	SMBC NIKKO SECURITIES		2,345,140	2,000,000	19,575
69349L-AS-7	PNC BANK NA CORPORATE 2.700% 10/22/29		10/16/2020	Various		23,361,111	21,422,000	217,313
69352P-AM-5	PPL CAPITAL FUNDING INC CORPORATE		02/28/2020	Goldman Sachs & Co		5,644,950	5,000,000	93,333
69353R-FJ-2	PNC BANK NATIONAL ASSOCIATION BANK NOTE		08/18/2020	Susquehanna Intl Group		1,480,899	1,293,000	3,268

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69353R-FT-0	PNC BANK NATIONAL ASSOCIATION CORP FLOAT		02/20/2020	Morgan Stanley & Co, Inc		31,000,000	31,000,000	0
69353R-FU-7	PNC BANK NATIONAL ASSOCIATION CORP FLOAT		02/20/2020	Morgan Stanley & Co, Inc		26,000,000	26,000,000	0
693627-AJ-0	DUKE ENERGY INDIANA INC CORPORATE		03/30/2020	PGIM, Inc.		274,717	250,000	4,671
6944PL-2C-2	PACIFIC LIFE GLOBAL FUNDING II CORPORATE		09/16/2020	JP Morgan Securities, Inc		48,189,688	48,250,000	0
70213H-AF-5	PARTNERS HEALTHCARE SYSTEM INC CORPORATE		01/22/2020	Various		20,000,000	20,000,000	0
70450Y-AF-0	PayPal Holdings Inc CORPORATE		05/11/2020	Merrill Lynch,Pierce,Fenner &		20,980,680	21,000,000	0
70462G-AB-4	PEACEHEALTH CORPORATE 1.375% 11/15/25		10/07/2020	Morgan Stanley & Co, Inc		3,700,117	3,678,000	49
70462G-AC-2	PEACEHEALTH CORPORATE 3.218% 11/15/50		11/16/2020	Various		36,630,475	36,236,000	16,531
713448-CZ-9	PEPSICO INC CORPORATE 4.600% 07/17/45		06/30/2020	Deutsche Bank Securities Inc		13,849,774	10,119,000	213,342
713448-DM-7	PEPSICO INC CORP FLOATER		03/31/2020	FTN FINANCIAL SECURITIES		18,869,280	19,000,000	111,589
713448-DU-9	PEPSICO INC CORP FLOATER		03/31/2020	FTN FINANCIAL SECURITIES		7,703,202	7,800,000	27,206
713448-EL-8	PEPSICO INC CORPORATE 2.625% 07/29/29		12/07/2020	WELLS FARGO SEC LLC		6,116,428	5,542,000	52,534
713448-EM-6	PEPSICO INC CORPORATE 3.375% 07/29/49		09/30/2020	Jefferies & Co, Inc		1,739,220	1,500,000	8,859
713448-EU-8	PEPSICO INC CORPORATE 3.625% 03/19/50		10/01/2020	Various		16,674,400	13,564,000	62,790
713448-EV-6	PEPSICO INC CORPORATE 3.875% 03/19/60		07/07/2020	Various		17,086,522	13,800,000	118,403
717081-EK-5	PFIZER INC CORPORATE 4.200% 09/15/48		12/04/2020	Various		9,645,290	7,242,000	66,777
717081-EV-1	PFIZER INC CORPORATE 4.000% 03/15/49		12/04/2020	Various		8,975,517	6,850,000	59,406
71713U-AT-9	PHARMACIA CORPORATION DEBENTURES		03/30/2020	PGIM, Inc.		627,055	500,000	9,938
718172-CQ-0	PHILIP MORRIS INTERNATIONAL IN CORPORATE		04/29/2020	Mizuho Securities USA, Inc.		18,936,350	19,000,000	0
72147K-AC-2	PILGRIMS PRIDE CORP CORPORATE		11/18/2020	US Bank NA		772,830	752,000	7,807
73020*-AG-8	PNG Companies LLC Senior Secured Note		03/02/2020	PGIM, Inc.		3,231,385	3,084,577	14,724
73664#-AB-6	Portland Natural Gas Trans Sys Sr. Unsec		10/08/2020	Direct		7,145,000	7,145,000	0
740816-AP-8	PRESIDENT & FELLOWS OF HARVARD CORPORATE		04/24/2020	Various		48,687,623	46,870,000	2,727
74256L-EH-8	PRINCIPAL LFE GLB FND II CORPORATE		11/12/2020	WELLS FARGO SEC LLC		1,399,608	1,400,000	0
742718-BH-1	PROCTER & GAMBLE CO DEBENTURES		03/30/2020	PGIM, Inc.		304,438	250,000	3,404
742718-FG-9	PROCTER & GAMBLE CO CORPORATE		03/30/2020	Various		2,978,200	2,800,000	1,307
742718-FK-0	PROCTER & GAMBLE CO CORPORATE		03/27/2020	Various		9,007,256	7,655,000	4,593
743315-AQ-6	PROGRESSIVE CORP OHIO CORPORATE		04/15/2020	WELLS FARGO SEC LLC		8,121,119	7,030,000	79,341
743315-AS-2	PROGRESSIVE CORP OHIO CORPORATE		04/16/2020	WELLS FARGO SEC LLC		7,458,786	5,740,000	3,289
743315-AT-0	PROGRESSIVE CORP OHIO CORPORATE		04/01/2020	Various		9,316,779	7,725,000	16,223
743315-AV-5	PROGRESSIVE CORP OHIO CORPORATE		07/30/2020	Morgan Stanley & Co, Inc		3,286,710	2,700,000	45,600
743315-AX-1	PROGRESSIVE CORP OHIO CORPORATE		04/16/2020	Various		27,229,207	22,640,000	34,014
74340*-AV-6	Prologis U.S. Logistics Fund Senior Note		07/15/2020	Direct		35,043,479	35,043,479	0
74340*-AW-4	Prologis U.S. Logistics Fund Senior Note		07/15/2020	Direct		46,956,521	46,956,521	0
74340U-AA-5	Project Bluejay Bodurant IA SR CTL		07/10/2020	Direct		20,856,775	20,856,775	15,690
74352*-AA-7	Project Bluejay (Bondurant IA) CTL		07/10/2020	Direct		18,741,646	18,741,646	3,938
744448-CK-5	PUBLIC SERVICE CO COLO CORPORATE		04/15/2020	BPN Paribas Securities		656,370	520,000	1,988
744448-CN-9	PUBLIC SERVICE CO COLO CORPORATE		04/15/2020	Various		21,259,399	17,581,000	226,404
744448-CR-0	PUBLIC SERVICE CO COLO CORPORATE		09/14/2020	Barclays Capital Inc		9,697,855	7,495,000	843
744448-CS-8	PUBLIC SERVICE CO COLO CORPORATE		07/07/2020	Various		7,516,990	6,500,000	73,956
744448-CU-3	PUBLIC SERVICE CO COLO CORPORATE		07/08/2020	Goldman Sachs & Co		2,109,280	2,000,000	8,250
744542-C#-6	Public Svc Co of New Mexico Sr. Unsecure		04/30/2020	Direct		10,250,000	10,250,000	0
744542-D*-9	Public Svc Co of New Mexico Sr. Unsecure		04/30/2020	Direct		4,000,000	4,000,000	0
74456Q-CC-8	PUBLIC SVC ELEC & GAS CO CORPORATE		01/07/2020	Mizuho Securities USA, Inc.		4,912,423	4,920,000	0
74456Q-CE-4	PUBLIC SVC ELEC & GAS CO CORPORATE		08/18/2020	Various		25,053,015	25,465,000	3,189
745332-BW-5	PUGET SOUND ENERGY CORPORATE		04/23/2020	Key Capital Markets		423,678	300,000	7,396
745332-CB-0	PUGET SOUND ENERGY CORPORATE		04/24/2020	Key Capital Markets		577,971	405,000	2,803
745332-CC-8	PUGET SOUND ENERGY CORPORATE		04/22/2020	Jefferies & Co, Inc		4,423,824	3,100,000	49,138
747525-BL-6	QUALCOMM INC CORPORATE		11/05/2020	Various		26,654,487	26,650,000	72,997
749868-AS-0	RREEF America REIT II, Inc Senior Unsecu		03/02/2020	PGIM, Inc.		11,439,115	11,000,000	59,043
000000-00-0	RREEF America REIT II, Inc Sr. Unsecured		12/09/2020	Direct		9,000,000	9,000,000	0
750731-AA-9	Raiders Football Club CTL		02/20/2020	Direct		1,194,895	1,194,895	0
75513E-BQ-3	RAYTHEON TECHNOLOGIES CORP CORPORATE		12/10/2020	Tax Free Exchange		2,470,281	2,000,000	22,244
75513E-BS-9	RAYTHEON TECHNOLOGIES CORP CORPORATE		12/10/2020	Tax Free Exchange		14,853,557	10,620,000	52,363
75513E-BT-7	RAYTHEON TECHNOLOGIES CORP CORPORATE		12/10/2020	Tax Free Exchange		32,323,078	21,046,000	632,082
75513E-BU-4	RAYTHEON TECHNOLOGIES CORP CORPORATE		12/10/2020	Tax Free Exchange		1,582,640	1,000,000	10,694
75513E-BY-6	RAYTHEON TECHNOLOGIES CORP CORPORATE		12/10/2020	Tax Free Exchange		13,396,367	9,590,000	220,570
75513E-BZ-3	RAYTHEON TECHNOLOGIES CORP CORPORATE		12/10/2020	Tax Free Exchange		16,181,759	11,576,000	87,785
75513E-CA-7	RAYTHEON TECHNOLOGIES CORP CORPORATE		12/10/2020	Tax Free Exchange		34,531,588	26,600,000	198,115
75513E-CB-5	RAYTHEON TECHNOLOGIES CORP CORPORATE		12/10/2020	Tax Free Exchange		709,452	552,000	12,612
75513E-CC-3	RAYTHEON TECHNOLOGIES CORP CORPORATE		12/10/2020	Tax Free Exchange		733,260	595,000	12,148
75513E-CF-6	RAYTHEON TECHNOLOGIES CORP CORPORATE		12/10/2020	Tax Free Exchange		8,622,866	7,830,000	140,831
75513E-CH-2	RAYTHEON TECHNOLOGIES CORP CORPORATE		12/10/2020	Tax Free Exchange		18,874,821	16,645,000	137,552
75513E-CJ-8	RAYTHEON TECHNOLOGIES CORP CORPORATE		12/10/2020	Tax Free Exchange		22,591,731	16,930,000	395,033
759509-AG-7	RELIANCE STEEL & ALUMINUM CORPORATE		07/28/2020	JP Morgan Securities, Inc		279,222	280,000	0

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760759-AK-6	REPUBLIC SERV INC NT CORPORATE		06/26/2020	PGIM, Inc.		7,253,987	5,000,000	101,611
76289#-AK-4	Rich Holdings Inc. Sr. Unsecured		06/19/2020	Direct		20,500,000	20,500,000	0
77310V-AA-2	ROCKEFELLER FOUNDATION CORPORATE		10/08/2020	Various		7,200,000	7,200,000	0
792860-AK-4	TRAVELERS COS INC CORPORATE		04/17/2020	WELLS FARGO SEC LLC		2,856,585	1,850,000	41,972
79575@-AM-9	Saltchuk Resources Inc Sr. Secured		05/11/2020	Direct		6,100,000	6,100,000	0
79781*-AM-1	San Gabriel Valley Water Co. Sr. Secured		01/17/2020	Direct		15,000,000	15,000,000	0
79873#-AA-2	SanMar Corporation Sr. Secured		07/15/2020	Direct		37,060,000	37,060,000	0
80286K-AB-8	SANTANDER AUTO ASSET BACKED		02/11/2020	Citigroup Capital Markets Inc		15,649,363	15,650,243	0
80286R-AB-3	SANTANDER AUTO ASSET BACKED		10/20/2020	Citigroup Capital Markets Inc		41,596,060	41,600,000	0
806407-B@-0	Henry Schein, Inc Senior Note		03/02/2020	PGIM, Inc.		2,962,335	2,800,000	11,270
80689*-AN-0	Schnucks Markets Inc. Sr. Unsecured		10/29/2020	Direct		1,000,000	1,000,000	0
808513-AG-0	CHARLES SCHWAB CORP CORPORATE		03/31/2020	Goldman Sachs & Co		789,395	773,000	2,147
808513-BA-2	CHARLES SCHWAB CORP CORPORATE		01/06/2020	RBC Capital Markets		8,579,196	8,100,000	33,638
808513-BF-1	CHARLES SCHWAB CORP CORPORATE		12/09/2020	Various		13,187,990	13,200,000	0
80874Y-AW-0	SCIENTIFIC GAMES CORP CORPORATE		11/19/2020	JP Morgan Securities, Inc		1,028,750	1,000,000	5,278
817925-A@-9	Servco Pacific Inc. Sr. Unsecured		02/21/2020	Direct		13,000,000	13,000,000	0
819892-AL-4	SHARP HEALTHCARE CORPORATE		09/17/2020	Various		51,175,000	51,175,000	0
82415@-AD-7	Sherman Financial Group LLC Sr. Unsecure		10/13/2020	Direct		15,960,000	15,960,000	0
824348-BF-2	SHERWIN WILLIAMS CO CORPORATE		10/21/2020	Market Axess		2,271,520	2,000,000	21,506
824348-BM-7	SHERWIN WILLIAMS CO CORPORATE		03/04/2020	Merrill Lynch,Pierce,Fenner &		2,522,100	2,500,000	0
83082@-AA-3	Sky Global Power One, LLC Senior Subordi		09/30/2020	Interest Capitalization		259,178	259,178	0
000000-00-0	Social Finance Career Imp Bond Promissor		12/09/2020	Direct		1,314,609	1,314,609	0
83406T-AA-0	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		01/13/2020	Mizuho Securities USA, Inc.		24,367,338	24,367,384	0
838515-K*-4	South Jersey Gas Company Sr. Secured		10/01/2020	Direct		43,660,000	43,660,000	0
838518-F#-0	South Jersey Industries, Inc. Sr. Unsecu		07/30/2020	Direct		5,400,000	5,400,000	0
842434-CQ-3	SOUTHERN CALIF GAS CO CORPORATE		08/06/2020	PGIM, Inc.		4,920,670	4,500,000	16,900
843830-B*-0	Southern Star Central Corp. Sr. Unsecure		11/18/2020	Direct		6,200,000	6,200,000	0
845331-E@-2	SouthWest Water Company Sr. Unsecured		09/14/2020	Direct		13,495,000	13,495,000	0
85207U-AF-2	SPRINT CORP CORPORATE 7.875% 09/15/23		11/19/2020	Merrill Lynch,Pierce,Fenner &		1,701,781	1,475,000	21,941
85440K-AD-6	STANFORD UNIVERSITY CORPORATE		05/28/2020	Goldman Sachs & Co		10,000,000	10,000,000	0
854502-AN-1	STANLEY BLACK & DECKER INC CORPORATE		11/25/2020	Various		7,235,491	7,060,000	8,556
855244-AY-5	STARBUCKS CORP CORPORATE		05/04/2020	Merrill Lynch,Pierce,Fenner &		11,991,960	12,000,000	0
857477-BG-7	STATE STREET CORP CORPORATE		07/28/2020	Key Capital Markets		15,465,367	14,135,000	5,547
857477-BN-2	STATE STREET CORP CORP FLOATER		11/19/2020	Morgan Stanley & Co, Inc		4,697,042	4,100,000	19,026
857477-BN-2	STATE STREET CORP CORP FLOATER		11/04/2020	Tax Free Exchange		26,798,070	23,275,000	69,287
85772H-AA-7	Station Place Securitization T CMO FLOAT		01/29/2020	Jefferies & Co, Inc		78,000,000	78,000,000	0
858119-BK-5	STEEL DYNAMICS INC CORPORATE		11/20/2020	Mizuho Securities USA, Inc.		3,033,288	2,700,000	10,091
858119-BL-3	STEEL DYNAMICS INC CORPORATE		06/25/2020	JANE STREET EXECUTION SERVICES		4,319,952	4,200,000	6,720
858119-BM-1	STEEL DYNAMICS INC CORPORATE		07/31/2020	Various		5,085,492	4,650,000	24,443
863667-BB-6	STRYKER CORP CORPORATE		11/18/2020	Citigroup Capital Markets Inc		23,979,120	24,000,000	0
86787E-AT-4	SUNTRUST BKS INC MONEY MARKET		03/31/2020	WELLS FARGO SEC LLC		1,558,169	1,550,000	6,435
86944B-AF-0	SUTTER HEALTH CORPORATE		10/22/2020	Morgan Stanley & Co, Inc		1,250,000	1,250,000	0
871829-BJ-5	SYSCO CORP CORPORATE 3.300% 02/15/50		02/28/2020	Goldman Sachs & Co		1,284,825	1,250,000	2,292
87236Y-AF-5	TD Ameritrade Holding Corp CORPORATE		12/21/2020	Barclays Capital Inc		1,937,192	1,725,000	12,966
87264A-AY-1	T-MOBILE USA INC CORPORATE		12/18/2020	Various		11,572,998	9,200,000	117,038
87264A-BC-8	T-MOBILE USA INC CORPORATE		09/28/2020	Various		38,241,808	33,782,000	471,002
87264A-BE-4	T-MOBILE USA INC CORPORATE		07/14/2020	Morgan Stanley & Co, Inc		5,621,150	5,000,000	52,205
87264A-BH-7	T-MOBILE USA INC CORPORATE		08/17/2020	Various		21,949,351	21,684,000	30,683
87264A-BM-6	T-MOBILE USA INC CORPORATE		11/16/2020	Various		35,576,470	35,865,000	74,012
87264A-BP-9	T-MOBILE USA INC CORPORATE		11/19/2020	Various		10,115,992	9,972,000	15,581
873010-AA-9	TNC/Opti Development Ptrs, LLC Senior Un		11/25/2020	Direct		582,125	582,125	15,265
873010-AA-9	TNC/Opti Development Ptrs, LLC Senior Un		07/30/2020	Interest Capitalization		19,597	19,597	0
87305N-C*-7	TTX Company Sr. Unsecured		06/29/2020	Various		60,240,000	60,240,000	0
87905P-B@-5	Teichert Sr. Unsecured		07/16/2020	Direct		3,900,000	3,900,000	0
882384-A*-1	Texas Eastern Trnsmsn LP Sr. Unsecured		10/01/2020	Direct		145,000,000	145,000,000	0
882484-AC-2	TEXAS HEALTH RESOURCES CORPORATE		08/04/2020	Various		39,650,000	39,650,000	0
883556-CE-0	THERMO FISHER SCIENTIFIC CORPORATE		01/01/2020	Goldman Sachs International		0	0	0
884838-AA-7	Thompson Machinery Corp. Sr. Unsecured		07/30/2020	Direct		5,000,000	5,000,000	0
89236T-HA-6	TOYOTA MOTOR CREDIT CORP CORPORATE		05/20/2020	Citigroup Capital Markets Inc		9,996,300	10,000,000	0
89236T-HS-7	TOYOTA MOTOR CREDIT CORP CORP FLOATER		12/08/2020	JP Morgan Securities, Inc		105,000,000	105,000,000	0
89417E-AD-1	TRAVELERS COS INC/THE CORPORATE		04/17/2020	WELLS FARGO SEC LLC		7,057,943	4,700,000	102,813
89417E-AN-9	TRAVELERS COS INC/THE CORPORATE		04/01/2020	WELLS FARGO SEC LLC		4,352,664	3,736,000	10,928
89417E-AP-4	TRAVELERS COS INC/THE CORPORATE		07/07/2020	Various		42,724,896	33,543,000	394,323
89472#-AK-4	Trek Bicycle Corporation Sr. Secured		03/30/2020	Direct		1,000,000	1,000,000	0
89488#-AA-8	Trenton Biogas, LLC Promissory Note Tran		04/27/2020	Direct		2,020,000	2,020,000	13,820

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
89488#-AB-6	Trenton Biogas, LLC Promissory Note Tran		04/27/2020	Direct		3,030,000	3,030,000	38,869
89788J-AC-3	TRUIST BANK CORP FLOATER		03/04/2020	Suntrust Capital Markets Inc		18,500,000	18,500,000	0
89788K-AA-4	TRUIST BANK CORPORATE 2.250% 03/11/30		10/20/2020	Various		4,999,525	4,750,000	32,047
89788M-AC-6	TRUIST FINANCIAL CORP CORPORATE		08/28/2020	Suntrust Capital Markets Inc		9,967,500	10,000,000	8,750
89838L-AG-9	TRUSTEES OF BOSTON COLLEGE CORPORATE		08/18/2020	Various		14,881,230	13,000,000	55,366
898380-AA-1	BOSTON UNIVERSITY CORPORATE		06/29/2020	Raymond James & Associates Inc		2,078,281	1,635,000	16,599
902494-BD-4	TYSON FOODS CORPORATE 4.550% 06/02/47		11/04/2020	Goldman Sachs & Co		16,151,422	12,637,000	232,863
902494-BH-5	TYSON FOODS CORPORATE 5.100% 09/28/48		09/28/2020	Goldman Sachs & Co		6,903,150	5,000,000	1,417
90276V-AB-5	UBS COMMERCIAL MORTGAGE TRUST CMBS		08/13/2020	Morgan Stanley & Co, Inc		10,275,335	9,688,000	15,987
000000-00-0	Uncommon NSA Lender VI, LLC Senior Note		10/29/2020	Direct		25,555,288	25,293,250	0
906548-CS-9	UNION ELECTRIC CO CORPORATE		10/01/2020	Various		5,971,320	6,000,000	0
907818-EW-4	UNION PACIFIC CORP CORPORATE		05/12/2020	Morgan Stanley & Co, Inc		84,865	70,000	560
907818-EY-0	UNION PACIFIC CORP CORPORATE		04/09/2020	Merrill Lynch,Pierce,Fenner &		1,108,180	1,000,000	3,731
907818-FG-8	UNION PACIFIC CORP CORPORATE		05/29/2020	Tax Free Exchange		2,783,970	2,700,000	19,867
911312-BJ-4	UNITED PARCEL SERVICE CORP FLOATER		04/17/2020	FTN FINANCIAL SECURITIES		29,625,600	30,000,000	31,390
911312-BV-7	UNITED PARCEL SERVICE CORPORATE		03/19/2020	JP Morgan Securities, Inc		16,808,759	16,890,000	0
911312-BW-5	UNITED PARCEL SERVICE CORPORATE		03/19/2020	JP Morgan Securities, Inc		14,912,700	15,000,000	0
91159H-JA-9	US BANCORP SR NT CORPORATE		09/17/2020	Various		7,298,953	7,340,000	3,821
000000-00-0	The US Fund for UNICEF Senior Note		01/01/2020	Direct		5,986,990	6,000,000	0
913017-AT-6	UNITED TECHNOLOGIES CORP NOTES		03/30/2020	PGIM, Inc.		553,493	450,000	5,025
913017-CA-5	UNITED TECHNOLOGIES CORP CORPORATE		07/02/2020	WELLS FARGO SEC LLC		2,449,140	2,000,000	11,989
91324P-DE-9	UNITEDHEALTH GROUP INC CORPORATE		08/28/2020	WELLS FARGO SEC LLC		5,592,300	5,000,000	55,722
91324P-DV-1	UNITEDHEALTH GROUP INC CORPORATE		07/07/2020	Various		13,021,500	10,000,000	155,000
913543-E*-1	Universal Forest Products Sr. Unsecured		08/10/2020	Direct		1,850,000	1,850,000	0
000000-00-0	Universal Forest Products Sr. Unsecured		08/10/2020	Direct		1,350,000	1,350,000	0
000000-00-0	Universal Forest Products Sr. Unsecured		08/10/2020	Direct		43,400,000	43,400,000	0
91481C-AD-2	UNIV OF PENNSYLVANIA CORPORATE		07/14/2020	Various		58,440,206	58,000,000	266
914886-AD-8	UNIVERSITY OF SOUTHERN CALIFOR CORPORATE		01/30/2020	Various		11,015,000	11,015,000	0
914886-AE-6	UNIVERSITY OF SOUTHERN CALIFOR CORPORATE		02/04/2020	Various		50,000,000	50,000,000	0
91532#-AA-0	UPENN (RADNOR PA) CTL TR CTL		04/15/2020	Various		1,044,746	1,044,746	0
918204-AZ-1	V F CORP CORPORATE 2.050% 04/23/22		04/21/2020	Merrill Lynch,Pierce,Fenner &		74,986,500	75,000,000	0
92203#-AW-8	The Vanguard Group Inc. Sr. Unsecured		08/19/2020	Various		62,600,000	62,600,000	0
92343V-DS-0	Verizon Communications CORPORATE		02/25/2020	RBC Capital Markets		3,165,812	2,300,000	42,268
92343V-FD-1	Verizon Communications CORPORATE		03/17/2020	Citigroup Capital Markets Inc		3,335,000	3,335,000	0
000000-00-0	Veyron OCF Clearview Fndng LLC CTL		12/10/2020	Direct		43,701,651	43,701,651	0
927804-FR-0	Virginia Electric Power CORPORATE		03/30/2020	Int. Reinsurance LP		3,266,834	2,995,000	17,030
927804-GD-0	Virginia Electric Power CORPORATE		12/01/2020	Various		5,687,982	5,780,000	0
92826C-AF-9	Visa Inc CORPORATE 4.300% 12/14/45		07/06/2020	JANE STREET EXECUTION SERVICES		10,244,116	7,600,000	21,787
92826C-AJ-1	Visa Inc CORPORATE 3.650% 09/15/47		07/06/2020	Barclays Capital Inc		3,758,220	3,000,000	34,371
92826C-AK-8	Visa Inc CORPORATE 2.700% 04/15/40		04/20/2020	WELLS FARGO SEC LLC		10,272,500	10,000,000	15,000
92826C-AL-6	Visa Inc CORPORATE 1.900% 04/15/27		07/15/2020	Various		20,874,525	20,750,000	11,611
92826C-AQ-5	Visa Inc CORPORATE 2.000% 08/15/50		08/18/2020	Various		3,871,909	4,150,000	692
928538-AA-1	Vitro Flat Glass LLC Sr. Unsecured		12/30/2020	Direct		62,000,000	62,000,000	0
928538-AB-9	Vitro Flat Glass LLC Sr. Unsecured		12/30/2020	Direct		34,550,000	34,550,000	0
928668-BC-5	VOLKSWAGEN GROUP OF AMERICA FI CORPORATE		05/06/2020	Goldman Sachs & Co		59,967,600	60,000,000	0
929160-AV-1	VULCAN MATLS CO CORPORATE		02/28/2020	Goldman Sachs & Co		1,474,288	1,250,000	12,188
929160-AY-5	VULCAN MATLS CO CORPORATE		11/13/2020	Goldman Sachs & Co		205,425	165,000	1,637
929160-AZ-2	VULCAN MATLS CO CORPORATE		07/14/2020	ROBERT BAIRD		4,395,960	4,000,000	22,556
92938C-AE-7	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		10/20/2020	BREAN MURRAY CARRET &		12,916,269	12,361,915	26,825
92968*-AC-1	Wd-40 Company Sr. Unsecured		09/30/2020	Direct		21,000,000	21,000,000	0
92976G-AJ-0	WELLS FARGO BANK NA CORPORATE		02/12/2020	Merrill Lynch,Pierce,Fenner &		3,570,264	2,400,000	12,760
93105*-AR-0	Wakefern Food Corporation Sr. Secured		03/04/2020	Direct		1,000,000	1,000,000	0
931142-CH-4	WAL MART STORES INC CORPORATE		12/08/2020	Citigroup Capital Markets Inc		1,287,190	1,000,000	10,608
931142-CH-4	WAL MART STORES INC CORPORATE		03/30/2020	PGIM, Inc.		602,520	500,000	14,361
931142-EE-9	WAL MART STORES INC CORPORATE		12/21/2020	Various		21,947,846	19,156,000	264,202
94974B-GU-8	Wells Fargo & Co NT CORPORATE		06/12/2020	Various		16,260,141	12,885,000	15,301
94989C-AY-7	WELLS FARGO COMMERCIAL MORTGAG CMBS		04/28/2020	Morgan Stanley & Co, Inc		19,586,002	19,137,468	46,110
95000A-AS-6	WELLS FARGO COMMERCIAL MORTGAG CMBS		04/29/2020	WELLS FARGO SEC LLC		15,201,417	15,026,142	27,361
95000G-AX-2	WELLS FARGO COMMERCIAL MORTGAG CMBS		06/30/2020	PGIM, Inc.		3,727,135	3,600,000	0
95000M-BN-0	WELLS FARGO COMMERCIAL MORTGAG CMBS		07/14/2020	PGIM, Inc.		3,732,833	3,550,000	3,875
95000U-2J-1	WELLS FARGO & COMPANY CORP FLOATER		02/04/2020	WELLS FARGO SEC LLC		440,000	440,000	0
95000U-2Q-5	WELLS FARGO & COMPANY CORP FLOATER		04/24/2020	WELLS FARGO SEC LLC		17,494,800	17,585,000	0
95002U-AD-3	WELLS FARGO COMMERCIAL MORTGAG CMBS		12/03/2020	WELLS FARGO SEC LLC		2,019,974	2,000,000	1,508
95002X-BC-8	WELLS FARGO COMMERCIAL MORTGAG CMBS		08/19/2020	WELLS FARGO SEC LLC		9,594,478	9,500,000	12,297
95081Q-AN-4	WESCO DISTRIBUTION INC CORPORATE		11/20/2020	Citigroup Capital Markets Inc		1,563,445	1,436,000	46,042

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95709T-AM-2	Westar Energy Inc CORPORATE		01/09/2020	US Bank NA		1,273,272	1,100,000	5,454
95709T-AP-5	Westar Energy Inc CORPORATE		08/06/2020	PRIAC - CA FI		3,374,406	3,090,000	33,527
960386-AN-0	WABTEC CORP CORPORATE 4.400% 03/15/24		07/01/2020	Jefferies & Co, Inc		1,365,899	1,286,000	17,447
96329*-LH-3	Wheels Sr. Secured 2.550% 04/02/25		04/02/2020	Direct		6,470,000	6,470,000	0
96926G-AC-7	RICE UNIV CORPORATE 3.574% 05/15/45		04/08/2020	Cantor Fitzgerald & Co. Inc.		1,904,017	1,700,000	24,978
96926J-AC-1	WILLIAM CARTER CO (THE) CORPORATE		11/19/2020	Citigroup Capital Markets Inc		2,115,000	2,000,000	21,250
96950F-AK-0	WILLIAMS PRTNRS CORPORATE		06/26/2020	Skandia Sep Acct Core		1,563,304	1,350,000	9,570
970648-AG-6	WILLIS NORTH AMERICA INC CORPORATE		07/31/2020	WELLS FARGO SEC LLC		11,256,085	9,330,000	162,109
970648-AJ-0	WILLIS NORTH AMERICA INC CORPORATE		07/31/2020	WELLS FARGO SEC LLC		9,904,261	8,993,000	102,433
97068L-AA-6	WILLIS-KNIGHTON MEDICAL CENTER CORPORATE		01/09/2020	Various		2,318,275	1,940,000	34,236
976826-BN-6	WISCONSIN PWR & LT CO CORPORATE		04/02/2020	Various		27,058,485	26,505,000	2,423
98389B-AX-8	XCEL ENERGY INC. CORPORATE		02/28/2020	Goldman Sachs & Co		1,377,775	1,250,000	14,097
98419M-AM-2	XYLEM INC/NY CORPORATE		07/16/2020	Various		20,546,545	20,466,000	6,089
98459H-AA-0	YALE-NEW HAVEN HEALTH SERVICES CORPORATE		08/11/2020	Various		10,680,000	10,680,000	0
98459L-AC-7	YALE UNIVERSITY CORPORATE		07/07/2020	Various		23,838,400	23,000,000	46,038
B8A7HF-JB-0	CARMX_AUTO ABS FLOATER		02/03/2020	Credit Suisse First Boston Cor		1,478,094	1,478,094	0
B8A7JL-BW-7	CARMX_AUTO ABS FLOATER		02/11/2020	Credit Suisse First Boston Cor		8,100,000	8,100,000	0
02138Z-AT-0	ALTAGAS LTD DISCOUNT NOTE		06/08/2020	Scotia Capital Inc		89,633	89,633	0
02138Z-AW-3	ALTAGAS LTD CORP FOReign		11/25/2020	Nesbitt Burns		46,110	46,110	0
06368D-JQ-8	BANK OF MONTREAL COR P Foreign		09/09/2020	Nesbitt Burns		129,042	129,042	0
06369Z-CF-9	BANK OF MONTREAL DISCOUNT NOTE		06/10/2020	Nesbitt Burns		186,150	186,150	0
06415E-4E-2	BANK OF NOVA SCOTIA DISCOUNT NOTE		10/07/2020	Scotia Capital Inc		172,416	173,121	0
06415E-UC-7	BANK OF NOVA SCOTIA CORPORATE		06/24/2020	Various		182,035	176,489	2,162
071734-AL-1	BAUSCH HEALTH COMPANIES INC CORP FOREIGN	A	11/18/2020	Barclays Capital Inc		1,400,000	1,400,000	0
071734-AM-9	BAUSCH HEALTH COMPANIES INC CORP FOREIGN	A	11/18/2020	Citigroup Capital Markets Inc		1,175,000	1,175,000	0
07813Z-BZ-6	BELL CANADA LTD DISCOUNT NOTE		07/27/2020	DESJARDINS		69,132	63,578	811
07813Z-CD-4	BELL CANADA LTD CORPORATE		05/11/2020	Merrill Lynch Limited		122,304	126,971	1,108
07813Z-CE-2	BELL CANADA LTD CORP FOREIGN		05/29/2020	Various		143,289	143,172	47
11282Z-AQ-1	BROOKFIELD RENEWABLE PARTNERS CORP Forei		08/11/2020	Wood Gundy Inc		52,592	52,632	0
11291Z-AG-2	BROOKFIELD INFRASTRUCTURE FINA CORP FORE		08/27/2020	RBC Dominion Securities Inc		60,850	60,850	0
13606C-D5-0	CANADIAN IMPERIAL BANK OF COMM CERTIFICA	A	06/22/2020	CIBC World Martkets Corp		50,000,000	50,000,000	0
13606C-EU-4	CANADIAN IMPERIAL BANK OF COMM CERTIFICA	A	08/21/2020	WELLS FARGO SEC LLC		25,001,675	25,000,000	2,225
13606C-KE-3	CANADIAN IMPERIAL BANK OF COMM CERTIFICA	A	12/01/2020	Various		119,000,000	119,000,000	0
13607G-PJ-7	CANADIAN IMPERIAL BANK DISCOUNT NOTE		04/15/2020	Wood Gundy Inc		234,263	234,442	0
13607H-BC-5	CANADIAN IMPERIAL BANK DISCOUNT NOTE		07/14/2020	Wood Gundy Inc		154,160	154,219	0
13608C-KT-8	CANADIAN IMPERIAL BANK OF COMM CERTIFICA	A	07/30/2020	BGC Partners, LP		50,000,000	50,000,000	0
136375-CP-5	CANADIAN NATL RAILWAY NT CORP FOREIGN	A	04/09/2020	Barclays Capital Inc		3,287,879	2,745,000	19,760
13645R-BA-1	Canadian Pacific Railway Co DISCOUNT NOT		03/05/2020	Nesbitt Burns		59,272	59,701	0
13648T-AA-5	CANADIAN PACIFIC RAILWAY COMPA CORP FORE	A	04/14/2020	Barclays Capital Inc		9,870,705	10,007,000	23,364
23384N-BS-5	DAIMLER CANADA FINANCE DISCOUNT NOTE		09/14/2020	Scotia Capital Inc		68,212	68,316	0
26153W-AC-3	DREAM INDUSTRIAL REIT DISCOUNT NOTE		12/15/2020	Scotia Capital Inc		47,116	47,116	0
29260Z-AC-0	ENBRIDGE GAS INC CORP FOREIGN		03/30/2020	RBC Dominion Securities Inc		56,414	56,477	0
29260Z-AD-8	ENBRIDGE GAS INC CORP FOREIGN		03/30/2020	RBC Dominion Securities Inc		56,355	56,477	0
35085Z-BV-7	407 INTL INC DISCOUNT NOTE		03/04/2020	Nesbitt Burns		52,185	52,258	0
387427-AK-3	GRANITE REIT HLDGS LTD PARTNE DISCOUNT N		12/02/2020	Nesbitt Burns		69,544	69,544	0
39138C-AJ-5	GREAT-WEST LIFECO INC CORP FOREIGN		07/13/2020	RBC Dominion Securities Inc		132,003	132,913	38
391906-AH-7	GREATER TORONTO ARPTS AUTH CORP FOREIGN		10/28/2020	RBC Dominion Securities Inc		90,030	90,087	0
438121-AX-3	HONDA CANADA FINANCE CORP FOREIGN		09/10/2020	Wood Gundy Inc		83,564	83,564	0
448055-AS-2	HUSKY ENERGY INC DISCOUNT NOTE		08/05/2020	RBC Dominion Securities Inc		166,064	166,075	0
45075E-AB-0	IA FINANCIAL CORP INC Corporate		02/24/2020	Various		98,118	98,072	2
45868C-B#-5	Interfor Corporation Sr. Secured	A	03/26/2020	Direct		1,000,000	1,000,000	0
45868C-B@-7	Interfor Corporation Sr. Secured	A	03/26/2020	Direct		1,000,000	1,000,000	0
496902-AQ-0	KINROSS GOLD CORP CORP FOREIGN	A	11/10/2020	Jefferies & Co, Inc		12,574,533	10,955,000	132,113
531544-AA-2	LIBERTY UTILITIES CANADA CORPORATE		02/11/2020	National Bank Of Canada		165,557	165,557	0
56501R-AH-9	MANULIFE FINANCIAL CORP CORP FOREIGN		05/07/2020	RBC Dominion Securities Inc		106,952	106,952	0
56501R-AJ-5	MANULIFE FINANCIAL CORP CORP FOREIGN		05/07/2020	RBC Dominion Securities Inc		121,212	121,212	0
575385-AD-1	MASONITE INTERNATIONAL CORP CORP FOREIGN	A	11/18/2020	JP Morgan Securities, Inc		2,130,000	2,000,000	32,549
628957-AG-7	NAV CANADA CORP Foreign		05/22/2020	RBC Dominion Securities Inc		42,759	42,759	0
628957-AH-5	NAV CANADA CORP Foreign		05/22/2020	RBC Dominion Securities Inc		35,633	35,633	0
67077M-AR-9	NUTRIEN LTD CORP FOREIGN	A	11/12/2020	Morgan Stanley & Co, Inc		1,284,306	1,010,000	22,683
67077M-AU-2	NUTRIEN LTD CORP FOREIGN	A	12/09/2020	Various		17,540,064	13,557,000	198,613
67077M-AU-2	NUTRIEN LTD CORP FOREIGN	A	03/30/2020	PGIM, Inc.		3,310,119	3,000,000	75,000
67077M-AV-0	NUTRIEN LTD CORP FOREIGN	A	05/11/2020	CIBC World Martkets Corp		16,984,700	17,000,000	0
67077M-AW-8	NUTRIEN LTD CORP FOREIGN	A	12/10/2020	Morgan Stanley & Co, Inc		5,045,878	4,600,000	11,685
67077M-AX-6	NUTRIEN LTD CORP FOREIGN	A	05/27/2020	Various		11,991,993	11,285,000	14,765

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
70632Z-AR-2	PEMBINA PIPELINE CORP CORP Foreign		05/26/2020	Wood Gundy Inc		58,632	58,679	0
75585R-RM-9	REAL ESTATE ASSET LIQUIDITY TR CORP		02/04/2020	RBC Dominion Securities Inc		29,072	29,073	19
75585R-RN-7	REAL ESTATE ASSET LIQUIDITY TR CORPORATE		02/04/2020	RBC Dominion Securities Inc		30,123	30,124	24
766910-BG-7	RIOCAN REAL ESTATE INVST DISCOUNT NOTE		12/09/2020	Nesbitt Burns		62,483	62,483	0
775109-BK-6	ROGERS COMMUN INC. CORP FOREIGN		03/26/2020	RBC Dominion Securities Inc		99,178	99,665	0
775109-BQ-3	ROGERS COMMUN INC. CORP FRGN FLOATER	A	06/15/2020	Bank Of Montreal-Montreal		10,400,000	10,400,000	0
780086-RA-4	ROYAL BANK OF CANADA DISCOUNT NOTE		03/11/2020	RBC Dominion Securities Inc		29,554	29,094	105
780086-RN-6	ROYAL BANK OF CANADA Corp Foreign		03/11/2020	RBC Dominion Securities Inc		20,863	20,474	130
780086-RQ-9	ROYAL BANK OF CANADA CORP		01/24/2020	RBC Dominion Securities Inc		266,372	266,372	0
780086-RZ-9	ROYAL BANK OF CANADA CORP FOREIGN		04/28/2020	RBC Dominion Securities Inc		228,604	228,604	0
780086-SA-3	ROYAL BANK OF CANADA DISCOUNT NOTE		06/23/2020	RBC Dominion Securities Inc		148,115	148,115	0
780086-SV-7	ROYAL BANK OF CANADA CORP Foreign		10/22/2020	RBC Dominion Securities Inc		91,418	91,418	0
78012U-WY-7	ROYAL BANK OF CANADA (NEW YORK CERTIFICA	A	07/01/2020	RBC Capital Markets		50,000,000	50,000,000	0
78012U-ZC-2	ROYAL BANK OF CANADA (NEW YORK CERTIFICA	A	11/16/2020	RBC Capital Markets		75,000,000	75,000,000	0
80310Z-AG-4	SAPUTO INC DISCOUNT NOTE		06/09/2020	Scotia Capital Inc		119,181	119,181	0
82028K-BB-6	SHAW COMMUNICATIONS INC CORP FOREIGN		04/20/2020	Wood Gundy Inc		56,814	56,919	0
86612Q-AB-4	SUMMIT INDUSTRIAL INCOME DISCOUNT NOTE		12/08/2020	Nesbitt Burns		54,697	54,724	0
86682Z-AM-8	SUN LIFE FINANCIAL INC CORP Foreign		05/06/2020	TD SECURITIES INC		99,014	99,052	0
86682Z-AN-6	SUN LIFE FINANCIAL INC CORP Foreign		09/29/2020	Scotia Capital Inc		104,331	104,415	0
86721Z-AQ-2	SUNCOR ENERGY INC CORP FOREIGN		04/07/2020	RBC Dominion Securities Inc		142,297	142,730	0
87971M-BQ-5	TELUS CORP Corp Foreign		05/21/2020	Nesbitt Burns		64,366	64,544	0
884903-BW-4	Thomson Reuters Corp CORP Foreign		05/11/2020	Nesbitt Burns		171,196	171,196	0
89114N-MD-4	TORONTO-DOMINION BANK (NEW YOR CERTIFICA	A	06/19/2020	Toronto Dominion Securities		50,000,000	50,000,000	0
89117F-VY-2	TORONTO-DOMINION BANK/THE CORPORATE		03/10/2020	Nesbitt Burns		203,311	203,311	0
89117F-WS-4	TORONTO-DOMINION BANK/THE		04/13/2020	RBC Dominion Securities Inc		229,029	229,029	0
918423-AY-0	VW CREDIT CANADA INC DISCOUNT NOTE		09/16/2020	RBC Dominion Securities Inc		68,175	68,319	0
94106B-AB-7	WASTE CONNECTIONS INC CORP FOREIGN	A	03/04/2020	JP Morgan Securities, Inc		1,477,875	1,500,000	0
C4861*-AT-4	Irving Oil Limited/Highlands Sr. Unsecur	A	03/20/2020	Direct		35,725,000	35,725,000	0
C4861*-AU-1	Irving Oil Limited/Highlands Sr. Unsecur	A	03/20/2020	Various		19,655,000	19,655,000	0
C6574#-AF-3	North West Company, Inc. Sr. Secured	A	06/16/2020	Direct		17,100,000	17,100,000	0
C8894#-AQ-8	Tolko Industries Ltd. Sr. Secured	A	02/21/2020	Direct		13,662,454	13,662,454	0
C8894#-AR-6	Tolko Industries Ltd. Sr. Secured	A	08/27/2020	Direct		12,150,000	12,150,000	0
001199-AA-6	AGL CLO CLO 2.428% 04/20/28	D	04/14/2020	Barclays Capital Inc		30,838,500	31,150,000	0
00119T-AA-2	AGL CLO CLO 2.349% 07/20/30	D	05/27/2020	Mizuho Securities USA, Inc.		17,000,000	17,000,000	0
00140A-AA-6	AIG CLO CLO 1.575% 10/25/32	D	03/02/2020	JP Morgan Securities, Inc		249,950	250,000	2,512
00140W-AA-8	AIG CLO CLO 2.287% 05/22/29	C	05/08/2020	NATIXIS S.A.		39,401,250	39,500,000	0
00185A-AG-9	AON PLC CORP FOREIGN 4.600% 06/14/44	D	11/12/2020	WELLS FARGO SEC LLC		5,935,073	4,529,000	87,963
00185A-AH-7	AON PLC CORP FOREIGN 4.750% 05/15/45	D	10/02/2020	Various		7,886,130	6,000,000	96,583
03328T-BA-2	ANCHORAGE CLO CLO 1.312% 01/28/31	D	09/03/2020	Various		26,930,000	27,000,000	15,595
033291-AA-3	ANCHORAGE CLO CLO 1.707% 04/15/32	D	03/04/2020	Goldman Sachs & Co		22,061,000	22,000,000	96,470
03835J-BA-0	APRES STATIC CLO CLO 1.307% 10/15/28	D	10/06/2020	Citigroup Capital Markets Inc		75,000,000	75,000,000	0
03836T-AA-8	APRES STAIC CLO 1 LTD APRES_20 CLO	D	04/30/2020	Goldman Sachs & Co		22,662,623	22,662,623	0
04941M-AK-1	ATLAS SENIOR LOAN FUND LTD CLO CLO	D	03/31/2020	Citigroup Capital Markets Inc		13,972,309	14,785,512	98,119
04965C-AJ-7	CSAM CLO 1.046% 04/22/27	D	09/24/2020	JP Morgan Securities, Inc		14,220,847	14,328,309	29,440
05364C-AW-2	Avery Point CLO Ltd CLO	D	09/18/2020	SG Americas securities LLC		13,486,500	13,500,000	36,613
05523R-AD-9	BAE Systems plc CORP FOREIGN	D	04/07/2020	Deutsche Bank Securities Inc		397,184	400,000	0
05523R-AE-7	BAE Systems plc CORP FOREIGN	D	09/08/2020	Barclays Capital Inc		2,320,546	2,355,000	0
05530Q-AN-0	BAT INTL FIN PLC CORP FOREIGN	D	09/25/2020	Various		5,055,980	5,050,000	556
055451-AR-9	BHP BILLITON FIN USA LTD CORP FOREIGN	D	07/27/2020	Jefferies & Co, Inc		2,614,680	2,000,000	35,521
05581K-AB-7	BNP PARIBAS SA CORP FOREIGN	D	03/02/2020	CREDIT AGRICOLE SECURITIES USA		3,569,699	3,331,000	18,987
05583J-AA-0	BPCE SA CORP FOREIGN 3.000% 05/22/22	D	01/21/2020	Merrill Lynch,Pierce,Fenner &		9,188,100	9,000,000	45,750
05633W-AB-9	BAC San Jose DPR Funding Senior Secured	D	03/02/2020	PGIM, Inc.		3,965,067	3,924,000	8,339
05683E-AA-0	BAIN CLO CLO 2.068% 07/19/31	D	05/29/2020	Credit Suisse First Boston Cor		28,500,000	28,500,000	0
05875D-AA-0	BALLYROCK CLO CLO 1.529% 10/20/31	D	10/05/2020	Barclays Capital Inc		24,000,000	24,000,000	0
05875J-AA-7	BALLYROCK CLO CLO 1.597% 07/15/32	D	07/23/2020	WELLS FARGO SEC LLC		980,200	1,000,000	545
06738E-AN-5	BARCLAYS BANK PLC CORP FOREIGN	D	08/27/2020	Morgan Stanley & Co, Inc		16,752,445	14,726,000	87,691
06738E-AV-7	BARCLAYS BANK PLC CORP FOREIGN	D	05/29/2020	Various		16,044,852	12,855,000	245,961
06739G-CR-8	BARCLAYS BK PLC CORP FOREIGN	D	12/08/2020	Barclays Capital Inc		107,816,996	107,275,000	44,638
07131A-AA-2	Battalion CLO LTD CLO 1.568% 01/17/33	D	05/01/2020	Various		21,055,938	21,500,000	71,735
07132A-CC-5	BATTALION CLO LTD CLO 1.288% 07/18/30	D	02/06/2020	Merrill Lynch,Pierce,Fenner &		11,500,000	11,500,000	0
07133R-AA-3	BATTALION CLO LTD CLO 1.292% 05/17/31	D	03/31/2020	Morgan Stanley & Co, Inc		4,630,000	5,000,000	16,877
08186R-AA-7	BENEFIT STR PARTNERS CLO CLO	D	07/15/2020	JP Morgan Securities, Inc		2,000,000	2,000,000	0
09659W-2A-1	BNP PARIBAS SA CORP FOREIGN	D	02/11/2020	Various		9,505,267	9,300,000	54,272
09659W-2L-7	BNP PARIBAS SA CORP FRGN FLOATER	D	06/09/2020	BPN Paribas Securities		20,306,400	20,000,000	2,466
09659W-2M-5	BNP PARIBAS SA CORP FRGN FLOATER	D	11/25/2020	BPN Paribas Securities		20,099,850	20,035,000	15,867

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102137-A*-7	Vistry Group Plc Senior Unsecured Note	B	01/03/2020	Taxable Exchange		70,452,226	70,494,908	1,081,137
11124T-AA-2	Broad River BSL Funding CLO Lt CLO	D	05/21/2020	Citigroup Capital Markets Inc		15,000,000	15,000,000	0
12482X-AA-7	CBAM CLO CLO 1.578% 10/20/32	D	06/23/2020	WELLS FARGO SEC LLC		29,397,000	30,000,000	137,239
12550L-AS-1	CIFC CLO CLO 1.247% 04/15/30	D	02/14/2020	Merrill Lynch,Pierce,Fenner &		25,000,000	25,000,000	0
12551A-AL-9	CIFC CLO CLO 1.219% 04/23/29	D	01/10/2020	Citigroup Capital Markets Inc		75,000,000	75,000,000	0
13876L-AA-5	CANYON CLO CLO 2.157% 07/15/28	D	04/17/2020	Merrill Lynch,Pierce,Fenner &		49,816,184	50,319,378	0
14311U-AJ-7	CARLYLE CLO CLO 1.238% 10/20/29	D	02/07/2020	Mizuho Securities USA, Inc.		19,882,522	19,882,522	0
14314B-AJ-6	CARLYLE CLO CLO 1.448% 04/20/31	D	03/02/2020	Morgan Stanley & Co, Inc		990,779	994,259	3,621
000000-00-0	Capstone Finance Limited Sr. Secured	B	10/14/2020	Direct		9,477,350	9,477,350	0
21684L-A5-1	COOPERATIEVE RABOBANK UA (NEW CERTIFICAT	D	10/19/2020	Rabobank International N.Y.		75,000,000	75,000,000	0
22532X-PF-9	CREDIT AGRICOLE CORPORATE AND CERTIFICAT	D	02/18/2020	Merrill Lynch,Pierce,Fenner &		46,500,000	46,500,000	0
22532X-PN-2	CREDIT AGRICOLE CORPORATE AND CERTIFICAT	D	07/07/2020	BONY Capital Markets		50,000,000	50,000,000	0
22535W-AA-5	CREDIT AGRICOLE SA (LONDON BRA CORP FORE	D	03/02/2020	Various		10,362,734	10,075,000	30,703
22535W-AD-9	CREDIT AGRICOLE SA (LONDON BRA CORP FORE	D	03/05/2020	Daiwa Securities Co. Ltd Tokyo		3,210,690	3,000,000	41,979
225401-AC-2	CREDIT SUISSE AG CORP FOREIGN	D	08/27/2020	Various		14,893,787	13,100,000	56,189
22546Q-AP-2	CREDIT SUISSE NEW YORK NY CORP FOREIGN	D	07/29/2020	BPN Paribas Securities		4,726,850	4,250,000	60,769
22549L-F5-9	CREDIT SUISSE AG (NEW YORK BRA CERTIFICA	D	02/13/2020	Merrill Lynch,Pierce,Fenner &		50,000,000	50,000,000	0
22550U-AA-9	CREDIT SUISSE AG (NEW YORK BRA CORP FRGN	D	01/30/2020	Credit Suisse First Boston Cor		114,750,000	114,750,000	0
243435-A*-5	Dechra Pharmaceuticals plc Sr. Unsecured	B	01/22/2020	Direct		7,755,529	7,755,529	0
290015-AJ-5	ELMWOOD CLO CLO 1.668% 10/20/33	D	10/15/2020	Citigroup Capital Markets Inc		13,000,000	13,000,000	0
29278G-AA-6	ENEL FINANCE INTERNATIONAL NV CORP FOREI	D	11/06/2020	Various		4,488,620	4,000,000	51,656
29278G-AF-5	ENEL FINANCE INTERNATIONAL NV CORP FOREI	D	11/06/2020	Various		9,047,790	8,100,000	9,761
30216J-AC-9	EXPORT-IMPORT BANK OF INDIA GOVT FOREIGN	D	12/11/2020	Barclays Bank PLC-Lond Brk/Dlr		3,337,500	3,000,000	43,271
377373-AH-8	GlaxoSmithKline Capital PLC CORP FOREIGN	D	07/29/2020	Various		18,482,017	15,792,000	86,955
38172W-AA-9	Golub Capital Partners CLO CLO	D	09/24/2020	JP Morgan Securities, Inc		13,000,000	13,000,000	0
398079-AL-7	GREYWOLF CLO CLO 1.467% 10/15/29	D	08/26/2020	WELLS FARGO SEC LLC		49,750,000	50,000,000	91,972
39809C-AN-4	GREYWOLF CLO CLO 1.506% 04/15/33	D	06/19/2020	WELLS FARGO SEC LLC		16,071,000	16,500,000	67,848
423012-AG-8	Heineken N.V. CORP FOREIGN	D	03/30/2020	PGIM, Inc.		3,928,628	3,800,000	459
449255-AC-2	ICG US CLO LTD CLO 1.489% 10/23/29	D	11/12/2020	Barclays Capital Inc		52,591,750	52,750,000	52,368
44929F-BA-9	ICG US CLO LTD CLO 1.245% 04/25/31	D	06/17/2020	WELLS FARGO SEC LLC		16,769,418	17,307,687	51,506
44931A-AJ-8	ICG US CLO LTD CLO 1.358% 10/19/28	D	06/12/2020	Morgan Stanley & Co, Inc		4,826,500	4,900,000	17,652
44933W-AA-7	ICG CLO CLO 1.600% 01/16/33	D	01/22/2020	Citigroup Capital Markets Inc		7,000,000	7,000,000	0
47015P-AD-0	Jamaica Diversified Rights Co Sr. Secure	D	09/30/2020	Direct		13,700,000	13,700,000	0
48250E-AA-3	KKR CLO CLO 1.736% 10/17/31	D	09/08/2020	Credit Suisse First Boston Cor		450,000	450,000	0
48251J-AC-7	KKR FINANCIAL CLO LTD KKR_18 CLO	D	04/06/2020	Morgan Stanley & Co, Inc		3,794,000	4,000,000	26,837
48274W-AK-3	KVK CLO LTD CLO 1.307% 01/15/29	D	12/15/2020	Credit Suisse First Boston Cor		180,000,000	180,000,000	0
532522-AA-7	LIMA METRO LINE 2 FINANCE LTD CORP SINKI	D	03/30/2020	PGIM, Inc.		2,484,196	2,414,437	33,492
55819Q-AY-3	Madison Park Funding Ltd CLO	D	02/27/2020	Mitsubishi UFJ SEC (USA) Inc		85,000,000	85,000,000	0
55821T-AA-5	Madison Park Funding Ltd CLO	D	03/05/2020	Merrill Lynch,Pierce,Fenner &		11,393,510	11,520,000	44,604
56165E-AA-0	SILVERMINE CLO 1.477% 10/15/28	D	05/01/2020	Morgan Stanley & Co, Inc		6,671,900	6,850,000	9,357
56579U-AA-4	MARATHON ASSET MANAGEMENT LEGA CLO	D	10/16/2020	JP Morgan Securities, Inc		38,000,000	38,000,000	0
58507L-AW-9	MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREI	B	10/27/2020	Various		76,068,835	74,371,245	28,522
59801M-AA-6	MIDOCEAN CREDIT CLO I MID CLO	D	05/29/2020	Morgan Stanley & Co, Inc		14,467,500	15,000,000	8,269
59801T-AL-7	MIDOCEAN CLO CLO 1.338% 07/19/28	D	03/31/2020	ROBERT BAIRD		2,069,306	2,166,813	12,737
59802M-AA-5	MIDOCEAN CREDIT CLO I MID CLO	D	04/06/2020	JP Morgan Securities, Inc		3,716,000	4,000,000	25,732
59802U-AU-3	MIDOCEAN CREDIT CLO I MID CLO	D	09/29/2020	Morgan Stanley & Co, Inc		7,805,800	7,927,889	22,061
606822-BD-5	MITSUBISHI UFJ FINANCIAL GROUP CORP FORE	D	03/12/2020	Mizuho Securities USA, Inc.		10,462,966	10,256,000	8,736
606822-BS-2	MITSUBISHI UFJ FINANCIAL GROUP CORP FORE	D	07/13/2020	Morgan Stanley & Co, Inc		9,000,000	9,000,000	0
60687Y-AS-8	MIZUHO FINANCIAL GROUP INC CORP FRGN FLO	D	03/02/2020	SMBC NIKKO SECURITIES		1,658,990	1,545,000	29,119
60920L-AC-8	MONDELEZ INTERNATIONAL HOLDING CORP FORE	D	09/29/2020	Goldman Sachs & Co		3,758,715	3,700,000	31,450
636012-B*-6	National Express Group Plc Senior Unsecu	B	05/07/2020	Direct		59,111,897	59,111,897	0
64129U-BS-3	NEUBERGER CLO CLO 1.246% 04/22/29	D	02/11/2020	JP Morgan Securities, Inc		37,350,000	37,350,000	0
65558T-R2-3	NORDEA BANK ABP (NEW YORK BRAN CERTIFICA	D	10/19/2020	Merrill Lynch,Pierce,Fenner &		50,000,000	50,000,000	0
65558T-UM-5	NORDEA BANK ABP (NEW YORK BRAN CERTIFICA	D	02/12/2020	UBS International		100,000,000	100,000,000	0
65558T-YS-8	NORDEA BANK ABP (NEW YORK BRAN CERTIFICA	D	05/19/2020	Academy Securities Inc		25,000,000	25,000,000	0
66858H-AA-4	NORTHWOODS CAP 22 LTD CLO	D	07/24/2020	Barclays Capital Inc		1,000,000	1,000,000	0
67108L-AW-3	OCH ZIFF LOAN MGMT FUNDING LTD CLO	D	06/24/2020	Various		69,731,301	72,166,107	269,823
67514U-AA-9	Ocean Trails CLO CLO 2.225% 07/15/29	D	06/26/2020	Barclays Capital Inc		69,750,000	69,750,000	0
67515W-AA-4	OCEAN TRAILS CLO CLO 1.618% 04/17/30	D	09/28/2020	Mitsubishi UFJ SEC (USA) Inc		2,735,625	2,750,000	9,584
69356A-AA-0	PPM CLO CLO 1.617% 10/18/31	D	10/09/2020	Credit Suisse First Boston Cor		14,990,250	15,000,000	0
69370P-AE-1	PERTAMINA PERSERO PT GOVT FOREIGN	D	12/14/2020	Merrill Lynch,Pierce,Fenner &		1,109,438	970,000	17,223
69689A-BC-3	PALLMER SQUARE CLO CLO	D	12/21/2020	JP Morgan Securities, Inc		60,000,000	60,000,000	0
69689L-AA-4	PALLMER SQUARE CLO 1.074% 08/20/27	D	03/11/2020	Morgan Stanley & Co, Inc		3,489,096	3,535,051	5,497
69689P-AA-5	PALMER SQUARE CLO CLO 1.188% 04/20/27	D	03/11/2020	Morgan Stanley & Co, Inc		9,913,618	10,007,438	40,317
69701E-AA-4	PALMER SQUARE CLO CLO 1.024% 02/20/28	D	01/10/2020	Citigroup Capital Markets Inc		21,997,116	21,997,116	0

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
70016R-AA-3	PARK AVENUE INSTITUTIONAL ADVI CLO	D	03/17/2020	JP Morgan Securities, Inc		3,963,125	4,250,000	21,220
70018A-AA-8	PARK AVE INSTL ADVISERS CLO CLO	D	07/10/2020	WELLS FARGO SEC LLC		6,870,500	7,000,000	45,830
72132W-AA-7	PARTNERS GROUP CLO 1.607% 07/15/32	D	06/23/2020	Merrill Lynch,Pierce,Fenner &		30,426,500	31,000,000	158,281
74982L-AY-6	Race Point CLO Ltd CLO	D	02/06/2020	Citigroup Capital Markets Inc		39,493,091	39,493,091	0
75885W-AS-0	Regatta II Funding LP CLO	D	06/16/2020	WELLS FARGO SEC LLC		2,376,000	2,400,000	10,534
767201-AD-8	RIO TINTO FINANCE LTD BD CORP FOREIGN	D	07/17/2020	Morgan Stanley & Co, Inc		2,876,692	2,010,000	2,387
77341E-AA-3	ROCKFORD TOWER CLO CLO	D	12/04/2020	JP Morgan Securities, Inc		45,500,000	45,500,000	0
80283L-AY-9	SANTANDER UK PLC - (LT) GTD CORP FOREIGN	D	01/06/2020	Citigroup Capital Markets Inc		3,297,987	3,300,000	0
81013T-AC-5	SCOTTISH POWER LTD CORP FOREIGN	D	11/10/2020	Seaport Group		3,565,590	3,000,000	28,082
81883E-AE-1	SHACKLETON I CLO LTD CLO	D	02/20/2020	Merrill Lynch,Pierce,Fenner &		45,000,000	45,000,000	0
82620K-AK-9	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	04/15/2020	WELLS FARGO SEC LLC		4,176,137	4,100,000	7,289
82811R-AA-5	SILVER ROCK CLO CLO 1.847% 10/20/31	D	10/13/2020	Citigroup Capital Markets Inc		5,250,000	5,250,000	0
83012D-AA-1	SIXTH STR CLO CLO 1.513% 10/20/32	D	10/05/2020	JP Morgan Securities, Inc		24,000,000	24,000,000	0
83051G-AH-1	SKANDINAVISKA ENSKILDA CORP FRGN FLOATER	D	05/15/2020	RBC Capital Markets		25,068,325	25,000,000	566
830867-AA-5	DELTA AIR LINES INC / SKYMILES CORP SINK	C	09/24/2020	Various		1,712,000	1,705,000	250
83368Y-FE-2	SOCIETE GENERALE SA COMMERCIAL PAPER	D	05/13/2020	Merrill Lynch,Pierce,Fenner &		48,000,000	48,000,000	0
83368Y-FS-1	SOCIETE GENERALE SA COMMERCIAL PAPER	D	12/09/2020	Merrill Lynch,Pierce,Fenner &		100,000,000	100,000,000	0
86562M-AM-2	SUMITOMO MITSUI FIN GRP INC CORP FOREIGN	D	01/17/2020	Various		5,083,220	5,000,000	4,348
86562M-BM-1	SUMITOMO MITSUI FIN GRP INC CORP FOREIGN	D	08/03/2020	Mizuho Securities USA, Inc.		3,205,230	3,000,000	4,269
86562M-CA-6	SUMITOMO MITSUI FIN GRP INC CORP FOREIGN	D	07/10/2020	Various		5,436,460	5,425,000	369
86959R-FJ-4	SVENSKA HANDELSBANKEN AB (NEW CERTIFICAT	D	02/13/2020	Merrill Lynch,Pierce,Fenner &		100,000,000	100,000,000	0
87020P-AK-3	SWEDBANK AB CORP FOREIGN	D	05/26/2020	Merrill Lynch,Pierce,Fenner &		9,803,516	9,815,000	0
87124V-E@-4	Sydney Airport Finance Co Pty Sr. Secure	B	06/16/2020	Direct		22,351,022	22,351,022	0
87190C-AL-4	TCW CLO CLO 1.268% 10/20/31	D	10/26/2020	Jefferies & Co, Inc		27,750,000	27,750,000	0
87248V-AC-4	TPG CLO 1.045% 04/26/28	D	01/13/2020	Morgan Stanley & Co, Inc		17,987,243	17,987,243	109,165
87249A-AA-3	TPG CLO 1.358% 01/20/31	D	09/29/2020	JP Morgan Securities, Inc		15,585,135	15,695,000	44,930
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD CORP FOREIG	D	04/08/2020	Deutsche Bank Securities Inc		9,908,801	8,615,000	163,924
88322Y-AB-7	THAIOIL TREASURY CENTER CO LTD CORP FORE	D	11/16/2020	HSBC Securities (USA) Inc		2,097,612	1,800,000	28,031
88322Y-AD-3	THAIOIL TREASURY CENTER CO LTD CORP FORE	D	12/15/2020	Various		3,748,393	2,950,000	41,395
88322Y-AE-1	THAIOIL TREASURY CENTER CO LTD CORP FORE	D	11/17/2020	JEFFERIES INTERNATIONAL LTD		923,875	950,000	2,956
88322Y-AL-5	THAIOIL TREASURY CENTER CO LTD CORP FORE	D	12/17/2020	JP Morgan		2,668,895	2,650,000	828
902613-AC-2	UBS GROUP AG CORP FRGN FLOATER	D	08/18/2020	Various		28,881,169	28,562,000	21,644
902674-YA-2	UBS AG (LONDON BRANCH) CORP FOREIGN	D	04/14/2020	UBS International		37,450,875	37,500,000	0
90351D-AB-3	UBS GROUP FDG JERSEY LTD CORP FOREIGN	D	11/16/2020	Various		26,919,465	23,500,000	263,427
90351D-AD-9	UBS GROUP FDG JERSEY LTD CORP FOREIGN	D	02/13/2020	UBS International		25,360,000	25,000,000	256,250
90352J-AC-7	UBS GROUP FUNDING SWITZERLAND CORP FOREI	D	12/07/2020	Various		16,720,189	14,350,000	205,940
92912V-AY-1	VOYA CLO CLO 1.238% 04/17/30	D	09/23/2020	Various		62,774,037	62,903,561	267,496
949496-BA-0	WELLFLEET CLO LTD CLO 1.498% 07/20/29	D	09/18/2020	Morgan Stanley & Co, Inc		7,375,025	7,394,251	20,398
94949G-AA-9	WELLFLEET CLO CLO 1.547% 04/15/33	D	02/13/2020	Morgan Stanley & Co, Inc		14,500,000	14,500,000	0
94951M-AJ-2	WELLFLEET CLO LTD CLO 1.278% 10/20/29	D	03/31/2020	Various		92,016,250	92,500,000	11,081
95753T-AE-5	Westcott Park Clo Ltd CLO	D	09/29/2020	Morgan Stanley & Co, Inc		5,281,450	5,300,000	15,925
984851-AF-2	YARA INTERNATIONAL ASA CORP FOREIGN	D	12/29/2020	Various		9,104,665	7,725,000	113,977
986252-AQ-7	YORK CLO CLO 1.308% 04/20/32	D	02/21/2020	Goldman Sachs & Co		3,250,000	3,250,000	0
98625T-AJ-4	YORK CLO 1.366% 01/22/31	D	03/17/2020	Morgan Stanley & Co, Inc		22,692,000	24,000,000	112,181
B1401#-AE-7	Brussels Airport Company NV/SA Senior Se	B	02/20/2020	Direct		38,280,028	38,280,028	0
000000-00-0	Brussels Airport Company NV/SA Sr. Secur	B	12/08/2020	Direct		12,111,243	12,111,243	0
000000-00-0	Brussels Airport Company NV/SA Sr. Secur	B	12/08/2020	Direct		12,159,693	12,159,693	0
000000-00-0	Brussels Airport Company NV/SA Sr. Secur	B	12/08/2020	Direct		12,133,696	12,133,696	0
D2773#-AA-1	Gelsenkirchen Senior Note	D	07/01/2020	Interest Capitalization		368,595	368,595	0
D2773#-AB-9	Gelsenkirchen Senior Note	D	07/01/2020	Interest Capitalization		542,617	542,617	0
D2773#-AC-7	Gelsenkirchen Senior Note	D	07/01/2020	Interest Capitalization		660,682	660,682	0
D2773#-AD-5	Gelsenkirchen Senior Note	D	07/01/2020	Interest Capitalization		502,200	502,200	0
D2773#-AE-3	Gelsenkirchen Senior Note	D	07/01/2020	Interest Capitalization		295,179	295,179	0
D7001*-AA-8	Peri GmbH Sr. Unsecured	B	01/30/2020	Direct		34,456,500	34,456,500	0
000000-00-0	VTG FINANCE S.A. Sr. Secured	B	10/29/2020	Direct		29,896,065	29,896,065	0
000000-00-0	VTG FINANCE S.A. Sr. Secured	B	10/29/2020	Direct		13,362,731	13,362,731	0
000000-00-0	VTG FINANCE S.A. Sr. Secured	B	10/28/2020	Direct		93,062,636	93,062,636	0
000000-00-0	VTG FINANCE S.A. Sr. Secured	B	10/29/2020	Direct		6,792,653	6,792,653	0
E8000@-AA-4	Mecalux Sr. Unsecured 2.600% 07/14/32	B	07/14/2020	Direct		24,838,000	24,838,000	0
E8203#-AA-7	Primafrio, S.L. Sr. Unsecured	B	12/11/2020	Direct		1,000,472	1,000,472	0
E8203#-AB-5	Primafrio, S.L. Sr. Unsecured	B	12/11/2020	Direct		27,227,566	27,227,566	0
F1031*-AA-3	Bel SA Sr. Unsecured 3.000% 11/30/35	D	11/30/2020	Various		148,200,000	148,200,000	0
F9731#-AH-0	Vicat SA Sr. Unsecured	B	11/30/2020	Direct		85,310,115	85,310,115	0
G0805#-AD-8	Aggreko Plc Senior Note	D	03/02/2020	PGIM, Inc.		7,864,476	7,450,000	44,979
G1093*-AB-5	BIIF BidCo Limited Sr. Secured	B	02/26/2020	Direct		31,679,474	31,679,474	0

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
G1128*-AE-8	Birmingham Airport Finance PLC Sr. Unsec	B	01/23/2020	Direct		36,360,819	36,360,819	0
G3663#-AD-3	Forth Ports Finance Plc Senior Secured N	B	07/17/2020	Direct		1,398,576	1,398,576	0
G3663#-AF-8	Forth Ports Finance Plc Senior Secured N	B	07/17/2020	Direct		11,100,329	11,100,329	0
G3663#-AH-4	Forth Ports Finance Plc Senior Secured N	B	07/17/2020	Direct		6,623,965	6,623,965	0
000000-00-0	Glanbia Financial Services Sr. Unsecured	D	12/15/2020	Various		68,100,000	68,100,000	0
G3946K-AA-7	GOHL CAPITAL LTD CORP FOREIGN	D	11/13/2020	Goldman Sachs International		718,620	696,000	9,285
G4936@-AB-8	IPUT Property Fund Sr. Secured	B	05/19/2020	Direct		10,811,000	10,811,000	0
G4940@-AA-4	Irish Residential Prop REITplc Sr. Secur	B	03/10/2020	Direct		5,776,028	5,776,028	0
G5264#-AN-9	Kingspan Securities Limited Sr. Unsecure	B	12/11/2020	Direct		13,877,617	13,877,617	0
G6135#-AC-8	Milson Bidco Limited Sub Note - PIK Note	B	11/22/2020	Direct		3	1,184,158	0
000000-00-0	SEGRO plc Sr. Unsecured	B	10/23/2020	Direct		12,430,654	12,430,654	0
G8038#-AH-1	Serco Group, plc Senior Note	D	02/05/2020	Direct		1,634,168	1,615,908	24,367
G8228*-AR-3	Smith & Nephew plc Sr. Unsecured	C	06/17/2020	Various		103,585,000	103,585,000	0
G8249*-AA-5	Society of Lloyd Sr. Unsecured	B	01/21/2020	Direct		4,099,173	4,099,173	0
G8249*-AC-1	Society of Lloyd Sr. Unsecured	B	01/21/2020	Direct		24,236,860	24,236,860	0
G8249*-AD-9	Society of Lloyd Sr. Unsecured	B	01/21/2020	Direct		28,681,376	28,681,376	0
G8356*-AB-2	Spirax-Sarco Engineering Plc Sr. Unsecur		05/07/2020	Direct		62,779,968	62,779,968	0
G8879#-AB-6	TimeC 1534 Limited Subordinated Note	B	12/30/2020	Interest Capitalization		991,886	991,886	0
G9161#-AC-9	UDG Healthcare FIN LTD Sr. Unsecured	D	08/27/2020	Direct		1,900,000	1,900,000	0
G9311*-AA-6	VP plc Sr. Secured 2.800% 01/15/27	B	01/15/2020	Direct		13,705,520	13,705,520	0
G9338#-AJ-2	Vesuvius Holdings Limited Sr. Unsecured	B	06/30/2020	Direct		6,377,438	6,377,438	0
L3551#-AH-3	Ferrero International S.A. Sr. Unsecured	D	07/23/2020	Various		100,000,000	100,000,000	0
P3102#-AA-8	Controladora Dolphin Sr. Sec. PIK NOTE T	D	04/08/2020	Direct		0	573,750	0
P3922#-AA-6	Ferreycorp S A A/ Ferreyros S Sr. Unsecu	D	07/23/2020	Direct		42,520,000	42,520,000	0
000000-00-0	Australian Lab Service Pty Ltd Sr. Unsec	B	11/25/2020	Direct		5,839,824	5,839,824	0
000000-00-0	DBCT Finance Pty Ltd Sr. Secured	B	12/02/2020	Direct		14,570,015	14,570,015	0
Q3915*-AF-7	Fletcher Building Holdings Ltd Sr. Unsec	B	10/14/2020	Direct		6,704,836	6,609,331	52,419
Q3973@-AA-5	G.U.D. Holdings Limited Sr. Unsecured	B	01/23/2020	Direct		12,419,714	12,419,714	0
Q7160#-AN-9	Orica Finance Ltd Sr. Unsecured	D	06/24/2020	Direct		18,000,000	18,000,000	0
Q7719#-AB-1	The Power Company Limited Sr. Unsecured	D	02/04/2020	Direct		12,500,000	12,500,000	0
R6237@-AA-9	Norspan LNG VI AS Sr. Secured	D	10/21/2020	Direct		17,450,000	17,450,000	0
000000-00-0	Sol SpA Sr. Unsecured 1.500% 11/26/40	B	11/25/2020	Direct		53,446,410	53,446,410	0
000000-00-0	Stevanato Group SpA Sr. Unsecured	B	04/16/2020	Direct		55,460,000	55,460,000	0
V3430#-AA-4	Off-Grid Energy Access Fund Senior Secur	D	09/04/2020	Direct		2,000,000	2,000,000	0
Y7082R-GP-8	Power Finance Corp L GOVT FOREIGN	D	12/11/2020	Jefferies & Co, Inc		5,247,180	4,943,000	4,515
2332K4-JY-1	DNB BANK ASA COMMERCIAL PAPER		01/01/2020	PGIM, Inc.		19,500,000	0	0
B8A71N-ZL-0	CARMX_AUTO ABS FLOATER		01/01/2020	PGIM, Inc.		6,750,000	0	0
B8A72J-DU-2	CARMX_AUTO ABS FLOATER		01/01/2020	PGIM, Inc.		8,100,000	0	0
B8A75R-VA-5	CARMX_AUTO ABS FLOATER		01/01/2020	PGIM, Inc.		10,125,000	0	0
B8A76G-SA-2	CARMX_AUTO ABS FLOATER		01/01/2020	PGIM, Inc.		6,075,000	0	0
B8A77M-4Q-9	CARMX_AUTO ABS FLOATER		01/01/2020	PGIM, Inc.		19,575,000	0	0
B8A782-PR-7	CARMX_AUTO ABS FLOATER		01/01/2020	PGIM, Inc.		10,125,000	0	0
B8A794-GL-5	CARMX_AUTO ABS FLOATER		01/01/2020	PGIM, Inc.		10,125,000	0	0
B8A79L-EN-5	CARMX_AUTO ABS FLOATER		01/01/2020	PGIM, Inc.		9,450,000	0	0
B8A7AD-T0-5	CARMX_AUTO ABS FLOATER		01/01/2020	PGIM, Inc.		12,150,000	0	0
B8A7AX-ES-6	CARMX_AUTO ABS FLOATER		01/01/2020	PGIM, Inc.		9,450,000	0	0
B8A7C5-WG-1	CARMX_AUTO ABS FLOATER		01/01/2020	PGIM, Inc.		26,325,000	0	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						15,701,799,488	14,745,080,896	37,610,443
06369Z-CE-2	BANK OF MONTREAL DISCOUNT NOTE		06/02/2020	Scotia Capital Inc		90,794	88,971	555
78008G-SH-8	ROYAL BANK OF CANADA CORP FOREIGN		07/21/2020	RBC Dominion Securities Inc		52,060	52,060	0
654579-AE-1	NIPPON LIFE INS CORP FRGN FLOATER	D	03/30/2020	PGIM, Inc.		8,160,000	8,000,000	74,156
4899999. Subtotal - Bonds - Hybrid Securities						8,302,854	8,141,031	74,711
00227@-AA-3	ASC Leasing VI Inc Senior Secured Term L		04/09/2020	Direct		22,147,883	22,147,883	0
00456*-AA-7	Accelerate Resources Oprt. LLC Sr. Secur		02/24/2020	Direct		21,290,000	21,290,000	0
00456*-AA-7	Accelerate Resources Oprt. LLC Sr. Secur		06/29/2020	Interest Capitalization		53,225	53,225	0
000000-00-0	ADB Companies, LLC Sr. Secured		12/22/2020	Direct		24,584,366	24,584,366	0
02139*-AB-6	Altamira Technologies Corp Senior Secure		04/08/2020	Direct		1,000,000	1,000,000	0
000000-00-0	Amherst ASG Holdings, LLC Sr. Secured		12/18/2020	Direct		28,850,000	28,850,000	0
05357@-AB-2	Avenger Flight Group, LLC Sr. Secured Te		06/04/2020	Direct		1,243,703	1,243,703	0
12696*-AC-8	Cyrq Power Systems, LLC Debt in a Projec		01/08/2020	Direct		230,112	230,112	0
12696*-AD-6	Cyrq Power Systems, LLC Debt in a Projec		03/10/2020	Direct		5,976,461	5,976,461	0
14081*-AC-7	Carbon California Company, LLC Senior Se		04/03/2020	Direct		3,587,222	3,587,222	0
228047-A#-3	Crowley Holdings, Inc. Senior Secured		04/16/2020	Direct		3,129,912	3,129,912	0
26972@-AB-3	Eagle Op Corp/Stagnito Hldgs Rev. Accr.		11/30/2020	Direct		4	124,801	0

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000000-00-0	EnerVest Energy Instl Fund Sr. Secured		07/06/2020	Direct		13,160,000	13,160,000	0
29358@-AE-5	EnsembleIQ Revolver PIK Note		03/30/2020	Various		52,644	26,098	0
29358@-AE-5	EnsembleIQ Revolver PIK Note		06/24/2020	Various		45,702	72,249	0
29358@-AF-2	EnsembleIQ Term B 0.000% 12/31/21		06/24/2020	Interest Capitalization		70,594	79,433	0
29358@-AF-2	EnsembleIQ Term B PIK Tracking Note		09/30/2020	Direct		0	40,196	0
29358@-AG-0	EnsembleIQ Term A 0.000% 12/31/21		06/24/2020	Various		194,140	212,754	0
29358@-AG-0	EnsembleIQ Term A PIK Tracking Note		11/30/2020	Direct		2	269,984	0
40480@-AB-9	HCLS Buyer, LLC Sr. Secured		12/31/2020	Direct		14,260,000	14,260,000	0
48240#-AB-1	K2 Pure Solutions NoCal LP Senior Secure		03/20/2020	Direct		816,667	816,667	0
50012L-A*-5	Kodiak Gas Services, LLC Senior Secured		12/22/2020	Direct		9,170,431	9,170,431	0
55067#-AC-4	Lux Credit Consultants, LLC Sr. Secured		03/16/2020	Various		2,594,633	2,594,633	0
55338*-AB-3	M-Co Merger Sub, LLC Senior Secured Revo		03/31/2020	Direct		405,000	405,000	0
65446#-AA-9	Nine Point Energy, LLC Senior Secured Te		12/14/2020	Interest Capitalization		581,411	581,411	0
65446#-AA-9	Nine Point Energy, LLC Term Loan Conv. f		07/03/2020	Direct		3,213,279	3,503,482	0
65446#-AA-9	Nine Point Energy, LLC Term Loan Conv. f		12/14/2020	Interest Capitalization		40,291	40,291	0
65446#-AA-9	Nine Point Energy, LLC Term Loan Conv. f		07/03/2020	Direct		2,550,349	2,777,929	0
65446#-AA-9	Nine Point Energy, LLC Term Loan Conv. f		12/14/2020	Interest Capitalization		31,946	31,946	0
000000-00-0	Nutrisystem, Inc. Sr. Secured		12/18/2020	Direct		2,400,000	2,400,000	0
000000-00-0	Nutrisystem, Inc. Sr. Secured		12/18/2020	Direct		31,450,000	31,450,000	0
67113U-AB-2	OT BORROWER LLC Sr. Secured		07/24/2020	Direct		29,812,500	29,812,500	0
69889#-AB-3	PaR Systems Group, Inc. Senior Secured R		03/24/2020	Direct		12,000,000	12,000,000	0
73935@-AB-1	The Power-Sonic Corporation Senior Secur		08/28/2020	Various		2,500,000	2,500,000	0
74063@-AA-5	Pref Apt Com Op Partnership LP Revolver		12/22/2020	Direct		4,000,000	4,000,000	0
000000-00-0	Prestige Employee Admin, Inc. Sr. Secure		12/31/2020	Direct		13,475,000	13,475,000	0
000000-00-0	Project Idaho Merger Sub, Inc. Sr. Secur		10/01/2020	Direct		45,400,000	45,400,000	0
74844@-AA-1	Quest Products, LLC Sr. Secured		06/19/2020	Direct		30,242,188	30,242,188	0
78414*-AC-0	SCMC Intermediate Holdings LLC Revolver		03/16/2020	Various		291,369	291,369	0
78433@-AB-7	S4T Holdings Corp. Sr. Secured Revolver		12/29/2020	Direct		1,804,878	1,804,878	0
000000-00-0	Skyline Displays Buyer, Inc. Sr. Secured		10/02/2020	Direct		18,577,384	24,815,556	0
000000-00-0	Skyline Displays Buyer, Inc. PIK trackin		12/31/2020	Direct		1	721,880	0
83438@-AB-2	Soltage, LLC Senior Secured Revolver		12/23/2020	Direct		854,850	854,850	0
84381#-AA-7	Southern Sky Renewable Energy Debt in a		03/12/2020	Direct		20,086,921	20,086,921	0
84381#-AB-5	Southern Sky Renewable Energy Sr. Secure		03/12/2020	Direct		2,846,314	2,846,314	0
000000-00-0	Toledo AcquisitionCo Inc. Sr. Secured		08/21/2020	Direct		5,000,000	5,000,000	0
90290N-A*-0	USA Compression Partners, LP Senior Secu		11/10/2020	Direct		2,262,338	2,262,338	0
90376#-AA-1	USS Group LP Senior Secured Revolver A		12/30/2020	Direct		2,274,835	2,274,835	0
98159*-AC-7	Worldwide Machinery Senior Secured Revol		12/30/2020	Direct		1,053,966	1,053,966	0
C7467#-AC-8	Prairie Providt Res Canada Ltd Senior Se	A	11/30/2020	Interest Capitalization		72,682	72,682	0
C7467#-AD-6	Prairie Providt Res Canada Ltd Senior Se		11/30/2020	Interest Capitalization		178,548	178,548	0
000000-00-0	Turbo Acquisition 10 Bidco Ltd Sr. Secur	B	08/03/2020	Direct		28,014,822	28,014,822	0
000000-00-0	Secuoya Grupo De Comunicacion Sr. Secure	B	12/29/2020	Direct		23,171,953	23,171,953	0
G0693*-AG-0	Aurora Group Holdings (UK) Ltd Senior Se	D	07/30/2020	Direct		2,213,117	2,920,000	0
G1949*-AB-1	Castlegate 740 Limited Sr. Subordinated	B	06/02/2020	Interest Capitalization		975,632	975,632	0
G4522#-AA-8	HGate Finance Limited Sr. Secured Term L	B	02/04/2020	Direct		37,291,692	37,291,692	0
G6135#-AB-0	Milson Bidco Limited Term Loan A PIK Tra	B	11/23/2020	Direct		4	16,140	0
G6916#-AA-7	Independent Builders Ltd Senior Secured	B	12/09/2020	Various		2,190,500	2,190,500	0
000000-00-0	Opera 20 SpA Sr. Secured	B	12/18/2020	Direct		11,649,467	13,457,950	0
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						491,370,938	501,842,703	0
8399997. Total - Bonds - Part 3						18,221,421,847	17,137,944,300	45,166,685
8399998. Total - Bonds - Part 5						2,846,851,147	2,504,110,237	12,510,066
8399999. Total - Bonds						21,068,272,994	19,642,054,537	57,676,751
G1797#-AC-8	Camira Hldgs Ltd Loan Notes (Preferred E	B	10/24/2020	Interest Capitalization	383,623.870	577,200	0.00	0
G3718@-AA-6	Gap Partnership Group Ltd Series A-2 Loa	B	02/28/2020	Interest Capitalization	221,652.320	247,559	0.00	0
G8879#-AA-8	TimeC 1534 Limited Loan Note (Preferred	B	12/30/2020	Interest Capitalization	556,903.100	725,673	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,550,432	XXX	0
8999997. Total - Preferred Stocks - Part 3						1,550,432	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						1,550,432	XXX	0
31339#-11-1	Federal Home Loan Bank of NY Class B Com		04/01/2020	Direct	1,474,020.000	147,402,000		0
000000-00-0	Gateway Delta Devlpmt Hold Ltd Common Eq	C	10/02/2020	Direct	1,267,304.130	1,267,304		0
74437G-15-1	PRU SERIES FUND: STOCK INDEX FUND		05/15/2020	Prudential Mutual Fund Service	500.000	5,000		0
000000-00-0	Fosun Fashion Group Ltd Common Units	B	07/27/2020	Direct	1,461,764.000	3,512,049		0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						152,186,353	XXX	0
00771J-52-7	AST Bond Portfolio 2031		01/02/2020	Prudential Mutual Fund Service	500.000	5,000		0
00771J-81-6	AST TRP DIVERSIFIED REAL GROWTH PO		04/24/2020	Prudential Mutual Fund Service	459.330	6,017		0
00771J-82-4	AST PRU FLEXIBLE MULTI-STRATEGY PO		04/24/2020	Prudential Mutual Fund Service	381.500	4,864		0
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						15,881	XXX	0
68568@-10-9	Orchard Street Acres Inc.		12/31/2020	PGIM Invst. Mgmt., Inc.	0.000	85,910,580		0
74408#-10-9	PRUCO Life Insurance Company		12/31/2020	PGIM Invst. Mgmt., Inc.	0.000	675,000,000		0
000000-00-0	Prudential Arizona Reinsurance Universal		12/31/2020	PGIM Invst. Mgmt., Inc.	0.000	160,000,000		0
000000-00-0	Prudential Arizona Reinsurance Captive Company		12/31/2020	PGIM Invst. Mgmt., Inc.	0.000	10,000,000		0
000000-00-0	Prudential Universal Reinsurance Company		12/31/2020	PGIM Invst. Mgmt., Inc.	0.000	219,000,000		0
000000-00-0	Gibraltar Universal Life Reinsurance Company		12/31/2020	PGIM Invst. Mgmt., Inc.	0.000	205,000,000		0
000000-00-0	PGIM Loan Originator		12/31/2020	PGIM Invst. Mgmt., Inc.	0.000	15,551,319		0
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						1,370,461,899	XXX	0
9799997. Total - Common Stocks - Part 3						1,522,664,133	XXX	0
9799998. Total - Common Stocks - Part 5						57,180,639	XXX	0
9799999. Total - Common Stocks						1,579,844,772	XXX	0
9899999. Total - Preferred and Common Stocks						1,581,395,204	XXX	0
9999999 - Totals						22,649,668,198	XXX	57,676,751

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36178G-FN-9	GNMA POOL NO AA8273 3.500% 07/15/42		12/01/2020	Paydown		181,521	181,521	179,422	179,541	0	1,980	0	1,980	0	181,521	0	0	0	3,870	07/15/2042
36179N-2K-3	GNMA POOL NO MA1678 4.000% 02/20/44		12/01/2020	Paydown		293,172	293,172	309,995	309,295	0	(16,123)	0	(16,123)	0	293,172	0	0	0	6,847	02/20/2044
36200N-SQ-5	GNMA POOL NO 605427 5.500% 05/15/34		12/01/2020	Paydown		1,137,563	1,137,596	1,131,286	1,131,898	0	5,697	0	5,697	0	1,137,596	0	0	0	36,036	05/15/2034
36200N-SU-6	GNMA POOL NO 605431 5.500% 05/15/34		12/01/2020	Paydown		632,003	632,003	628,498	628,864	0	3,140	0	3,140	0	632,003	0	0	0	17,663	05/15/2034
36202F-3N-4	GNMA POOL NO 005305 4.000% 02/20/42		12/01/2020	Paydown		453,500	453,500	489,739	487,311	0	(33,811)	0	(33,811)	0	453,500	0	0	0	10,716	02/20/2042
36202F-4Q-6	GNMA POOL NO 005331 3.500% 03/20/42		12/01/2020	Paydown		551,511	551,511	579,561	577,197	0	(25,686)	0	(25,686)	0	551,511	0	0	0	11,782	03/20/2042
36202F-B4-7	GNMA POOL NO 004559 5.000% 10/20/39		12/01/2020	Paydown		2,365	2,365	2,610	2,594	0	(228)	0	(228)	0	2,365	0	0	0	70	10/20/2039
36202F-DB-9	GNMA POOL NO 004598 4.500% 12/20/39		12/01/2020	Paydown		6,260	6,260	6,895	6,845	0	(585)	0	(585)	0	6,260	0	0	0	167	12/20/2039
36202F-E6-9	GNMA POOL NO 004657 4.500% 03/20/40		12/01/2020	Paydown		3,787	3,787	4,169	4,142	0	(355)	0	(355)	0	3,787	0	0	0	102	03/20/2040
36202F-GW-0	GNMA POOL NO 004713 4.500% 06/20/40		12/01/2020	Paydown		8,756	8,756	9,641	9,579	0	(823)	0	(823)	0	8,756	0	0	0	231	06/20/2040
36202F-LP-9	GNMA POOL NO 004834 4.500% 10/20/40		12/01/2020	Paydown		11,197	11,197	12,329	12,249	0	(1,052)	0	(1,052)	0	11,197	0	0	0	301	10/20/2040
36202F-X8-4	GNMA POOL NO 005203 4.000% 10/20/41		12/01/2020	Paydown		709,876	709,876	749,474	746,557	0	(36,681)	0	(36,681)	0	709,876	0	0	0	16,900	10/20/2041
36203A-VZ-6	GNMA 1 POOL NO 343632 7.000% 07/15/23		12/01/2020	Paydown		515	515	509	512	0	4	0	4	0	515	0	0	0	19	07/15/2023
36203B-LN-2	GNMA 1 POOL NO 344233 8.000% 02/15/23		12/01/2020	Paydown		1,873	1,873	1,948	1,898	0	(25)	0	(25)	0	1,873	0	0	0	82	02/15/2023
36203C-ST-0	GNMA 1 POOL NO 345330 7.000% 06/15/23		12/01/2020	Paydown		1,412	1,412	1,393	1,402	0	10	0	10	0	1,412	0	0	0	52	06/15/2023
36203F-U2-9	GNMA 1 POOL NO 348101 7.000% 06/15/23		12/01/2020	Paydown		1,696	1,696	1,672	1,684	0	11	0	11	0	1,696	0	0	0	65	06/15/2023
36203G-J7-9	GNMA 1 POOL NO 348686 7.500% 05/15/23		12/01/2020	Paydown		64	64	61	63	0	1	0	1	0	64	0	0	0	3	05/15/2023
36203H-J5-1	GNMA 1 POOL NO 349584 7.500% 04/15/23		12/01/2020	Paydown		152	152	145	149	0	3	0	3	0	152	0	0	0	6	04/15/2023
36203K-RZ-9	GNMA 1 POOL NO 351604 7.500% 03/15/23		12/01/2020	Paydown		76	76	76	76	0	0	0	0	0	76	0	0	0	3	03/15/2023
36203L-DM-1	GNMA 1 POOL NO 352108 7.000% 08/15/23		12/01/2020	Paydown		82	82	83	82	0	0	0	0	0	82	0	0	0	3	08/15/2023
36203L-ET-5	GNMA 1 POOL NO 352146 8.000% 07/15/23		12/01/2020	Paydown		4,319	4,319	4,493	4,389	0	(70)	0	(70)	0	4,319	0	0	0	190	07/15/2023
36203L-F5-6	GNMA 1 POOL NO 352188 7.500% 04/15/23		12/01/2020	Paydown		16	16	16	16	0	0	0	0	0	16	0	0	0	1	04/15/2023
36203N-5S-3	GNMA 1 POOL NO 354657 7.000% 09/15/23		12/01/2020	Paydown		955	955	942	948	0	7	0	7	0	955	0	0	0	37	09/15/2023
36203N-6K-9	GNMA 1 POOL NO 354674 7.000% 10/15/23		12/01/2020	Paydown		5,770	5,770	5,807	5,777	0	(7)	0	(7)	0	5,770	0	0	0	198	10/15/2023
36203N-7K-8	GNMA 1 POOL NO 354698 8.000% 11/15/23		12/01/2020	Paydown		5	5	5	5	0	0	0	0	0	5	0	0	0	0	11/15/2023
36203N-SG-4	GNMA 1 POOL NO 354319 7.000% 06/15/23		12/01/2020	Paydown		2,143	2,143	2,114	2,129	0	15	0	15	0	2,143	0	0	0	78	06/15/2023
36203P-AV-5	GNMA 1 POOL NO 354720 7.000% 01/15/24		12/01/2020	Paydown		62	62	62	62	0	0	0	0	0	62	0	0	0	2	01/15/2024
36203Q-EH-0	GNMA POOL NO 355736 7.000% 07/15/23		12/01/2020	Paydown		821	821	810	816	0	5	0	5	0	821	0	0	0	32	07/15/2023
36203R-FM-6	GNMA 1 POOL NO 356672 7.500% 07/15/23		12/01/2020	Paydown		61	61	58	59	0	1	0	1	0	61	0	0	0	3	07/15/2023
36203R-GL-7	GNMA 1 POOL NO 356703 7.000% 09/15/23		12/01/2020	Paydown		1,002	1,002	989	995	0	7	0	7	0	1,002	0	0	0	38	09/15/2023
36203S-TQ-0	GNMA 1 POOL NO 357959 7.000% 07/15/23		12/01/2020	Paydown		1,095	1,095	1,080	1,088	0	7	0	7	0	1,095	0	0	0	42	07/15/2023
36203T-TG-0	GNMA 1 POOL NO 358851 7.000% 10/15/23		12/01/2020	Paydown		881	881	869	875	0	6	0	6	0	881	0	0	0	34	10/15/2023
36203U-K4-3	GNMA 1 POOL NO 359515 7.500% 05/15/24		06/01/2020	Paydown		65	65	65	65	0	0	0	0	0	65	0	0	0	2	05/15/2024
36203V-PA-2	GNMA 1 POOL NO 360517 7.500% 04/15/24		12/01/2020	Paydown		24	24	25	25	0	0	0	0	0	24	0	0	0	1	04/15/2024
36203X-MK-9	GNMA 1 POOL NO 362262 7.500% 04/15/24		12/01/2020	Paydown		143	143	148	145	0	(2)	0	(2)	0	143	0	0	0	5	04/15/2024
36203Y-LE-2	GNMA 1 POOL NO 363125 7.000% 12/15/23		12/01/2020	Paydown		241	241	237	239	0	2	0	2	0	241	0	0	0	9	12/15/2023
36204C-4L-2	GNMA 1 POOL NO 366327 7.000% 09/15/23		12/01/2020	Paydown		665	665	656	661	0	5	0	5	0	665	0	0	0	28	09/15/2023
36204C-FX-4	GNMA 1 POOL NO 365682 7.500% 10/15/23		12/01/2020	Paydown		25	25	25	25	0	0	0	0	0	25	0	0	0	1	10/15/2023
36204C-PP-0	GNMA 1 POOL NO 365930 7.000% 11/15/23		12/01/2020	Paydown		310	310	306	308	0	2	0	2	0	310	0	0	0	12	11/15/2023
36204D-SC-4	GNMA 1 POOL NO 366915 8.000% 12/15/24		12/01/2020	Paydown		11	11	12	11	0	0	0	0	0	11	0	0	0	1	12/15/2024
36204F-D7-6	GNMA POOL NO 368326 7.500% 01/15/24		12/01/2020	Paydown		37	37	35	36	0	1	0	1	0	37	0	0	0	2	01/15/2024
36204G-ME-9	GNMA 1 POOL NO 369457 8.000% 09/15/24		12/01/2020	Paydown		50	50	52	51	0	(1)	0	(1)	0	50	0	0	0	2	09/15/2024
36204J-3B-0	GNMA 1 POOL NO 371694 7.500% 03/15/24		10/01/2020	Paydown		136	136	135	135	0	0	0	0	0	136	0	0	0	5	03/15/2024
36204K-AP-8	GNMA 1 POOL NO 371814 8.000% 06/15/24		12/01/2020	Paydown		76	76	78	77	0	(1)	0	(1)	0	76	0	0	0	3	06/15/2024
36204P-XC-1	GNMA 1 POOL NO 376075 7.500% 05/15/24		12/01/2020	Paydown		13	13	13	13	0	0	0	0	0	13	0	0	0	0	05/15/2024
36205A-5Z-3	GNMA 1 POOL NO 385264 7.500% 06/15/24		12/01/2020	Paydown		26	26	26	26	0	0	0	0	0	26	0	0	0	1	06/15/2024
36205A-GP-3	GNMA 1 POOL NO 384606 8.000% 07/15/25		12/01/2020	Paydown		499	499	520	509	0	(9)	0	(9)	0	499	0	0	0	22	07/15/2025
36205B-K2-7	GNMA 1 POOL NO 385613 7.500% 04/15/24		12/01/2020	Paydown		76	76	78	77	0	(1)	0	(1)	0	76	0	0	0	3	04/15/2024
36205B-R4-6	GNMA 1 POOL NO 385807 7.500% 07/15/24		12/01/2020	Paydown		63	63	65	64	0	(1)	0	(1)	0	63	0	0	0	2	07/15/2024
36205B-UT-7	GNMA 1 POOL NO 385894 8.000% 09/15/24		12/01/2020	Paydown		13	13	13	13	0	0	0	0	0	13	0	0	0	1	09/15/2024
36205C-KY-5	GNMA 1 POOL NO 386511 7.500% 05/15/24		12/01/2020	Paydown		64	64	64	64	0	0	0	0	0	64	0	0	0	2	05/15/2024
36205E-LR-5	GNMA 1 POOL NO 388336 7.500% 05/15/24		12/01/2020	Paydown		13	13	13	13	0	0	0	0	0	13	0	0	0	1	05/15/2024
36205F-C2-7	GNMA POOL NO 388989 7.500% 07/15/22		12/01/2020	Paydown		155	155	155	155	0	0	0	0	0	155	0	0	0	6	07/15/2022
36205G-EV-9	GNMA 1 POOL NO 389948 7.000% 04/15/24		12/01/2020	Paydown		280	280	287	283	0	(3)	0	(3)	0	280	0	0	0	11	04/15/2024
36205J-VW-2	GNMA POOL NO 392229 7.500% 06/15/24		12/01/2020	Paydown		41	41	43	42	0	(1)	0	(1)	0	41	0	0	0	2	06/15/2024
36205K-XF-4	GNMA POOL NO 393178 8.000% 08/15/24		12/01/2020	Paydown		147	147	153	150	0	(3)	0	(3)	0	147	0	0	0	5	08/15/2024
36205M-4C-9	GNMA 1 POOL NO 395119 8.000% 11/15/24		12/01/2020	Paydown		450	450	465	456	0	(6)	0	(6)	0	450	0	0	0	19	11/15/2024
36205N-UK-0	GNMA 1 POOL NO 395786 8.000% 05/15/25		12/01/2020	Paydown		443	443	461	452	0	(9)	0	(9)	0	443	0	0	0	19	05/15/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36205P-UG-4	GNMA 1 POOL NO 396683 8.000% 09/15/24		12/01/2020	Paydown		42	42	43	42	0	(1)	0	(1)	0	42	0	0	0	2	09/15/2024
36205X-WE-0	GNMA 1 POOL NO 403945 8.000% 08/15/24		12/01/2020	Paydown		205	205	212	208	0	(3)	0	(3)	0	205	0	0	0	9	08/15/2024
36206A-N5-8	GNMA 1 POOL NO 405512 7.000% 10/15/25		12/01/2020	Paydown		56	56	57	56	0	0	0	0	0	56	0	0	0	2	10/15/2025
36206C-SB-6	GNMA POOL NO 407414 7.000% 06/15/25		12/01/2020	Paydown		421	421	427	424	0	(2)	0	(2)	0	421	0	0	0	16	06/15/2025
36206D-ZD-2	GNMA 1 POOL NO 408540 8.000% 04/15/25		03/01/2020	Paydown		1,150	1,150	1,197	1,171	0	(22)	0	(22)	0	1,150	0	0	0	23	04/15/2025
36206E-2P-9	GNMA POOL NO 409482 8.000% 06/15/25		12/01/2020	Paydown		280	280	291	286	0	(6)	0	(6)	0	280	0	0	0	12	06/15/2025
36206J-FU-3	GNMA 1 POOL NO 412479 8.000% 08/15/25		12/01/2020	Paydown		145	145	151	148	0	(3)	0	(3)	0	145	0	0	0	6	08/15/2025
36206J-QG-2	GNMA 1 POOL NO 412755 8.000% 06/15/25		01/01/2020	Paydown		20	20	21	20	0	(1)	0	(1)	0	20	0	0	0	0	06/15/2025
36206K-FT-3	GNMA POOL NO 413378 8.000% 06/15/25		12/01/2020	Paydown		166	166	173	170	0	(4)	0	(4)	0	166	0	0	0	7	06/15/2025
36206L-ZA-0	GNMA 1 POOL NO 414837 7.000% 11/15/25		12/01/2020	Paydown		29	29	28	28	0	1	0	1	0	29	0	0	0	1	11/15/2025
36206N-WR-2	GNMA 1 POOL NO 416556 8.000% 07/15/25		12/01/2020	Paydown		191	191	199	195	0	(4)	0	(4)	0	191	0	0	0	8	07/15/2025
36206R-ET-9	GNMA POOL NO 418746 8.000% 08/15/25		12/01/2020	Paydown		35	35	36	36	0	(1)	0	(1)	0	35	0	0	0	2	08/15/2025
36207E-AZ-7	GNMA 1 POOL NO 429424 7.500% 04/15/26		12/01/2020	Paydown		41	41	41	41	0	0	0	0	0	41	0	0	0	2	04/15/2026
36207K-3Z-1	GNMA 1 POOL NO 434716 7.500% 02/15/30		12/01/2020	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	02/15/2030
36207K-KC-3	GNMA 1 POOL NO 434191 7.000% 01/15/29		12/01/2020	Paydown		157	157	152	154	0	3	0	3	0	157	0	0	0	6	01/15/2029
36207Y-J3-5	GNMA 1 POOL NO 445882 6.500% 04/15/29		12/01/2020	Paydown		5,181	5,181	4,961	5,018	0	163	0	163	0	5,181	0	0	0	135	04/15/2029
36208M-ZD-0	GNMA 1 POOL NO 455340 7.000% 11/15/27		12/01/2020	Paydown		12	12	12	12	0	0	0	0	0	12	0	0	0	1	11/15/2027
36208Q-WZ-5	GNMA 1 POOL NO 457964 6.500% 01/15/29		12/01/2020	Paydown		442	442	434	436	0	7	0	7	0	442	0	0	0	12	01/15/2029
36208Q-YJ-9	GNMA 1 POOL NO 458013 6.500% 02/15/29		12/01/2020	Paydown		2,125	2,125	2,124	2,123	0	2	0	2	0	2,125	0	0	0	75	02/15/2029
36208Q-ZM-1	GNMA 1 POOL NO 458048 6.500% 02/15/29		12/01/2020	Paydown		80	80	79	79	0	1	0	1	0	80	0	0	0	2	02/15/2029
36208R-4F-8	GNMA 1 POOL NO 459022 6.500% 03/15/29		12/01/2020	Paydown		39	39	36	37	0	2	0	2	0	39	0	0	0	2	03/15/2029
36208R-4J-0	GNMA 1 POOL NO 459025 7.000% 03/15/29		12/01/2020	Paydown		413	413	400	404	0	9	0	9	0	413	0	0	0	16	03/15/2029
36209A-R7-7	GNMA 1 POOL NO 465910 8.000% 02/15/28		12/01/2020	Paydown		134	134	139	138	0	(4)	0	(4)	0	134	0	0	0	6	02/15/2028
36209A-W6-3	GNMA 1 POOL NO 466069 6.500% 07/15/29		12/01/2020	Paydown		1,074	1,074	1,028	1,039	0	35	0	35	0	1,074	0	0	0	38	07/15/2029
36209F-6J-3	GNMA 1 POOL NO 470773 7.000% 08/15/29		12/01/2020	Paydown		15	15	15	15	0	0	0	0	0	15	0	0	0	1	08/15/2029
36209F-DT-3	GNMA 1 POOL NO 470014 7.000% 02/15/29		12/01/2020	Paydown		164	164	159	160	0	4	0	4	0	164	0	0	0	4	02/15/2029
36209F-HT-9	GNMA 1 POOL NO 470142 6.500% 03/15/29		12/01/2020	Paydown		122	122	122	122	0	0	0	0	0	122	0	0	0	4	03/15/2029
36209F-JF-7	GNMA 1 POOL NO 470162 7.500% 03/15/29		12/01/2020	Paydown		24	24	23	23	0	1	0	1	0	24	0	0	0	1	03/15/2029
36209F-L7-2	GNMA 1 POOL NO 470250 6.500% 04/15/29		12/01/2020	Paydown		182	182	175	177	0	6	0	6	0	182	0	0	0	7	04/15/2029
36209F-UF-4	GNMA 1 POOL NO 470482 6.500% 06/15/29		12/01/2020	Paydown		174	174	164	167	0	7	0	7	0	174	0	0	0	10	06/15/2029
36209F-UK-3	GNMA 1 POOL NO 470486 6.500% 06/15/29		12/01/2020	Paydown		305	305	292	295	0	10	0	10	0	305	0	0	0	11	06/15/2029
36209F-YP-8	GNMA 1 POOL NO 470618 6.500% 07/15/29		12/01/2020	Paydown		737	737	705	713	0	24	0	24	0	737	0	0	0	24	07/15/2029
36209F-YT-0	GNMA 1 POOL NO 470622 6.500% 07/15/29		12/01/2020	Paydown		78	78	74	75	0	3	0	3	0	78	0	0	0	3	07/15/2029
36209L-K9-6	GNMA 1 POOL NO 474720 6.500% 05/15/29		12/01/2020	Paydown		36	36	34	34	0	1	0	1	0	36	0	0	0	2	05/15/2029
36209Q-X3-4	GNMA 1 POOL NO 478698 7.000% 09/15/29		12/01/2020	Paydown		136	136	132	133	0	3	0	3	0	136	0	0	0	6	09/15/2029
36209S-Y2-1	GNMA 1 POOL NO 480529 7.500% 06/15/29		12/01/2020	Paydown		31	31	30	30	0	1	0	1	0	31	0	0	0	2	06/15/2029
36209T-4F-3	GNMA 1 POOL NO 481522 6.500% 09/15/28		12/01/2020	Paydown		689	689	652	661	0	28	0	28	0	689	0	0	0	23	09/15/2028
36209X-5K-2	GNMA 1 POOL NO 485150 6.500% 02/15/29		12/01/2020	Paydown		632	632	606	612	0	19	0	19	0	632	0	0	0	22	02/15/2029
3620A1-X7-8	GNMA POOL NO 716302 5.000% 06/15/39		12/01/2020	Paydown		504	504	550	548	0	(43)	0	(43)	0	504	0	0	0	21	06/15/2039
3620AB-LU-5	GNMA POOL NO 722239 5.000% 08/15/39		12/01/2020	Paydown		533	533	581	578	0	(45)	0	(45)	0	533	0	0	0	16	08/15/2039
3620A9-SH-5	GNMA POOL NO 723320 5.000% 09/15/39		12/01/2020	Paydown		2,618	2,618	2,857	2,836	0	(218)	0	(218)	0	2,618	0	0	0	74	09/15/2039
3620AC-2Y-9	GNMA POOL NO 726291 4.500% 09/15/39		12/01/2020	Paydown		13,730	13,730	14,966	14,848	0	(1,118)	0	(1,118)	0	13,730	0	0	0	339	09/15/2039
3620AC-3Z-5	GNMA POOL NO 726316 5.000% 09/15/39		12/01/2020	Paydown		3,437	3,437	3,750	3,727	0	(290)	0	(290)	0	3,437	0	0	0	93	09/15/2039
3620AC-4G-6	GNMA POOL NO 726323 5.000% 09/15/39		12/01/2020	Paydown		493	493	538	535	0	(42)	0	(42)	0	493	0	0	0	15	09/15/2039
3620AL-5Q-3	GNMA POOL NO 733555 4.500% 03/15/40		12/01/2020	Paydown		152,689	152,689	166,720	164,935	0	(12,247)	0	(12,247)	0	152,689	0	0	0	5,826	03/15/2040
3620AR-MU-2	GNMA POOL NO 737571 4.000% 11/15/40		12/01/2020	Paydown		269,379	269,379	292,052	289,473	0	(20,094)	0	(20,094)	0	269,379	0	0	0	4,180	11/15/2040
3620AW-G2-0	GNMA POOL NO 741917 4.500% 04/20/40		12/01/2020	Paydown		266,864	266,864	292,919	288,696	0	(21,832)	0	(21,832)	0	266,864	0	0	0	10,174	04/20/2040
36210A-K6-3	GNMA 1 POOL NO 486417 7.500% 09/15/29		12/01/2020	Paydown		140	140	139	139	0	1	0	1	0	140	0	0	0	4	09/15/2029
36210A-P3-5	GNMA 1 POOL NO 486542 6.500% 09/15/28		12/01/2020	Paydown		986	986	946	956	0	30	0	30	0	986	0	0	0	38	09/15/2028
36210A-ZK-6	GNMA 1 POOL NO 486846 7.000% 01/15/29		12/01/2020	Paydown		10,612	10,612	10,301	10,380	0	232	0	232	0	10,612	0	0	0	516	01/15/2029
36210B-BE-4	GNMA 1 POOL NO 487037 7.500% 03/15/29		08/01/2020	Paydown		648	648	628	632	0	16	0	16	0	648	0	0	0	32	03/15/2029
36210B-DW-2	GNMA 1 POOL NO 487117 7.000% 04/15/29		12/01/2020	Paydown		217	217	211	213	0	5	0	5	0	217	0	0	0	8	04/15/2029
36210B-DY-8	GNMA 1 POOL NO 487119 6.500% 04/15/29		12/01/2020	Paydown		21	21	20	20	0	1	0	1	0	21	0	0	0	1	04/15/2029
36210B-GK-5	GNMA 1 POOL NO 487202 7.500% 05/15/29		12/01/2020	Paydown		338	338	327	330	0	8	0	8	0	338	0	0	0	14	05/15/2029
36210D-JK-8	GNMA 1 POOL NO 489066 7.000% 03/15/29		12/01/2020	Paydown		128	128	124	125	0	3	0	3	0	128	0	0	0	5	03/15/2029
36210G-V9-2	GNMA 1 POOL NO 492140 6.500% 01/15/29		12/01/2020	Paydown		16	16	16	16	0	0	0	0	0	16	0	0	0	1	01/15/2029
36210J-WK-0	GNMA 1 POOL NO 493950 7.000% 06/15/29		12/01/2020	Paydown		178	178	172	174	0	4	0	4	0	178	0	0	0	5	06/15/2029
36210J-YH-5	GNMA 1 POOL NO 494012 6.500% 07/15/29		12/01/2020	Paydown		324	324	310	313	0	11	0	11	0	324	0	0	0	12	07/15/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36210L-2T-9	GNMA 1 POOL NO 495886 7.000% 01/15/29		12/01/2020	Paydown		36	36	35	36	0	1	0	1	0	36	0	0	0	2	01/15/2029
36210L-ZN-6	GNMA 1 POOL NO 495849 7.000% 01/15/29		12/01/2020	Paydown		34	34	33	33	0	1	0	1	0	34	0	0	0	2	01/15/2029
36210M-EQ-0	GNMA 1 POOL NO 496143 7.000% 02/15/29		12/01/2020	Paydown		9	9	9	9	0	0	0	0	0	9	0	0	0	0	02/15/2029
36210M-QV-6	GNMA 1 POOL NO 496468 7.000% 01/15/29		03/01/2020	Paydown		12	12	12	12	0	0	0	0	0	12	0	0	0	0	01/15/2029
36210N-KT-5	GNMA 1 POOL NO 497206 6.500% 02/15/29		12/01/2020	Paydown		220	220	219	220	0	1	0	1	0	220	0	0	0	8	02/15/2029
36210N-WR-6	GNMA 1 POOL NO 497556 6.500% 02/15/29		12/01/2020	Paydown		41	41	41	41	0	0	0	0	0	41	0	0	0	2	02/15/2029
36210P-S7-0	GNMA 1 POOL NO 498342 6.500% 02/15/29		12/01/2020	Paydown		136	136	133	134	0	2	0	2	0	136	0	0	0	5	02/15/2029
36210P-VG-6	GNMA 1 POOL NO 498415 6.500% 03/15/29		12/01/2020	Paydown		79	79	78	78	0	1	0	1	0	79	0	0	0	3	03/15/2029
36210Q-WG-3	GNMA 1 POOL NO 499347 7.000% 01/15/29		12/01/2020	Paydown		98	98	95	96	0	2	0	2	0	98	0	0	0	4	01/15/2029
36210Q-Y4-8	GNMA 1 POOL NO 499431 7.500% 04/15/29		12/01/2020	Paydown		5	5	5	5	0	0	0	0	0	5	0	0	0	0	04/15/2029
36210U-D2-6	GNMA 1 POOL NO 502421 7.500% 06/15/29		12/01/2020	Paydown		362	362	350	353	0	8	0	8	0	362	0	0	0	15	06/15/2029
36210U-XQ-1	GNMA 1 POOL NO 502987 7.500% 02/15/29		12/01/2020	Paydown		525	525	509	513	0	12	0	12	0	525	0	0	0	22	02/15/2029
36210V-J5-1	GNMA 1 POOL NO 503484 7.000% 03/15/29		12/01/2020	Paydown		46	46	44	45	0	1	0	1	0	46	0	0	0	2	03/15/2029
36210W-H6-9	GNMA 1 POOL NO 504353 6.500% 05/15/29		05/01/2020	Paydown		722	722	683	693	0	30	0	30	0	722	0	0	0	19	05/15/2029
36210X-DQ-7	GNMA 1 POOL NO 505111 7.500% 08/15/29		12/01/2020	Paydown		76	76	73	74	0	2	0	2	0	76	0	0	0	3	08/15/2029
36210X-ZZ-3	GNMA 1 POOL NO 505760 6.500% 07/15/29		12/01/2020	Paydown		62	62	59	60	0	2	0	2	0	62	0	0	0	2	07/15/2029
36210Y-3A-1	GNMA 1 POOL NO 506693 6.500% 04/15/29		12/01/2020	Paydown		84	84	81	82	0	3	0	3	0	84	0	0	0	3	04/15/2029
36211A-A2-2	GNMA 1 POOL NO 506825 7.500% 01/15/30		12/01/2020	Paydown		54	54	53	53	0	1	0	1	0	54	0	0	0	2	01/15/2030
36211B-FG-4	GNMA 1 POOL NO 507867 7.500% 05/15/29		12/01/2020	Paydown		281	281	272	274	0	7	0	7	0	281	0	0	0	12	05/15/2029
36211C-4V-1	GNMA 1 POOL NO 509436 7.500% 12/15/29		12/01/2020	Paydown		28	28	28	28	0	0	0	0	0	28	0	0	0	1	12/15/2029
36211D-QF-0	GNMA 1 POOL NO 509954 7.000% 06/15/29		12/01/2020	Paydown		19	19	19	19	0	0	0	0	0	19	0	0	0	1	06/15/2029
36211D-U8-1	GNMA 1 POOL NO 510107 7.500% 07/15/29		12/01/2020	Paydown		56	56	56	56	0	1	0	1	0	56	0	0	0	2	07/15/2029
36211D-UK-4	GNMA 1 POOL NO 510086 6.500% 07/15/29		12/01/2020	Paydown		1,656	1,656	1,585	1,601	0	54	0	54	0	1,656	0	0	0	60	07/15/2029
36211H-KS-9	GNMA 1 POOL NO 513405 7.500% 09/15/29		12/01/2020	Paydown		116	116	113	113	0	3	0	3	0	116	0	0	0	5	09/15/2029
36211H-RC-7	GNMA 1 POOL NO 513583 7.500% 05/15/30		12/01/2020	Paydown		72	72	71	71	0	1	0	1	0	72	0	0	0	3	05/15/2030
36211J-NN-3	GNMA 1 POOL NO 514397 7.500% 08/15/29		12/01/2020	Paydown		65	65	64	64	0	1	0	1	0	65	0	0	0	2	08/15/2029
36211J-UQ-8	GNMA 1 POOL NO 514591 7.500% 08/15/29		11/01/2020	Paydown		2,890	2,890	2,856	2,865	0	26	0	26	0	2,890	0	0	0	193	08/15/2029
36211L-KN-1	GNMA 1 POOL NO 516101 7.500% 10/15/29		12/01/2020	Paydown		67	67	65	66	0	2	0	2	0	67	0	0	0	3	10/15/2029
36211L-LD-2	GNMA 1 POOL NO 516124 7.500% 12/15/29		12/01/2020	Paydown		209	209	203	204	0	5	0	5	0	209	0	0	0	9	12/15/2029
36211N-R2-6	GNMA 1 POOL NO 518105 7.500% 09/15/29		12/01/2020	Paydown		49	49	47	48	0	1	0	1	0	49	0	0	0	2	09/15/2029
36211P-EB-5	GNMA 1 POOL NO 518630 7.500% 12/15/29		12/01/2020	Paydown		355	355	344	346	0	9	0	9	0	355	0	0	0	15	12/15/2029
36211P-X4-0	GNMA 1 POOL NO 519199 7.500% 02/15/30		12/01/2020	Paydown		87	87	86	86	0	1	0	1	0	87	0	0	0	4	02/15/2030
36211S-XA-0	GNMA 1 POOL NO 521873 7.500% 11/15/29		12/01/2020	Paydown		20	20	19	19	0	0	0	0	0	20	0	0	0	1	11/15/2029
36211S-Y8-4	GNMA 1 POOL NO 521935 7.500% 12/15/29		06/01/2020	Paydown		35	35	34	34	0	0	0	0	0	35	0	0	0	1	12/15/2029
36211X-CW-4	GNMA 1 POOL NO 525785 7.500% 04/15/30		12/01/2020	Paydown		191	191	185	186	0	5	0	5	0	191	0	0	0	8	04/15/2030
36211Y-UZ-5	GNMA 1 POOL NO 527200 7.500% 01/15/30		12/01/2020	Paydown		174	174	172	172	0	2	0	2	0	174	0	0	0	7	01/15/2030
362165-M2-5	GNMA 1 POOL NO 184077 7.500% 07/15/23		12/01/2020	Paydown		31	31	31	31	0	0	0	0	0	31	0	0	0	2	07/15/2023
36217H-DR-3	GNMA 1 POOL NO 193712 6.500% 06/15/29		12/01/2020	Paydown		16	16	16	16	0	0	0	0	0	16	0	0	0	1	06/15/2029
36219R-F8-9	GNMA 1 POOL NO 256791 6.500% 03/15/29		12/01/2020	Paydown		893	893	856	867	0	26	0	26	0	893	0	0	0	45	03/15/2029
362205-BH-8	GNMA POOL NO 297140 8.000% 08/15/22		12/01/2020	Paydown		1,046	1,046	1,064	1,050	0	(3)	0	(3)	0	1,046	0	0	0	46	08/15/2022
36223C-BV-9	GNMA POOL NO 303452 8.500% 12/15/21		08/01/2020	Paydown		1,947	1,947	2,032	1,961	0	(14)	0	(14)	0	1,947	0	0	0	90	12/15/2021
36223D-ZB-5	GNMA POOL NO 305038 8.500% 07/15/21		12/01/2020	Paydown		708	708	737	712	0	(4)	0	(4)	0	708	0	0	0	33	07/15/2021
36223F-FX-4	GNMA 1 POOL NO 306282 8.500% 10/15/21		12/01/2020	Paydown		406	406	416	407	0	(1)	0	(1)	0	406	0	0	0	19	10/15/2021
36223G-RR-2	GNMA POOL NO 307496 8.500% 05/15/21		12/01/2020	Paydown		69	69	72	69	0	0	0	0	0	69	0	0	0	3	05/15/2021
36223G-SV-2	GNMA POOL NO 307532 8.500% 06/15/21		12/01/2020	Paydown		377	377	392	379	0	(2)	0	(2)	0	377	0	0	0	18	06/15/2021
36223H-GQ-4	GNMA POOL NO 308107 8.500% 11/15/21		12/01/2020	Paydown		80	80	84	81	0	(1)	0	(1)	0	80	0	0	0	2	11/15/2021
36223H-PW-1	GNMA POOL NO 308337 8.000% 01/15/22		12/01/2020	Paydown		1,598	1,598	1,624	1,600	0	(2)	0	(2)	0	1,598	0	0	0	58	01/15/2022
36223K-3W-8	GNMA POOL NO 310513 8.500% 06/15/21		12/01/2020	Paydown		242	242	252	243	0	(1)	0	(1)	0	242	0	0	0	11	06/15/2021
36223M-TE-6	GNMA POOL NO 312049 8.500% 08/15/21		12/01/2020	Paydown		24	24	25	24	0	0	0	0	0	24	0	0	0	1	08/15/2021
36223R-EE-1	GNMA POOL NO 315233 7.000% 09/15/22		12/01/2020	Paydown		97	97	99	98	0	0	0	0	0	97	0	0	0	4	09/15/2022
36223S-DM-2	GNMA POOL NO 316108 8.000% 03/15/22		12/01/2020	Paydown		232	232	235	232	0	(1)	0	(1)	0	232	0	0	0	10	03/15/2022
36223S-EJ-8	GNMA POOL NO 316137 7.500% 04/15/22		12/01/2020	Paydown		153	153	155	154	0	0	0	0	0	153	0	0	0	7	04/15/2022
36223S-HP-1	GNMA POOL NO 316238 8.000% 01/15/22		12/01/2020	Paydown		2,891	2,891	2,940	2,897	0	(6)	0	(6)	0	2,891	0	0	0	104	01/15/2022
36223S-Z2-2	GNMA POOL NO 316761 7.500% 12/15/21		12/01/2020	Paydown		256	256	259	256	0	0	0	0	0	256	0	0	0	6	12/15/2021
36223U-7G-7	GNMA POOL NO 318695 7.500% 03/15/22		12/01/2020	Paydown		1,142	1,142	1,158	1,143	0	(1)	0	(1)	0	1,142	0	0	0	47	03/15/2022
36223U-VL-9	GNMA POOL NO 318419 8.000% 06/15/22		12/01/2020	Paydown		866	866	881	868	0	(2)	0	(2)	0	866	0	0	0	38	06/15/2022
36223U-XK-9	GNMA POOL NO 318482 7.500% 04/15/22		12/01/2020	Paydown		3,114	3,114	3,156	3,117	0	(4)	0	(4)	0	3,114	0	0	0	124	04/15/2022
36223X-S3-7	GNMA 1 POOL NO 321038 7.500% 04/15/22		12/01/2020	Paydown		1,142	1,142	1,157	1,143	0	(2)	0	(2)	0	1,142	0	0	0	47	04/15/2022

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36223Y-E5-5	GNMA 1 POOL NO 321556 8.000% 06/15/22		12/01/2020	Paydown		2,197	2,197	2,234	2,203	0	(7)	0	(7)	0	2,197	0	0	0	96	06/15/2022
36223Y-EH-9	GNMA 1 POOL NO 321536 7.000% 10/15/22		12/01/2020	Paydown		133	133	135	134	0	0	0	0	0	133	0	0	0	5	10/15/2022
36223Y-XD-7	GNMA 1 POOL NO 322076 8.000% 07/15/22		12/01/2020	Paydown		1,641	1,641	1,669	1,646	0	(6)	0	(6)	0	1,641	0	0	0	72	07/15/2022
36224A-4U-2	GNMA POOL NO 323135 8.000% 06/15/22		12/01/2020	Paydown		1,681	1,681	1,710	1,687	0	(5)	0	(5)	0	1,681	0	0	0	74	06/15/2022
36224A-F9-7	GNMA POOL NO 322492 7.500% 08/15/22		12/01/2020	Paydown		2,432	2,432	2,465	2,435	0	(3)	0	(3)	0	2,432	0	0	0	100	08/15/2022
36224A-VP-3	GNMA POOL NO 322922 7.000% 12/15/22		12/01/2020	Paydown		508	508	514	509	0	(1)	0	(1)	0	508	0	0	0	19	12/15/2022
36224B-LT-4	GNMA POOL NO 323538 7.000% 11/15/22		12/01/2020	Paydown		114	114	116	115	0	0	0	0	0	114	0	0	0	5	11/15/2022
36224B-VB-2	GNMA POOL NO 323810 8.000% 04/15/22		10/01/2020	Paydown		3,013	3,013	3,064	3,016	0	(4)	0	(4)	0	3,013	0	0	0	104	04/15/2022
36224C-HY-6	GNMA 1 POOL NO 324347 7.500% 04/15/22		12/01/2020	Paydown		300	300	303	300	0	0	0	0	0	300	0	0	0	12	04/15/2022
36224C-JJ-7	GNMA 1 POOL NO 324365 8.000% 06/15/22		12/01/2020	Paydown		3,686	3,686	3,749	3,696	0	(11)	0	(11)	0	3,686	0	0	0	162	06/15/2022
36224D-FD-2	GNMA 1 POOL NO 325164 8.000% 07/15/22		12/01/2020	Paydown		133	133	135	133	0	(1)	0	(1)	0	133	0	0	0	6	07/15/2022
36224E-SE-4	GNMA 1 POOL NO 326417 8.500% 12/15/22		10/01/2020	Paydown		797	797	816	801	0	(4)	0	(4)	0	797	0	0	0	48	12/15/2022
36224F-P8-7	GNMA POOL NO 327247 7.500% 08/15/22		12/01/2020	Paydown		347	347	351	347	0	0	0	0	0	347	0	0	0	14	08/15/2022
36224H-AE-6	GNMA 1 POOL NO 328605 7.000% 10/15/22		12/01/2020	Paydown		57	57	57	57	0	0	0	0	0	57	0	0	0	2	10/15/2022
36224K-EY-1	GNMA 1 POOL NO 330551 7.000% 11/15/22		12/01/2020	Paydown		126	126	127	126	0	0	0	0	0	126	0	0	0	3	11/15/2022
36224K-R6-8	GNMA 1 POOL NO 330909 7.000% 12/15/22		09/01/2020	Paydown		241	241	244	242	0	(1)	0	(1)	0	241	0	0	0	10	12/15/2022
36224M-KC-8	GNMA 1 POOL NO 332491 7.000% 01/15/23		12/01/2020	Paydown		313	313	315	313	0	0	0	0	0	313	0	0	0	12	01/15/2023
36224M-SX-4	GNMA 1 POOL NO 332734 7.500% 11/15/22		12/01/2020	Paydown		39,501	39,501	39,037	39,260	0	241	0	241	0	39,501	0	0	0	1,510	11/15/2022
36224N-WY-5	GNMA POOL NO 333763 7.500% 10/15/22		12/01/2020	Paydown		112	112	115	113	0	(1)	0	(1)	0	112	0	0	0	4	10/15/2022
36224P-AC-2	GNMA 1 POOL NO 334003 7.000% 09/15/22		12/01/2020	Paydown		155	155	157	156	0	0	0	0	0	155	0	0	0	6	09/15/2022
36224P-YK-8	GNMA 1 POOL NO 334714 8.000% 08/15/23		12/01/2020	Paydown		2,725	2,725	2,851	2,766	0	(41)	0	(41)	0	2,725	0	0	0	124	08/15/2023
36224Q-C9-5	GNMA 1 POOL NO 334996 7.000% 11/15/22		12/01/2020	Paydown		141	141	143	141	0	0	0	0	0	141	0	0	0	6	11/15/2022
36224Q-MA-1	GNMA 1 POOL NO 335253 7.500% 01/15/24		12/01/2020	Paydown		42	42	42	42	0	0	0	0	0	42	0	0	0	2	01/15/2024
36224R-3D-4	GNMA 1 POOL NO 336596 7.000% 10/15/22		12/01/2020	Paydown		97	97	87	94	0	3	0	3	0	97	0	0	0	4	10/15/2022
36224S-ZQ-8	GNMA POOL NO 337451 7.500% 05/15/23		12/01/2020	Paydown		5	5	5	5	0	0	0	0	0	5	0	0	0	0	05/15/2023
36224T-QM-5	GNMA 1 POOL NO 338060 7.500% 02/15/23		12/01/2020	Paydown		154	154	153	153	0	0	0	0	0	154	0	0	0	6	02/15/2023
36224T-UK-4	GNMA 1 POOL NO 338186 7.000% 12/15/22		07/01/2020	Paydown		360	360	365	361	0	(1)	0	(1)	0	360	0	0	0	14	12/15/2022
36224U-AQ-0	GNMA POOL NO 338515 7.000% 11/15/22		12/01/2020	Paydown		28	28	26	27	0	1	0	1	0	28	0	0	0	1	11/15/2022
36224Y-HK-8	GNMA 1 POOL NO 342334 7.500% 04/15/23		12/01/2020	Paydown		76	76	76	76	0	0	0	0	0	76	0	0	0	3	04/15/2023
36224Y-QN-2	GNMA 1 POOL NO 342561 8.000% 08/15/24		12/01/2020	Paydown		50	50	52	51	0	(1)	0	(1)	0	50	0	0	0	2	08/15/2024
36225A-2J-8	GNMA 1 POOL NO 780777 7.000% 04/15/28		12/01/2020	Paydown		216	216	210	211	0	5	0	5	0	216	0	0	0	8	04/15/2028
36225A-B5-8	GNMA 1 POOL NO 780060 8.000% 02/15/25		12/01/2020	Paydown		1,584	1,584	1,641	1,613	0	(29)	0	(29)	0	1,584	0	0	0	65	02/15/2025
36225A-DA-5	GNMA 1 POOL NO 780097 8.000% 04/15/25		12/01/2020	Paydown		118	118	123	120	0	(3)	0	(3)	0	118	0	0	0	5	04/15/2025
36225A-DJ-6	GNMA 1 POOL NO 780105 7.000% 01/15/25		12/01/2020	Paydown		141	141	144	143	0	(2)	0	(2)	0	141	0	0	0	5	01/15/2025
36225A-DU-1	GNMA 1 POOL NO 780115 8.500% 04/15/25		12/01/2020	Paydown		23,138	23,138	23,729	23,450	0	(312)	0	(312)	0	23,138	0	0	0	966	04/15/2025
36225A-EA-4	GNMA 1 POOL NO 780129 7.000% 11/15/24		12/01/2020	Paydown		34	34	35	34	0	0	0	0	0	34	0	0	0	1	11/15/2024
36225A-FH-8	GNMA 1 POOL NO 780168 6.500% 05/15/24		12/01/2020	Paydown		41	41	41	41	0	0	0	0	0	41	0	0	0	2	05/15/2024
36225A-HD-5	GNMA 1 POOL NO 780228 8.000% 12/15/23		12/01/2020	Paydown		53	53	54	53	0	(1)	0	(1)	0	53	0	0	0	2	12/15/2023
36225A-LU-2	GNMA 1 POOL NO 780339 8.000% 12/15/23		12/01/2020	Paydown		151	151	157	153	0	(3)	0	(3)	0	151	0	0	0	6	12/15/2023
36225A-MB-3	GNMA 1 POOL NO 780354 6.500% 12/15/23		12/01/2020	Paydown		101	101	101	101	0	0	0	0	0	101	0	0	0	3	12/15/2023
36225B-FV-5	GNMA POOL NO 781080 7.500% 08/15/29		12/01/2020	Paydown		146	146	141	142	0	4	0	4	0	146	0	0	0	7	08/15/2029
36225C-4V-5	GNMA 2 POOL NO 080835 3.000% 02/20/34		12/01/2020	Paydown		75,593	75,593	79,152	78,506	0	(2,913)	0	(2,913)	0	75,593	0	0	0	1,439	02/20/2034
36296N-Y5-9	GNMA POOL NO 696532 6.000% 08/15/38		12/01/2020	Paydown		4,247	4,247	4,819	4,761	0	(514)	0	(514)	0	4,247	0	0	0	139	08/15/2038
36296N-YU-4	GNMA POOL NO 696523 5.500% 08/15/38		12/01/2020	Paydown		2,542	2,542	2,856	2,832	0	(290)	0	(290)	0	2,542	0	0	0	76	08/15/2038
912803-AT-0	United States Treasury STRIP		05/15/2020	Maturity		153,390,000	153,390,000	48,453,832	149,939,310	0	3,450,690	0	3,450,690	0	153,390,000	0	0	0	0	05/15/2020
912803-EL-3	United States Treasury STRIP		02/11/2020	Barclays Capital Inc		31,541,460	53,500,000	22,980,840	24,889,034	0	86,480	0	86,480	0	24,975,514	0	6,565,946	6,565,946	0	02/15/2045
912803-EN-9	United States Treasury STRIP		02/11/2020	Barclays Capital Inc		2,929,518	4,995,000	2,228,020	2,476,081	0	7,812	0	7,812	0	2,483,893	0	445,625	445,625	0	05/15/2045
912803-EP-4	United States Treasury STRIP		02/11/2020	Barclays Capital Inc		3,791,905	6,500,000	2,809,560	3,021,113	0	10,306	0	10,306	0	3,031,419	0	760,486	760,486	0	08/15/2045
912803-EQ-2	United States Treasury STRIP		02/11/2020	Barclays Capital Inc		12,969,039	22,325,000	9,180,487	10,004,191	0	35,412	0	35,412	0	10,039,603	0	2,929,436	2,929,436	0	11/15/2045
912810-EG-9	UNITED STATES TREASURY BOND		08/15/2020	Various		61,860,000	61,860,000	81,281,546	63,056,666	0	(1,196,666)	0	(1,196,666)	0	61,860,000	0	0	0	5,412,750	08/15/2020
912810-EP-9	UNITED STATES TREASURY BOND		04/24/2020	Various		3,665,039	3,073,000	4,202,112	3,600,629	0	(52,168)	0	(52,168)	0	3,548,460	0	116,579	116,579	151,673	02/15/2023
912810-PU-6	UNITED STATES TREASURY TREASURY		03/20/2020	Citigroup Capital Markets Inc		71,121	45,000	48,509	47,600	0	(23)	0	(23)	0	47,577	0	23,544	23,544	797	05/15/2037
912810-RM-2	UNITED STATES TREASURY TREASURY		09/17/2020	Citadel Sec Institutional LLC		64,477,719	47,800,000	55,352,898	54,687,962	0	(145,101)	0	(145,101)	0	54,542,862	0	9,934,857	9,934,857	1,207,989	05/15/2045
912810-RN-0	UNITED STATES TREASURY TREASURY		09/17/2020	RBC Capital Markets		35,211,750	26,600,000	30,145,281	29,840,487	0	(67,440)	0	(67,440)	0	29,773,047	0	5,438,703	5,438,703	835,406	08/15/2045
912810-RN-0	UNITED STATES TREASURY TREASURY		03/31/2020	PGIM, Inc.		258,884,766	192,100,000	199,423,813	198,771,838	0	(44,804)	0	(44,804)	0	198,727,034	0	60,157,732	60,157,732	3,444,211	08/15/2045
912810-SC-3	UNITED STATES TREASURY TREASURY		03/20/2020	Goldman Sachs & Co		366,855	280,000	263,594	263,960	0	75	0	75	0	264,035	0	102,820	102,820	3,101	05/15/2048

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
912810-SH-2	UNITED STATES TREASURY TREASURY		12/09/2020	Various		16,169,858	11,860,000	14,032,752	14,015,725	0	(38,478)	0	(38,478)	0	13,977,247	0	2,192,610	2,192,610	286,881	05/15/2049
912828-4K-3	UNITED STATES TREASURY TREASURY		04/30/2020	Various		35,890,000	35,890,000	35,888,801	35,889,664	0	336	0	336	0	35,890,000	0	0	0	214,575	04/30/2020
912828-5B-2	UNITED STATES TREASURY TREASURY		09/30/2020	Maturity		5,735,000	5,735,000	5,723,385	5,730,281	0	4,719	0	4,719	0	5,735,000	0	0	0	157,713	09/30/2020
912828-5Q-9	UNITED STATES TREASURY TREASURY		11/30/2020	Maturity		3,000,000	3,000,000	2,999,766	2,999,857	0	143	0	143	0	3,000,000	0	0	0	82,500	11/30/2020
912828-7G-9	UNITED STATES TREASURY TREASURY		08/06/2020	Various		220,423,578	220,000,000	219,934,932	219,943,329	0	18,404	0	18,404	0	219,961,733	0	461,845	461,845	1,666,323	07/31/2021
912828-Y5-3	UNITED STATES TREASURY TREASURY		07/31/2020	Various		186,950,000	186,950,000	186,963,355	186,953,350	0	(3,350)	0	(3,350)	0	186,950,000	0	0	0	1,214,672	07/31/2020
912833-KZ-2	UNITED STATES TREASURY STRIP		05/15/2020	Maturity		11,200,000	11,200,000	5,399,072	10,985,498	0	214,502	0	214,502	0	11,200,000	0	0	0	0	05/15/2020
918408-AA-9	VA (Rochester NY) Ctl Pass-Thr CTL		12/25/2020	Redemption 100.0000		255,617	255,617	255,617	255,617	0	0	0	0	0	255,617	0	0	0	5,600	05/25/2039
999070-A3-9	FHA FEDERAL HSG ADMIN PROJ POOL N		12/01/2020	Paydown		227,604	227,604	156,906	208,700	0	18,904	0	18,904	0	227,604	0	0	0	8,784	08/01/2024
999070-A7-0	FHA FEDERAL HSG ADMIN CITICORP PRO		12/01/2020	Paydown		7,413	7,413	7,116	7,328	0	86	0	86	0	7,413	0	0	0	282	10/01/2023
999070-AB-1	FHA REILLY PROJ POOL 5 10102 PUT		12/01/2020	Paydown		66,220	66,220	59,454	64,998	0	1,222	0	1,222	0	66,220	0	0	0	2,511	10/25/2022
999070-AW-5	FHA FEDERAL HSG ADMIN MERRILL LYNC		12/01/2020	Paydown		10,956	10,956	9,337	10,632	0	324	0	324	0	10,956	0	0	0	446	05/01/2023
999070-AY-1	FHA FEDERAL HSG ADMIN PROJ		06/01/2020	Paydown		66,413	66,413	60,693	64,781	0	1,632	0	1,632	0	66,413	0	0	0	2,264	09/25/2023
999070-BR-5	FHA FEDERAL HSG ADMIN WEYERHAUSER		12/01/2020	Paydown		69,776	69,776	57,366	66,963	0	2,812	0	2,812	0	69,776	0	0	0	2,654	01/01/2024
0599999. Subtotal - Bonds - U.S. Governments						1,114,185,375	1,052,760,800	933,054,166	1,022,913,046	0	2,142,178	0	2,142,178	0	1,025,055,224	0	89,130,183	89,130,183	14,835,036	XXX
013051-DS-3	PROVINCE OF ALBERTA DISCOUNT NOTE		03/30/2020	Various		154,006	132,903	147,163	147,734	0	(34)	0	(34)	(1,248)	141,416	(5,035)	12,589	7,554	1,034	12/01/2046
135087-D3-5	CANADIAN GOVERNMENT GOVT FOREIGN		11/18/2020	Various		325,802	240,860	304,098	311,327	0	(806)	0	(806)	(7,848)	303,014	341	22,788	23,129	3,815	12/01/2048
135087-YQ-1	CANADIAN GOVERNMENT GOVT FOREIGN		06/08/2020	Various		1,142,054	737,476	1,013,601	1,000,320	0	(2,692)	0	(2,692)	801	939,916	(58,513)	202,138	143,625	12,794	06/01/2041
13509P-GS-6	CANADIAN HOUSING TRUST DISCOUNT NOTE		04/01/2020	Various		234,780	212,164	245,572	246,490	0	(387)	0	(387)	(1,661)	225,694	(18,748)	9,087	(9,661)	1,663	12/15/2028
44810Z-AY-6	HYDRO ONE INC CORP FRGN		08/19/2020	Nesbitt Burns		55,512	37,990	48,844	48,222	0	(205)	0	(205)	211	47,310	(918)	8,201	7,283	2,272	07/16/2040
448810-AC-5	HYDRO ONE INC CORP FOREIGN		08/19/2020	RBC Dominion Securities Inc		62,119	41,789	62,993	48,466	0	(349)	0	(349)	10,302	47,472	(10,946)	14,647	3,701	2,164	06/03/2030
563469-CP-8	MANITOBA PROV CDA GOVT FOREIGN	A	04/01/2020	Maturity		5,000,000	5,000,000	4,907,750	4,995,089	0	4,911	0	4,911	0	5,000,000	0	0	0	231,250	04/01/2020
563469-UB-9	MANITOBA PROV CDA DISCOUNT NOTE		06/09/2020	Various		527,167	400,017	528,598	481,492	0	(649)	0	(649)	40,242	453,410	(67,674)	73,757	6,083	12,261	09/05/2045
642866-DF-1	PROV OF NEW BRUNSWICK GOVT FOREIGN	A	05/15/2020	Various		13,745,000	13,745,000	15,993,217	13,827,614	0	(82,614)	0	(82,614)	0	13,745,000	0	0	0	670,069	05/15/2020
642869-AA-9	NEW BRUNSWICK PROV CANADA CORP FOREIGN		06/09/2020	RBC Dominion Securities Inc		259,976	186,220	251,829	233,501	0	(601)	0	(601)	12,572	224,993	(20,479)	34,983	14,504	4,620	06/03/2041
651333-DM-5	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG	A	06/01/2020	Various		27,835,000	27,835,000	34,057,479	28,072,757	0	(237,757)	0	(237,757)	0	27,835,000	0	0	0	1,374,353	06/01/2020
651333-DN-3	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG	A	12/01/2020	Various		14,714,000	14,714,000	17,072,673	14,930,128	0	(216,128)	0	(216,128)	0	14,714,000	0	0	0	1,471,400	12/01/2020
683234-B9-8	ONTARIO (PROVINCE OF) GOVT FOREIGN		04/30/2020	Scotia Capital Inc		72,184	50,398	74,003	75,220	0	(256)	0	(256)	(1,501)	69,983	(3,480)	2,201	(1,279)	989	06/02/2041
683234-PS-1	ONTARIO (PROVINCE OF) CORP FOREIGN		06/08/2020	RBC Dominion Securities Inc		617,736	373,469	587,797	460,541	0	(1,057)	0	(1,057)	108,536	445,248	(122,772)	172,488	49,716	12,000	12/02/2041
68323A-DZ-4	ONTARIO (PROVINCE OF) CORP FOREIGN		04/07/2020	Nesbitt Burns		147,013	142,730	155,038	147,644	0	41	0	41	7,684	136,669	(18,700)	10,344	(8,356)	1,412	06/02/2048
803854-ET-1	SASKATCHEWAN PROV CDA GOVT FOREIGN	A	12/15/2020	Various		10,359,000	10,359,000	11,182,852	10,436,748	0	(77,748)	0	(77,748)	0	10,359,000	0	0	0	971,156	12/15/2020
105860-AA-8	BRAZIL MINAS SPE GOVT FOREIGN	D	02/18/2020	Redemption 100.0000		200,000	200,000	202,400	201,194	0	(1,194)	0	(1,194)	0	200,000	0	0	0	5,392	02/15/2028
168863-AV-0	CHILE REPUBLIC OF NT GOVT FOREIGN	D	08/05/2020	Maturity		9,500,000	9,500,000	9,840,100	9,534,945	0	(34,945)	0	(34,945)	0	9,500,000	0	0	0	368,125	08/05/2020
195325-AU-9	REPUBLIC OF COLOMBIA GOVT FOREIGN	D	02/25/2020	Various		358,000	358,000	345,298	357,471	0	529	0	529	0	358,000	0	0	0	21,033	02/25/2020
195325-DL-6	REPUBLIC OF COLOMBIA GOVT FOREIGN	D	06/29/2020	BPN Paribas Securities		1,575,750	1,500,000	1,529,250	1,523,693	0	(1,473)	0	(1,473)	0	1,522,220	0	53,530	53,530	39,557	04/25/2027
21987B-AW-8	CODELCO INC GOVT FOREIGN	D	06/29/2020	Citigroup Capital Markets Inc		1,605,300	1,500,000	1,456,150	1,460,543	0	2,220	0	2,220	0	1,462,763	0	142,537	142,537	49,693	08/01/2027
268317-AD-6	ELECTRICITE DE FRANCE CORP FOREIGN	D	01/27/2020	Various		22,000,000	22,000,000	21,904,080	21,997,679	0	2,321	0	2,321	0	22,000,000	0	0	0	506,000	01/27/2020
455780-CA-2	REPUBLIC OF INDONESIA GOVT FOREIGN	D	06/29/2020	Barclays Bank PLC-Lond Brk/Dlr		514,425	475,000	488,300	485,903	0	(635)	0	(635)	0	485,268	0	29,157	29,157	17,373	07/18/2027
50066A-AA-1	KOREA GAS CORP GOVT FOREIGN	D	11/02/2020	Maturity		5,068,000	5,068,000	5,500,858	5,128,608	0	(60,608)	0	(60,608)	0	5,068,000	0	0	0	215,390	11/02/2020
518417-AC-4	REPUBLIC OF LATVIA GOVT FOREIGN	D	01/12/2020	Various		51,687,000	51,687,000	52,532,614	51,692,838	0	(5,838)	0	(5,838)	0	51,687,000	0	0	0	710,696	01/12/2020
536878-AD-3	REPUBLIC OF LITHUANIA GOVT FOREIGN	D	02/11/2020	Various		36,400,000	36,400,000	43,988,943	36,591,141	0	(191,141)	0	(191,141)	0	36,400,000	0	0	0	1,342,250	02/11/2020
698299-AM-6	Republic of Panama GOVT FOREIGN	D	05/15/2020	Various		200,000	200,000	206,500	200,181	0	(181)	0	(181)	0	200,000	0	0	0	10,750	05/15/2020
71654Q-BB-7	PETROLEOS MEXICANOS PEMEX CORP FOREIGN	D	06/11/2020	JP Morgan		9,900,000	10,000,000	10,137,000	10,087,706	0	(18,904)	0	(18,904)	0	10,068,803	0	(168,803)	(168,803)	434,688	01/24/2022
71654Q-BV-3	PETROLEOS MEXICANOS PEMEX CORP FOREIGN	D	06/10/2020	Morgan Stanley & Co, Inc		9,437,500	10,000,000	9,947,500	9,960,503	0	2,977	0	2,977	0	9,963,481	0	(525,981)	(525,981)	386,042	01/15/2025
71654Q-CE-0	PETROLEOS MEXICANOS PEMEX CORP FOREIGN	D	06/12/2020	Jefferies & Co, Inc		5,000,000	5,000,000	5,120,000	5,079,038	0	(15,908)	0	(15,908)	0	5,063,131	0	(63,131)	(63,131)	203,802	03/13/2022
71654Q-CG-5	PETROLEOS MEXICANOS PEMEX CORP FOREIGN	D	06/12/2020	Morgan Stanley & Co, Inc		4,642,500	5,000,000	5,300,000	5,251,874	0	(13,256)	0	(13,256)	0	5,238,618	0	(596,118)	(596,118)	246,458	03/13/2027
71654Q-CW-0	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN	D	10/26/2020	Tax Free Exchange		12,809,286	12,394,000	12,809,286	12,806,335	0	(5,274)	0	(5,274)	0	12,801,062	0	8,224	8,224	1,040,466	01/23/2050
74727P-AK-7	STATE OF QATAR GOVT FOREIGN	D	01/20/2020	Maturity		4,000,000	4,000,000	4,540,000	4,005,929	0	(5,929)	0	(5,929)	0	4,000,000	0	0	0	105,000	01/20/2020

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
78307A-CZ-4	RUSSIAN FEDERATION GOVT FOREIGN	D	09/30/2020	Various		1,180,389	1,180,389	659,590	935,304	0	245,086	0	245,086	0	1,180,389	0	0	0	66,397	03/31/2030
80413T-AC-3	Saudi Arabia GOVT FOREIGN	D	01/24/2020	Morgan Stanley United Kingdom		6,094,845	5,454,000	5,358,282	5,363,058	0	102	0	102	0	5,363,160	0	731,685	731,685	62,721	10/26/2046
857006-AG-5	STATE GRID OVERSEAS INVESTMENT GOVT FORE	D	01/24/2020	Market Axess		364,873	343,000	345,751	345,223	0	(22)	0	(22)	0	345,201	0	19,672	19,672	2,801	05/04/2027
857524-AA-0	REPUBLIC OF POLAND GOVT FOREIGN	D	02/11/2020	Toronto Dominion Securities		3,640,350	3,500,000	3,906,875	3,583,051	0	(7,294)	0	(7,294)	0	3,575,757	0	64,593	64,593	55,806	04/21/2021
G8185T-AA-7	SINOCHEM OVERSEAS CAP CORP FOREIGN	D	11/12/2020	Various		4,850,000	4,850,000	4,913,655	4,877,433	0	(27,433)	0	(27,433)	0	4,850,000	0	0	0	218,250	11/12/2020
J2615Q-M8-5	JAPAN (GOVERNMENT OF) GOVT FOREIGN	B	03/20/2020	Maturity		45,805,640	45,805,640	49,777,847	47,187,426	0	(253,028)	0	(253,028)	(1,000,866)	45,805,640	(127,892)	0	(127,892)	549,668	03/20/2020
J2615Q-M9-3	JAPAN (GOVERNMENT OF) GOVT FOREIGN	B	06/22/2020	Maturity		174,938,033	174,938,033	182,409,801	173,965,428	0	(1,852,595)	0	(1,852,595)	(3,689,885)	174,938,033	6,515,084	0	6,515,084	1,943,967	06/22/2020
J2615Q-N2-7	JAPAN (GOVERNMENT OF) GOVT FOREIGN	B	09/21/2020	Maturity		96,590,633	96,590,633	99,031,396	94,493,502	0	(1,522,847)	0	(1,522,847)	(2,004,250)	96,590,633	5,624,227	0	5,624,227	2,068,608	09/21/2020
J2615Q-N3-5	JAPAN (GOVERNMENT OF) GOVT FOREIGN	B	12/21/2020	Maturity		111,111,114	111,111,114	114,560,632	108,497,630	0	(2,620,737)	0	(2,620,737)	(2,301,283)	111,111,114	7,535,504	0	7,535,504	2,741,682	12/21/2020
X5048H-DQ-9	REPUBLIC OF LITHUANIA GOVT FOREIGN	D	02/11/2020	Various		11,500,000	11,500,000	13,896,000	11,559,794	0	(59,794)	0	(59,794)	0	11,500,000	0	0	0	424,063	02/11/2020
X7S904-BF-7	REPUBLIC OF LATVIA GOVT FOREIGN	D	01/12/2020	Various		7,500,000	7,500,000	7,598,750	7,500,613	0	(613)	0	(613)	0	7,500,000	0	0	0	103,125	01/12/2020
Y7084N-AG-1	PSA INTERNATIONAL PTE LT CORP FOREIGN	D	02/11/2020	Commonwealth Bk of Australia		2,497,530	2,450,000	2,568,041	2,470,760	0	(2,094)	0	(2,094)	0	2,468,666	0	28,864	28,864	47,996	02/11/2021
1099999. Subtotal - Bonds - All Other Governments						716,222,517	714,713,825	757,508,406	712,608,096	0	(7,064,839)	0	(7,064,839)	(8,828,194)	715,935,064	19,219,999	287,452	19,507,451	18,761,051	XXX
13063B-FV-9	CALIFORNIA ST CORP MUNI		12/03/2020	Call 100.0000		67	67	71	68	0	(1)	0	(1)	0	67	0	0	0	7	03/01/2036
13063B-FV-9	CALIFORNIA ST CORP MUNI		04/13/2020	Redemption 100.0000		637,433	637,433	675,253	642,770	0	(5,337)	0	(5,337)	0	637,433	0	0	0	31,250	03/01/2036
30291#-AA-9	State of Maine Credit Tenant Lease		12/15/2020	Redemption 100.0000		87,556	87,556	87,556	87,556	0	0	0	0	0	87,556	0	0	0	2,046	03/15/2049
373384-NZ-5	GEORGIA ST CORPORATE MUNI FRGN		11/01/2020	Various		3,870,000	3,870,000	3,870,000	3,870,000	0	0	0	0	0	3,870,000	0	0	0	174,266	11/01/2025
59455#-AA-0	Michigan CTL Pass-Thru TR CTL		12/15/2020	Redemption 100.0000		175,762	175,762	175,762	175,762	0	0	0	0	0	175,762	0	0	0	3,343	07/15/2038
917542-QR-6	UTAH ST GEN OBLIG UNLTD CORPORATE MUNI F		07/01/2020	Various		3,835,000	3,835,000	3,835,000	3,835,000	0	0	0	0	0	3,835,000	0	0	0	174,646	07/01/2024
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						8,605,818	8,605,818	8,643,642	8,611,156	0	(5,338)	0	(5,338)	0	8,605,818	0	0	0	385,558	XXX
645918-H2-2	New Jersey Econ Dev Auth Rev. Newark Tea		11/01/2020	Redemption 100.0000		208,906	208,906	146,162	151,777	0	57,129	0	57,129	0	208,906	0	0	0	6,575	02/01/2034
645918-N7-4	New Jersey Econ Dev Auth Rev. Tucker Dev		11/01/2020	Redemption 100.0000		263,000	263,000	263,190	263,168	0	(168)	0	(168)	0	263,000	0	0	0	7,447	02/01/2033
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						471,906	471,906	409,352	414,945	0	56,961	0	56,961	0	471,906	0	0	0	14,022	XXX
01026C-AC-5	ALABAMA ECON SETTLEMENT AUTH B CORPORATE		09/15/2020	Redemption 100.0000		945,000	945,000	952,828	949,852	0	(4,852)	0	(4,852)	0	945,000	0	0	0	29,890	09/15/2025
072024-NT-5	BAY AREA TOLL AUTH CALIF TOLL CORPORATE		04/01/2020	Call 100.0000		365,000	365,000	432,164	418,603	0	(2,179)	0	(2,179)	0	416,425	0	(51,425)	(51,425)	12,397	04/01/2030
15504R-ET-2	CENTRAL PUGET SOUND WASH REGL CORPORATE		02/04/2020	Citigroup Capital Markets Inc		5,594,154	4,045,000	4,199,236	4,167,454	0	(468)	0	(468)	0	4,166,985	0	1,427,169	1,427,169	58,613	11/01/2039
167593-UT-7	CHICAGO ILL O HARE INTL ARPT CORPORATE M		01/27/2020	Janney Montgomery Scott Inc.		535,904	455,000	505,136	498,577	0	(525)	0	(525)	0	498,053	0	37,851	37,851	13,144	01/01/2041
167593-WS-7	CHICAGO ILL O HARE INTL ARPT CORPORATE M		01/27/2020	Merrill Lynch,Pierce,Fenner &		2,700,916	2,285,000	2,374,941	2,365,159	0	(847)	0	(847)	0	2,364,312	0	336,604	336,604	66,011	01/01/2052
254845-GQ-7	DISTRICT COLUMBIA WTR&SWR AU CORPORATE M		02/04/2020	Merrill Lynch,Pierce,Fenner &		6,710,535	4,875,000	4,893,199	4,889,263	0	(15)	0	(15)	0	4,889,248	0	1,821,287	1,821,287	93,471	10/01/2044
31283G-DA-2	FHLMC GOLD POOL NO G00097		12/01/2020	Paydown		39	39	41	40	0	0	0	0	0	39	0	0	0	2	02/01/2023
3128F4-4A-6	FHLMC POOL NO D65317 7.500% 11/01/25		09/01/2020	Paydown		872	872	895	884	0	(13)	0	(13)	0	872	0	0	0	30	11/01/2025
3128FB-P9-0	FHLMC GOLD POOL NO D70448		12/01/2020	Paydown		13	13	13	13	0	0	0	0	0	13	0	0	0	1	04/01/2026
3128JM-FV-4	FHLMC POOL NO 1B2079 3.440% 01/01/35		12/01/2020	Paydown		9,095	9,095	9,736	9,665	0	(570)	0	(570)	0	9,095	0	0	0	195	01/01/2035
3128JN-TL-9	FHLMC POOL NO 1B3354 3.575% 04/01/37		12/01/2020	Paydown		211,125	211,125	227,626	226,289	0	(15,165)	0	(15,165)	0	211,125	0	0	0	6,726	04/01/2037
3128JR-M3-7	FHLMC POOL NO 847578 2.773% 10/01/35		12/01/2020	Paydown		294,166	294,166	310,454	308,429	0	(14,263)	0	(14,263)	0	294,166	0	0	0	7,077	10/01/2035
3128K4-LW-3	FHLMC POOL NO A43941 5.500% 03/01/36		12/01/2020	Paydown		7,285	7,285	7,153	7,164	0	121	0	121	0	7,285	0	0	0	158	03/01/2036
3128KA-L5-8	FHLMC POOL NO A49348 6.000% 06/01/36		12/01/2020	Paydown		313,479	313,479	310,001	310,286	0	3,193	0	3,193	0	313,479	0	0	0	9,314	06/01/2036
3128KA-LL-3	FHLMC POOL NO A49331 6.000% 06/01/36		12/01/2020	Paydown		61,429	61,429	60,747	60,798	0	631	0	631	0	61,429	0	0	0	979	06/01/2036
3128KC-K3-0	FHLMC POOL NO A50314 6.000% 07/01/36		12/01/2020	Paydown		239,964	239,964	240,166	240,189	0	(224)	0	(224)	0	239,964	0	0	0	10,292	07/01/2036
3128KH-DF-0	FHLMC POOL NO A54602 6.000% 05/01/36		12/01/2020	Paydown		61,398	61,398	60,712	60,782	0	615	0	615	0	61,398	0	0	0	2,253	05/01/2036
3128L0-XH-0	FHLMC POOL NO A68780 6.000% 10/01/37		12/01/2020	Paydown		7,506	7,506	8,300	8,203	0	(697)	0	(697)	0	7,506	0	0	0	246	10/01/2037
3128LX-AT-7	FHLMC POOL NO G01818 5.000% 05/01/35		12/01/2020	Paydown		105,852	105,852	107,756	107,506	0	(1,654)	0	(1,654)	0	105,852	0	0	0	2,919	05/01/2035
3128LX-DX-5	FHLMC POOL NO G01918 5.500% 10/01/35		12/01/2020	Paydown		777,443	777,443	761,894	763,710	0	13,732	0	13,732	0	777,443	0	0	0	21,547	10/01/2035
3128LX-LC-2	FHLMC POOL NO G02123 5.500% 03/01/36		12/01/2020	Paydown		115,197	115,197	113,064	113,261	0	1,936	0	1,936	0	115,197	0	0	0	3,680	03/01/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3128LX-MK-3	FHLMC POOL NO G02162 5.500% 05/01/36		12/01/2020	Paydown		122,349	122,349	130,952	130,109	0	(7,760)	0	(7,760)	0	122,349	0	0	0	3,759	05/01/2036
3128LX-NK-2	FHLMC POOL NO G02194 5.500% 06/01/36		12/01/2020	Paydown		19,613	19,613	18,994	19,051	0	563	0	563	0	19,613	0	0	0	539	06/01/2036
3128LX-PC-8	FHLMC POOL NO G02219 6.000% 04/01/36		12/01/2020	Paydown		547,587	547,587	541,512	542,016	0	5,571	0	5,571	0	547,587	0	0	0	22,273	04/01/2036
3128M1-ML-0	FHLMC POOL NO G12263 5.500% 07/01/21		12/01/2020	Paydown		59,227	59,227	64,012	60,333	0	(1,105)	0	(1,105)	0	59,227	0	0	0	1,449	07/01/2021
3128M4-W9-0	FHLMC POOL NO G03072 5.000% 11/01/36		12/01/2020	Paydown		964,358	964,358	998,676	995,391	0	(31,033)	0	(31,033)	0	964,358	0	0	0	28,097	11/01/2036
3128M5-KN-9	FHLMC POOL NO G03601 6.000% 07/01/37		12/01/2020	Paydown		59,022	59,022	61,590	61,308	0	(2,286)	0	(2,286)	0	59,022	0	0	0	1,965	07/01/2037
3128M6-AV-0	FHLMC POOL NO G04220 5.500% 03/01/38		12/01/2020	Paydown		95,856	95,856	93,999	94,117	0	1,739	0	1,739	0	95,856	0	0	0	2,832	03/01/2038
3128M6-P2-8	FHLMC POOL NO G04641 6.000% 06/01/38		12/01/2020	Paydown		19,965	19,965	20,834	20,753	0	(787)	0	(787)	0	19,965	0	0	0	649	06/01/2038
3128M6-R6-7	FHLMC POOL NO G04709 6.000% 10/01/38		12/01/2020	Paydown		42,490	42,490	44,339	44,155	0	(1,664)	0	(1,664)	0	42,490	0	0	0	1,280	10/01/2038
3128M7-4L-7	FHLMC POOL NO G05927 4.500% 07/01/40		12/01/2020	Paydown		1,932,635	1,932,635	2,061,910	2,050,020	0	(117,385)	0	(117,385)	0	1,932,635	0	0	0	50,113	07/01/2040
3128M7-UJ-3	FHLMC POOL NO G05685 4.000% 11/01/39		12/01/2020	Paydown		1,484,337	1,484,337	1,529,745	1,524,997	0	(40,660)	0	(40,660)	0	1,484,337	0	0	0	35,358	11/01/2039
3128MB-NW-0	FHLMC POOL NO G06405 4.500% 04/01/41		12/01/2020	Paydown		702,266	702,266	725,638	723,456	0	(21,191)	0	(21,191)	0	702,266	0	0	0	18,459	04/01/2041
3128M9-DE-9	FHLMC POOL NO G07001 3.500% 04/01/42		12/01/2020	Paydown		497,346	497,346	496,414	496,435	0	912	0	912	0	497,346	0	0	0	11,447	04/01/2042
3128M9-G5-5	FHLMC POOL NO G07120 3.500% 09/01/42		12/01/2020	Paydown		758,456	758,456	771,373	770,081	0	(11,626)	0	(11,626)	0	758,456	0	0	0	15,563	09/01/2042
3128M9-TQ-5	FHLMC POOL NO G07459 3.500% 08/01/43		12/01/2020	Paydown		477,461	477,461	499,842	498,223	0	(20,762)	0	(20,762)	0	477,461	0	0	0	10,366	08/01/2043
3128MJ-2S-8	FHLMC POOL NO G08784 3.500% 10/01/47		12/01/2020	Paydown		4,087,250	4,087,250	4,237,968	4,237,253	0	(150,003)	0	(150,003)	0	4,087,250	0	0	0	87,253	10/01/2047
3128MJ-AQ-3	FHLMC POOL NO G08014 5.000% 10/01/34		12/01/2020	Paydown		14,404	14,404	13,521	13,635	0	769	0	769	0	14,404	0	0	0	392	10/01/2034
3128MJ-B7-4	FHLMC POOL NO G08061 5.500% 06/01/35		12/01/2020	Paydown		1,084,633	1,084,633	1,063,026	1,065,683	0	18,951	0	18,951	0	1,084,633	0	0	0	31,968	06/01/2035
3128MJ-C9-9	FHLMC POOL NO G08095 5.500% 11/01/35		12/01/2020	Paydown		482,720	482,720	473,065	474,149	0	8,571	0	8,571	0	482,720	0	0	0	15,607	11/01/2035
3128MJ-DW-7	FHLMC POOL NO G08116 5.500% 03/01/36		12/01/2020	Paydown		145,310	145,310	139,917	140,460	0	4,850	0	4,850	0	145,310	0	0	0	3,981	03/01/2036
3128MJ-RJ-1	FHLMC POOL NO G08488 3.500% 04/01/42		12/01/2020	Paydown		175,242	175,242	182,334	181,611	0	(6,369)	0	(6,369)	0	175,242	0	0	0	3,950	04/01/2042
3128MJ-W9-7	FHLMC POOL NO G08671 3.500% 10/01/45		12/01/2020	Paydown		2,654,976	2,654,976	2,770,094	2,764,911	0	(109,935)	0	(109,935)	0	2,654,976	0	0	0	57,381	10/01/2045
3128MJ-X8-8	FHLMC POOL NO G08702 3.500% 04/01/46		12/01/2020	Paydown		1,424,943	1,424,943	1,500,284	1,497,356	0	(72,412)	0	(72,412)	0	1,424,943	0	0	0	30,058	04/01/2046
3128MJ-Y6-1	FHLMC POOL NO G08732 3.000% 11/01/46		12/01/2020	Paydown		24,170,817	24,170,817	24,314,498	24,305,907	0	(135,090)	0	(135,090)	0	24,170,817	0	0	0	471,521	11/01/2046
3128MJ-YM-6	FHLMC POOL NO G08715 3.000% 08/01/46		12/01/2020	Paydown		2,979,055	2,979,055	3,086,115	3,079,974	0	(100,918)	0	(100,918)	0	2,979,055	0	0	0	57,344	08/01/2046
3128MJ-YT-1	FHLMC POOL NO G08721 3.000% 09/01/46		12/01/2020	Paydown		2,442,646	2,442,646	2,535,772	2,530,558	0	(87,912)	0	(87,912)	0	2,442,646	0	0	0	47,157	09/01/2046
3128MJ-YY-0	FHLMC POOL NO G08726 3.000% 10/01/46		12/01/2020	Paydown		3,086,048	3,086,048	3,196,471	3,190,402	0	(104,355)	0	(104,355)	0	3,086,048	0	0	0	59,800	10/01/2046
3128MJ-ZB-9	FHLMC POOL NO G08737 3.000% 12/01/46		12/01/2020	Paydown		1,414,929	1,414,929	1,409,623	1,409,812	0	5,117	0	5,117	0	1,414,929	0	0	0	27,709	12/01/2046
3128MJ-ZF-0	FHLMC POOL NO G08741 3.000% 01/01/47		12/01/2020	Paydown		1,575,680	1,575,680	1,577,498	1,577,333	0	(1,653)	0	(1,653)	0	1,575,680	0	0	0	31,020	01/01/2047
3128MJ-ZM-5	FHLMC POOL NO G08747 3.000% 02/01/47		12/01/2020	Paydown		6,400,899	6,400,899	6,419,402	6,418,368	0	(17,469)	0	(17,469)	0	6,400,899	0	0	0	125,419	02/01/2047
3128MM-DQ-3	FHLMC POOL NO G18110 5.500% 04/01/21		12/01/2020	Paydown		21,569	21,569	21,409	21,503	0	66	0	66	0	21,569	0	0	0	602	04/01/2021
3128NC-BT-0	FHLMC POOL NO 1G0050 3.698% 02/01/35		12/01/2020	Paydown		22,792	22,792	24,401	24,210	0	(1,418)	0	(1,418)	0	22,792	0	0	0	283	02/01/2035
3128PB-EA-8	FHLMC POOL NO J00129 5.500% 10/01/20		09/01/2020	Paydown		37,286	37,286	40,316	37,607	0	(322)	0	(322)	0	37,286	0	0	0	816	10/01/2020
3128PB-EA-8	FHLMC POOL NO J00129 5.500% 10/01/20		10/01/2020	Maturity		798	798	863	805	0	(7)	0	(7)	0	798	0	0	0	37	10/01/2020
3128PB-WG-5	FHLMC POOL NO J00647 5.500% 12/01/20		11/01/2020	Paydown		20,201	20,201	21,843	20,441	0	(240)	0	(240)	0	20,201	0	0	0	468	12/01/2020
3128PB-WG-5	FHLMC POOL NO J00647 5.500% 12/01/20		12/01/2020	Maturity		605	605	654	612	0	(7)	0	(7)	0	605	0	0	0	33	12/01/2020
3128PC-FH-0	FHLMC POOL NO J01068 5.500% 01/01/21		12/01/2020	Paydown		26,809	26,809	28,974	27,157	0	(348)	0	(348)	0	26,809	0	0	0	692	01/01/2021
3128PC-SA-1	FHLMC POOL NO J01413 5.000% 03/01/21		12/01/2020	Paydown		62,917	62,917	67,834	63,820	0	(903)	0	(903)	0	62,917	0	0	0	1,698	03/01/2021
3128PD-QJ-2	FHLMC POOL NO J02257 5.500% 07/01/20		06/01/2020	Paydown		4,157	4,157	4,494	4,184	0	(28)	0	(28)	0	4,157	0	0	0	58	07/01/2020
3128PD-SD-3	FHLMC POOL NO J02316 5.500% 07/01/20		04/01/2020	Paydown		3,236	3,236	3,499	3,259	0	(23)	0	(23)	0	3,236	0	0	0	42	07/01/2020
3128PH-CD-1	FHLMC POOL NO J05468 5.500% 07/01/22		12/01/2020	Paydown		72,626	72,626	78,447	74,688	0	(2,063)	0	(2,063)	0	72,626	0	0	0	1,871	07/01/2022
3128PJ-2G-1	FHLMC POOL NO J07075 5.000% 02/01/23		12/01/2020	Paydown		19,780	19,780	21,309	20,414	0	(634)	0	(634)	0	19,780	0	0	0	540	02/01/2023
3128PK-ER-1	FHLMC POOL NO J07344 5.000% 03/01/23		12/01/2020	Paydown		17,109	17,109	18,432	17,693	0	(584)	0	(584)	0	17,109	0	0	0	467	03/01/2023
3128PK-L5-1	FHLMC POOL NO J07548 5.000% 04/01/23		12/01/2020	Paydown		269,128	269,128	289,933	277,346	0	(8,218)	0	(8,218)	0	269,128	0	0	0	6,334	04/01/2023
3128PK-L6-9	FHLMC POOL NO J07549 5.000% 04/01/23		12/01/2020	Paydown		131,836	131,836	142,028	136,070	0	(4,234)	0	(4,234)	0	131,836	0	0	0	3,543	04/01/2023
3128PP-SL-8	FHLMC POOL NO J10523 4.500% 09/01/24		12/01/2020	Paydown		82,285	82,285	87,628	85,102	0	(2,817)	0	(2,817)	0	82,285	0	0	0	1,971	09/01/2024
3128PP-UL-5	FHLMC POOL NO J10587 4.500% 08/01/24		12/01/2020	Paydown		117,115	117,115	124,720	121,386	0	(4,271)	0	(4,271)	0	117,115	0	0	0	3,235	08/01/2024
3128PP-UN-1	FHLMC POOL NO J10589 4.500% 08/01/24		12/01/2020	Paydown		293,488	293,488	312,544	303,894	0	(10,406)	0	(10,406)	0	293,488	0	0	0	5,351	08/01/2024
3128PP-XT-5	FHLMC POOL NO J10690 4.500% 09/01/24		12/01/2020	Paydown		79,827	79,827	85,010	82,574	0	(2,747)	0	(2,747)	0	79,827	0	0	0	1,873	09/01/2024
3128PP-XU-2	FHLMC POOL NO J10691 4.500% 09/01/24		12/01/2020	Paydown		36,017	36,017	38,356	37,391	0	(1,374)	0	(1,374)	0	36,017	0	0	0	587	09/01/2024
3128PQ-XK-2	FHLMC POOL NO J11582 4.000% 01/01/25		12/01/2020	Paydown		135,491	135,491	142,902	139,669	0	(4,178)	0	(4,178)	0	135,491	0	0	0	2,517	01/01/2025
3128PQ-Y4-7	FHLMC POOL NO J11631 4.000% 02/01/25		12/01/2020	Paydown		74,819	74,819	78,911	77,165	0	(2,346)	0	(2,346)	0	74,819	0	0	0	1,561	02/01/2025
3128PR-J9-1	FHLMC POOL NO J12088 4.000% 05/01/25		12/01/2020	Paydown		191,221	191,221	201,680	196,794	0	(5,573)	0	(5,573)	0	191,221	0	0	0	4,599	05/01/2025
3128PT-MC-6	FHLMC POOL NO J13955 4.000% 12/01/25		12/01/2020	Paydown		299,896	299,896	308,893	305,002	0	(5,106)	0	(5,106)	0	299,896	0	0	0	7,212	12/01/2025
3128QG-FP-2	FHLMC POOL NO 1N0174 2.296% 07/01/36		12/01/2020	Paydown		26,602	26,602	28,568	28,415	0	(1,813)	0	(1,813)	0	26,602	0	0	0	376	07/01/2036
312906-2N-9	FREDDIE MAC SERIES 1991 1136 CLASS G		12/01/2020	Paydown		3,763	3,763	3,692	3,744	0	19	0	19	0	3,763	0	0	0	171	09/15/2021
312906-6Z-8	FREDDIE MAC SERIES 1991 1146 CLASS E		12/15/2020	Paydown		596	596	585	594	0	2	0	2	0	596	0	0	0	7	09/15/2021
312927-HV-1	FHLMC POOL NO A81144 6.500% 08/01/38		12/01/2020	Paydown		38,902	38,902	39,766	39,702	0	(800)	0	(800)	0	38,902	0	0	0	1,088	08/01/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
312929-P2-2	FHLMC POOL NO A83141 5.500% 11/01/38		12/01/2020	Paydown		226,665	226,665	246,653	244,981	0	(18,316)	0	(18,316)	0	226,665	0	0	0	4,479	11/01/2038
31292G-2S-4	FHLMC GOLD POOL NO C00785		12/01/2020	Paydown		2,892	2,892	2,864	2,869	0	23	0	23	0	2,892	0	0	0	97	06/01/2029
31292G-DM-5	FHLMC GOLD POOL NO C00108		12/01/2020	Paydown		38	38	39	38	0	0	0	0	0	38	0	0	0	1	03/01/2022
31292G-GP-5	FHLMC GOLD POOL NO C00206		12/01/2020	Paydown		505	505	519	509	0	(4)	0	(4)	0	505	0	0	0	21	01/01/2023
31292G-GS-9	FHLMC GOLD POOL NO C00209		12/01/2020	Paydown		37	37	36	37	0	1	0	1	0	37	0	0	0	1	02/01/2023
31292G-L8-7	FHLMC GOLD POOL NO C00351		12/01/2020	Paydown		82	82	85	83	0	(1)	0	(1)	0	82	0	0	0	4	07/01/2024
31292G-XD-3	FHLMC GOLD POOL NO C00676		12/01/2020	Paydown		529	529	506	511	0	18	0	18	0	529	0	0	0	19	11/01/2028
31292H-7J-7	FHLMC POOL NO C01797 144A		12/01/2020	Paydown		40,657	40,657	39,290	39,482	0	1,175	0	1,175	0	40,657	0	0	0	1,311	03/01/2034
31292H-MF-8	FHLMC POOL NO C01258 6.000% 11/01/31		12/01/2020	Paydown		742	742	739	739	0	3	0	3	0	742	0	0	0	23	11/01/2031
31292J-BG-4	FHLMC POOL NO C01839 5.000% 05/01/34		12/01/2020	Paydown		1,066,440	1,066,440	1,023,615	1,030,263	0	36,176	0	36,176	0	1,066,440	0	0	0	30,058	05/01/2034
31292J-BQ-2	FHLMC MBS 5.500% 06/01/34		12/01/2020	Paydown		49,703	49,703	48,032	48,251	0	1,452	0	1,452	0	49,703	0	0	0	1,506	06/01/2034
31292R-7M-8	FHLMC POOL NO C09000 3.500% 06/01/42		12/01/2020	Paydown		1,685,856	1,685,856	1,782,398	1,773,041	0	(87,184)	0	(87,184)	0	1,685,856	0	0	0	36,645	06/01/2042
31292S-A6-7	FHLMC POOL NO C09029 3.000% 03/01/43		12/01/2020	Paydown		830,990	830,990	809,956	811,891	0	19,100	0	19,100	0	830,990	0	0	0	16,111	03/01/2043
31292S-A9-1	FHLMC POOL NO C09032 3.500% 02/01/43		12/01/2020	Paydown		681,863	681,863	717,234	714,327	0	(32,465)	0	(32,465)	0	681,863	0	0	0	14,991	02/01/2043
31292Y-SY-4	FHLMC GOLD POOL NO C14135		12/01/2020	Paydown		19	19	19	19	0	0	0	0	0	19	0	0	0	1	08/01/2028
312939-C5-8	FHLMC POOL NO A90992 4.500% 02/01/40		12/01/2020	Paydown		22,650	22,650	24,166	24,040	0	(1,390)	0	(1,390)	0	22,650	0	0	0	555	02/01/2040
31293T-F7-7	FHLMC GOLD POOL NO C29190		12/01/2020	Paydown		32	32	33	33	0	0	0	0	0	32	0	0	0	1	07/01/2029
312940-4X-4	FHLMC POOL NO A92638 4.500% 06/01/40		12/01/2020	Paydown		550,330	550,330	565,464	563,690	0	(13,360)	0	(13,360)	0	550,330	0	0	0	15,171	06/01/2040
312940-DM-8	FHLMC POOL NO A91908 4.500% 04/01/40		12/01/2020	Paydown		94,385	94,385	94,607	94,567	0	(182)	0	(182)	0	94,385	0	0	0	2,189	04/01/2040
312940-MG-1	FHLMC POOL NO A92159 4.500% 05/01/40		12/01/2020	Paydown		331,133	331,133	338,066	337,374	0	(6,241)	0	(6,241)	0	331,133	0	0	0	7,367	05/01/2040
312941-NJ-2	FHLMC POOL NO A93093 4.500% 07/01/40		12/01/2020	Paydown		822,257	822,257	877,259	872,673	0	(50,416)	0	(50,416)	0	822,257	0	0	0	21,961	07/01/2040
312941-SE-8	FHLMC POOL NO A93217 4.500% 07/01/40		12/01/2020	Paydown		519,737	519,737	554,502	551,392	0	(31,656)	0	(31,656)	0	519,737	0	0	0	12,693	07/01/2040
312942-EF-8	FHLMC POOL NO A93734 4.500% 09/01/40		12/01/2020	Paydown		356,394	356,394	382,337	379,506	0	(23,112)	0	(23,112)	0	356,394	0	0	0	10,803	09/01/2040
312946-AR-7	FHLMC POOL NO A97216 4.000% 03/01/41		12/01/2020	Paydown		484,712	484,712	504,934	503,400	0	(18,688)	0	(18,688)	0	484,712	0	0	0	12,293	03/01/2041
312946-ZJ-8	FHLMC POOL NO A97945 4.500% 04/01/41		12/01/2020	Paydown		483,801	483,801	490,528	489,804	0	(6,003)	0	(6,003)	0	483,801	0	0	0	13,078	04/01/2041
31294F-6V-3	FHLMC GOLD POOL NO C38984 - 30YR 6.00		12/01/2020	Paydown		6,413	6,413	7,152	6,970	0	(556)	0	(556)	0	6,413	0	0	0	223	10/01/2029
31296X-SN-6	FHLMC POOL NO. A12425 5.500% 05/01/34		12/01/2020	Paydown		16,815	16,815	16,249	16,314	0	501	0	501	0	16,815	0	0	0	184	05/01/2034
31296Y-GE-7	FHLMC POOL NO A21997 5.000% 05/01/34		12/01/2020	Paydown		6,476	6,476	6,079	6,129	0	347	0	347	0	6,476	0	0	0	182	05/01/2034
31296Y-TX-1	FHLMC POOL NO A22366 5.000% 05/01/34		12/01/2020	Paydown		129,819	129,819	124,606	125,239	0	4,580	0	4,580	0	129,819	0	0	0	3,846	05/01/2034
312970-2A-3	FHLMC POOL NO B17969 5.500% 03/01/20		02/01/2020	Paydown		1,009	1,009	1,091	1,011	0	(2)	0	(2)	0	1,009	0	0	0	5	03/01/2020
312971-LX-0	FHLMC POOL NO B18442 5.000% 05/01/20		04/01/2020	Paydown		14,461	14,461	15,600	14,521	0	(60)	0	(60)	0	14,461	0	0	0	140	05/01/2020
312971-LX-0	FHLMC POOL NO B18442 5.000% 05/01/20		05/01/2020	Maturity		1,828	1,828	1,972	1,835	0	(8)	0	(8)	0	1,828	0	0	0	38	05/01/2020
312972-R2-0	FHLMC POOL NO B19505 5.000% 07/01/20		06/01/2020	Paydown		5,924	5,924	6,390	5,958	0	(34)	0	(34)	0	5,924	0	0	0	88	07/01/2020
312972-R3-8	FHLMC POOL NO B19506 5.000% 07/01/20		06/01/2020	Paydown		13,564	13,564	14,632	13,655	0	(91)	0	(91)	0	13,564	0	0	0	198	07/01/2020
312972-R3-8	FHLMC POOL NO B19506 5.000% 07/01/20		07/01/2020	Maturity		761	761	821	766	0	(5)	0	(5)	0	761	0	0	0	22	07/01/2020
312972-R4-6	FHLMC POOL NO B19507 5.000% 07/01/20		02/01/2020	Paydown		1,110	1,110	1,198	1,120	0	(10)	0	(10)	0	1,110	0	0	0	7	07/01/2020
31297B-AM-4	FHLMC POOL NO A23612 5.000% 06/01/34		12/01/2020	Paydown		24,193	24,193	26,221	25,878	0	(1,685)	0	(1,685)	0	24,193	0	0	0	854	06/01/2034
31298B-N8-0	FHLMC GOLD POOL NO C43115 - 30YR 5.5		12/01/2020	Paydown		18,269	18,269	20,045	19,530	0	(1,261)	0	(1,261)	0	18,269	0	0	0	571	11/01/2029
31298U-S9-1	FHLMC GOLD POOL NO C57744		12/01/2020	Paydown		241	241	244	244	0	(3)	0	(3)	0	241	0	0	0	9	09/01/2031
31298Y-MX-6	FHLMC GOLD POOL NO C60374		12/01/2020	Paydown		465	465	463	463	0	2	0	2	0	465	0	0	0	13	11/01/2031
31329N-J7-4	FHLMC POOL NO ZA4786 3.000% 12/01/46		12/01/2020	Paydown		9,079,021	9,079,021	9,354,685	9,353,822	0	(274,801)	0	(274,801)	0	9,079,021	0	0	0	168,960	12/01/2046
3132AE-JT-4	FHLMC POOL NO ZT2074 3.000% 05/01/47		12/01/2020	Paydown		735,712	735,712	760,312	760,237	0	(24,525)	0	(24,525)	0	735,712	0	0	0	13,106	05/01/2047
3132GR-L6-6	FHLMC POOL NO Q06349 3.500% 02/01/42		12/01/2020	Paydown		369,562	369,562	379,840	378,919	0	(9,357)	0	(9,357)	0	369,562	0	0	0	8,707	02/01/2042
3132HL-PW-7	FHLMC POOL NO Q10437 3.500% 08/01/42		12/01/2020	Paydown		2,795,615	2,795,615	2,843,310	2,838,485	0	(42,870)	0	(42,870)	0	2,795,615	0	0	0	58,972	08/01/2042
3132HP-SD-7	FHLMC POOL NO Q13216 3.500% 11/01/42		12/01/2020	Paydown		651,754	651,754	685,767	683,238	0	(31,484)	0	(31,484)	0	651,754	0	0	0	14,537	11/01/2042
3132JM-JF-7	FHLMC POOL NO Q20262 3.500% 07/01/43		12/01/2020	Paydown		154,482	154,482	158,537	158,197	0	(3,715)	0	(3,715)	0	154,482	0	0	0	2,945	07/01/2043
3132L7-5E-5	FHLMC POOL NO V82645 3.000% 10/01/46		12/01/2020	Paydown		529,072	529,072	527,088	527,154	0	1,918	0	1,918	0	529,072	0	0	0	10,205	10/01/2046
3132L7-ED-7	FHLMC POOL NO V81932 3.500% 10/01/45		12/01/2020	Paydown		2,827,988	2,827,988	2,958,529	2,950,782	0	(122,794)	0	(122,794)	0	2,827,988	0	0	0	63,604	10/01/2045
3132L8-EV-5	FHLMC POOL NO V82848 3.000% 12/01/46		12/01/2020	Paydown		211,081	211,081	219,426	219,345	0	(8,264)	0	(8,264)	0	211,081	0	0	0	3,891	12/01/2046
3132QL-XG-3	FHLMC POOL NO Q30678 3.500% 01/01/45		12/01/2020	Paydown		3,278,988	3,278,988	3,441,913	3,431,686	0	(152,698)	0	(152,698)	0	3,278,988	0	0	0	66,505	01/01/2045
3132QQ-F9-8	FHLMC POOL NO Q33791 3.500% 06/01/45		12/01/2020	Paydown		336,155	336,155	343,508	342,939	0	(6,785)	0	(6,785)	0	336,155	0	0	0	7,511	06/01/2045
3132QQ-KB-7	FHLMC POOL NO Q33889 3.500% 06/01/45		12/01/2020	Paydown		273,163	273,163	280,590	280,010	0	(6,846)	0	(6,846)	0	273,163	0	0	0	5,670	06/01/2045
3132QR-E6-3	FHLMC POOL NO Q34656 3.500% 07/01/45		12/01/2020	Paydown		364,234	364,234	381,137	380,094	0	(15,860)	0	(15,860)	0	364,234	0	0	0	8,721	07/01/2045
3132QR-MV-9	FHLMC POOL NO Q34871 3.500% 07/01/45		12/01/2020	Paydown		136,787	136,787	141,425	141,122	0	(4,335)	0	(4,335)	0	136,787	0	0	0	3,004	07/01/2045
3132QS-YT-9	FHLMC POOL NO Q36121 3.500% 09/01/45		12/01/2020	Paydown		144,269	144,269	149,950	149,641	0	(5,372)	0	(5,372)	0	144,269	0	0	0	3,190	09/01/2045
3132QT-YT-7	FHLMC POOL NO Q37021 3.000% 11/01/45		12/01/2020	Paydown		2,550,811	2,550,811	2,586,265	2,583,990	0	(33,179)	0	(33,179)	0	2,550,811	0	0	0	53,068	11/01/2045
3132WJ-FD-8	FHLMC POOL NO Q44663 3.000% 11/01/46		12/01/2020	Paydown		9,463,905	9,463,905	9,506,049	9,503,751	0	(39,846)	0	(39,846)	0	9,463,905	0	0	0	182,176	11/01/2046
3132WJ-UT-6	FHLMC POOL NO Q45093 3.000% 12/01/46		12/01/2020	Paydown		4,188,378	4,188,378	4,320,247	4,319,849	0	(131,471)	0	(131,471)	0	4,188,378	0	0	0	83,669	12/01/2046

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3132WJ-UZ-2	FHLMC POOL NO 045099 3.500% 12/01/46		12/01/2020	Paydown		374,911	374,911	383,697	383,591	0	(8,680)	0	(8,680)	0	374,911	0	0	0	7,851	12/01/2046
3132XC-SA-4	FHLMC POOL NO G67713 4.000% 06/01/48		12/01/2020	Paydown		2,139,804	2,139,804	2,250,807	2,249,398	0	(109,594)	0	(109,594)	0	2,139,804	0	0	0	51,889	06/01/2048
31335A-ES-3	FHLMC POOL NO G60145 3.500% 08/01/45		12/01/2020	Paydown		363,434	363,434	377,460	376,738	0	(13,305)	0	(13,305)	0	363,434	0	0	0	7,729	08/01/2045
31335A-UU-0	FHLMC POOL NO G60595 3.000% 05/01/46		12/01/2020	Paydown		2,704,426	2,704,426	2,782,179	2,781,245	0	(76,819)	0	(76,819)	0	2,704,426	0	0	0	49,282	05/01/2046
31335G-AL-9	FHLMC GOLD POOL NO C80011		12/01/2020	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	02/01/2023
31335G-GM-1	FHLMC GOLD POOL NO C80204		12/01/2020	Paydown		866	866	893	878	0	(12)	0	(12)	0	866	0	0	0	35	06/01/2024
31335G-HE-8	FHLMC GOLD POOL NO C80229		12/01/2020	Paydown		38	38	39	39	0	0	0	0	0	38	0	0	0	2	10/01/2024
31335G-JR-7	FHLMC GOLD POOL NO C80272		12/01/2020	Paydown		768	768	787	778	0	(10)	0	(10)	0	768	0	0	0	52	12/01/2024
31335G-MW-2	FHLMC GOLD POOL NO C80373		12/01/2020	Paydown		222	222	227	225	0	(3)	0	(3)	0	222	0	0	0	10	01/01/2026
31335G-NC-5	FHLMC GOLD POOL NO C80387		12/01/2020	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	0	04/01/2026
31335G-PL-3	FHLMC GOLD POOL NO C80427		12/01/2020	Paydown		25	25	26	26	0	0	0	0	0	25	0	0	0	1	09/01/2026
31349U-HL-5	FHLMC POOL NO 782935 3.777% 12/01/34		12/01/2020	Paydown		145,839	145,839	156,193	154,750	0	(8,912)	0	(8,912)	0	145,839	0	0	0	3,142	12/01/2034
31356D-L9-5	FHLMC GOLD POOL NO D51252		12/01/2020	Paydown		346	346	345	345	0	1	0	1	0	346	0	0	0	13	04/01/2024
31356E-6S-8	FHLMC GOLD POOL NO D52681		12/01/2020	Paydown		61	61	60	60	0	1	0	1	0	61	0	0	0	2	05/01/2024
31356G-4S-5	FHLMC GOLD POOL NO D54433		12/01/2020	Paydown		211	211	206	208	0	2	0	2	0	211	0	0	0	9	06/01/2024
31356H-U8-8	FHLMC GOLD POOL NO D55107		12/01/2020	Paydown		1,076	1,076	1,073	1,073	0	3	0	3	0	1,076	0	0	0	44	07/01/2024
31356J-EQ-2	FHLMC GOLD POOL NO D55543		12/01/2020	Paydown		24	24	25	24	0	0	0	0	0	24	0	0	0	1	08/01/2024
31358G-SM-0	FANNIE MAE SERIES 1991 42 CLASS M		12/01/2020	Paydown		0	0	10	2	0	(2)	0	(2)	0	0	0	0	0	2	05/25/2021
31358H-4T-9	FANNIE MAE SERIES 1991 101 CLASS G		12/01/2020	Paydown		14,949	14,949	14,557	14,826	0	123	0	123	0	14,949	0	0	0	707	08/25/2021
31359S-JT-8	FEDERAL NATIONAL MORTGAGE ASSO CMO		12/01/2020	Paydown		8,833	8,833	9,831	9,710	0	(878)	0	(878)	0	8,833	0	0	0	392	03/25/2031
313614-3X-5	FNMA POOL NO 050314 10.000% 06/01/20		05/01/2020	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	06/01/2020
31364J-F4-0	FANNIEMAE STRIP SERIES 1999 303 CLASS PO		12/01/2020	Paydown		2,992	2,992	2,352	2,219	0	773	0	773	0	2,992	0	0	0	0	11/25/2029
31364J-F5-7	FANNIEMAE STRIP SERIES 1999 303 CLASS IO		12/01/2020	Paydown		0	0	514	764	0	(764)	0	(764)	0	0	0	0	0	122	11/25/2029
31365D-6P-5	FNMA POOL NO 125178 8.000% 01/01/23		12/01/2020	Paydown		55	55	53	54	0	1	0	1	0	55	0	0	0	2	01/01/2023
31365D-JE-6	FNMA POOL NO 124561 7.500% 11/01/22		12/01/2020	Paydown		116	116	120	117	0	(1)	0	(1)	0	116	0	0	0	5	11/01/2022
31365D-JK-2	FNMA POOL NO 124566 8.000% 11/01/22		12/01/2020	Paydown		35	35	35	35	0	0	0	0	0	35	0	0	0	1	11/01/2022
31368G-BX-2	FNMA POOL NO 189154 7.500% 11/01/22		12/01/2020	Paydown		437	437	449	440	0	(3)	0	(3)	0	437	0	0	0	18	11/01/2022
31368H-EB-5	FNMA POOL NO 190130 6.000% 11/01/23		12/01/2020	Paydown		83	83	79	81	0	2	0	2	0	83	0	0	0	3	11/01/2023
31368H-GL-1	FNMA POOL NO 190203 8.000% 02/01/23		12/01/2020	Paydown		14	14	15	15	0	0	0	0	0	14	0	0	0	1	02/01/2023
31368H-HN-6	FNMA POOL NO 190237 8.000% 08/01/23		12/01/2020	Paydown		108	108	111	109	0	(1)	0	(1)	0	108	0	0	0	5	08/01/2023
31368H-MQ-3	FNMA POOL NO 190367 5.500% 01/01/36		12/01/2020	Paydown		23,910	23,910	25,640	25,447	0	(1,537)	0	(1,537)	0	23,910	0	0	0	726	01/01/2036
31368K-AT-3	FNMA POOL NO 191818 7.000% 12/01/22		12/01/2020	Paydown		788	788	748	772	0	16	0	16	0	788	0	0	0	30	12/01/2022
31368X-XD-5	FNMA POOL NO 203276 8.000% 02/01/23		12/01/2020	Paydown		102	102	99	100	0	2	0	2	0	102	0	0	0	3	02/01/2023
3136A7-MN-9	FANNIEMAE-ACES CMBS 2.349% 05/25/22		12/01/2020	Paydown		2,194,997	2,181,424	2,036,223	2,133,862	0	47,562	0	47,562	0	2,181,424	0	0	0	34,698	05/25/2022
3136A8-G6-1	FANNIEMAE-ACES CMBS 2.377% 05/25/22		12/01/2020	Paydown		3,609,060	3,582,785	3,399,727	3,519,635	0	63,150	0	63,150	0	3,582,785	0	0	0	71,074	05/25/2022
3136AM-KZ-1	FANNIE MAE CMBS 2.532% 09/25/24		12/01/2020	Paydown		1,857,841	1,826,751	1,892,899	1,865,186	0	(38,435)	0	(38,435)	0	1,826,751	0	0	0	36,121	09/25/2024
3136AN-6U-6	FANNIE MAE Agency CMBS		12/01/2020	Paydown		9,645	9,645	9,548	9,574	0	70	0	70	0	9,645	0	0	0	298	04/25/2027
3136AR-TE-8	FANNIE MAE CMBS 2.702% 02/25/26		12/01/2020	Paydown		1,206,648	1,188,931	1,200,786	1,195,889	0	(6,958)	0	(6,958)	0	1,188,931	0	0	0	15,931	02/25/2026
3136B1-WE-0	FANNIE MAE CMO 3.500% 04/25/48		12/01/2020	Paydown		1,567,176	1,567,176	1,649,942	1,649,176	0	(82,000)	0	(82,000)	0	1,567,176	0	0	0	31,575	04/25/2048
31370P-TX-9	FNMA POOL NO 237366 6.000% 10/01/23		12/01/2020	Paydown		99	99	95	97	0	2	0	2	0	99	0	0	0	3	10/01/2023
31371E-VW-2	FNMA POOL NO 250029 6.500% 05/01/24		12/01/2020	Paydown		13,427	13,427	12,736	13,065	0	362	0	362	0	13,427	0	0	0	461	05/01/2024
31371E-ZT-5	FNMA POOL NO 250154 8.000% 12/01/24		12/01/2020	Paydown		24	24	24	24	0	0	0	0	0	24	0	0	0	1	12/01/2024
31371F-BH-4	FNMA POOL NO 250340 7.500% 09/01/25		12/01/2020	Paydown		2,191	2,191	2,240	2,217	0	(26)	0	(26)	0	2,191	0	0	0	88	09/01/2025
31371H-LV-8	FNMA POOL NO 252440 7.000% 05/01/29		12/01/2020	Paydown		165	165	165	165	0	0	0	0	0	165	0	0	0	6	05/01/2029
31371J-3B-8	FNMA POOL NO 253794 6.500% 05/01/31		12/01/2020	Paydown		199	199	202	201	0	(2)	0	(2)	0	199	0	0	0	8	05/01/2031
31371K-3A-7	FNMA POOL NO 254693 5.500% 04/01/33		12/01/2020	Paydown		74,758	74,758	81,322	80,316	0	(5,558)	0	(5,558)	0	74,758	0	0	0	2,244	04/01/2033
31371K-BS-9	FNMA POOL NO 253949 6.500% 09/01/31		12/01/2020	Paydown		374	374	379	378	0	(4)	0	(4)	0	374	0	0	0	13	09/01/2031
31371L-PJ-2	FNMA POOL NO 255225 5.500% 06/01/34		12/01/2020	Paydown		766,860	766,860	758,773	759,611	0	7,250	0	7,250	0	766,860	0	0	0	24,932	06/01/2034
31371L-PP-8	FNMA POOL NO 255230 5.000% 06/01/34		12/01/2020	Paydown		698,599	698,599	670,273	674,403	0	24,196	0	24,196	0	698,599	0	0	0	21,595	06/01/2034
31371M-CE-5	FNMA POOL NO 255769 5.000% 07/01/35		12/01/2020	Paydown		237,293	237,293	245,246	244,083	0	(6,790)	0	(6,790)	0	237,293	0	0	0	6,382	07/01/2035
31371M-DS-3	FNMA POOL NO 255813 5.000% 08/01/35		12/01/2020	Paydown		79,377	79,377	82,037	81,671	0	(2,294)	0	(2,294)	0	79,377	0	0	0	2,100	08/01/2035
31371M-DT-1	FNMA POOL NO 255814 5.500% 08/01/35		12/01/2020	Paydown		60,125	60,125	59,165	59,258	0	867	0	867	0	60,125	0	0	0	1,870	08/01/2035
31371M-HJ-9	FNMA POOL NO 255933 5.500% 11/01/35		12/01/2020	Paydown		531,819	531,819	520,684	521,793	0	10,025	0	10,025	0	531,819	0	0	0	16,081	11/01/2035
31372C-U2-2	FNMA POOL NO 268901 6.500% 01/01/24		12/01/2020	Paydown		3,335	3,335	3,163	3,244	0	91	0	91	0	3,335	0	0	0	119	01/01/2024
31373G-6C-7	FNMA POOL NO 293467 8.000% 09/01/24		12/01/2020	Paydown		70	70	72	71	0	(1)	0	(1)	0	70	0	0	0	3	09/01/2024
31373L-E9-4	FNMA POOL NO 296360 9.000% 12/01/24		12/01/2020	Paydown		365	365	377	370	0	(5)	0	(5)	0	365	0	0	0	18	12/01/2024
31373L-QP-5	FNMA POOL NO 296662 9.000% 11/01/24		09/01/2020	Paydown		258	258	269	264	0	(5)	0	(5)	0	258	0	0	0	9	11/01/2024
31373T-SK-7	FNMA POOL NO 303022 8.000% 09/01/24		12/01/2020	Paydown		162	162	167	164	0	(2)	0	(2)	0	162	0	0	0	7	09/01/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31373T-T6-7	FNMA POOL NO 303073 8.000% 11/01/24		12/01/2020	Paydown		134	134	137	136	0	(2)	0	(2)	0	134	0	0	0	9	11/01/2024
31373T-Y7-9	FNMA POOL NO 303234 8.000% 01/01/25		12/01/2020	Paydown		22	22	22	22	0	0	0	0	0	22	0	0	0	1	01/01/2025
31373U-ET-0	FNMA POOL NO 303546 7.000% 10/01/25		12/01/2020	Paydown		47	47	47	47	0	0	0	0	0	47	0	0	0	2	10/01/2025
31373U-EY-9	FNMA POOL NO 303551 8.000% 10/01/25		12/01/2020	Paydown		54	54	56	55	0	(1)	0	(1)	0	54	0	0	0	2	10/01/2025
31373U-UC-9	FNMA POOL NO 303979 8.000% 01/01/26		12/01/2020	Paydown		303	303	311	308	0	(4)	0	(4)	0	303	0	0	0	12	01/01/2026
31373W-WW-9	FNMA POOL NO 305861 8.500% 06/01/25		12/01/2020	Paydown		188	188	195	192	0	(4)	0	(4)	0	188	0	0	0	9	06/01/2025
31374C-B8-8	FNMA POOL NO 309763 8.500% 05/01/25		12/01/2020	Paydown		402	402	418	411	0	(9)	0	(9)	0	402	0	0	0	20	05/01/2025
31374E-E2-4	FNMA POOL NO 311653 8.500% 06/01/25		12/01/2020	Paydown		571	571	594	582	0	(11)	0	(11)	0	571	0	0	0	31	06/01/2025
31374F-KG-3	FNMA POOL NO 312695 8.500% 06/01/25		12/01/2020	Paydown		638	638	664	651	0	(12)	0	(12)	0	638	0	0	0	30	06/01/2025
31374F-WA-3	FNMA POOL NO 313041 8.000% 08/01/26		12/01/2020	Paydown		210	210	216	213	0	(3)	0	(3)	0	210	0	0	0	9	08/01/2026
31374G-LS-4	FNMA POOL NO 313637 8.000% 07/01/27		12/01/2020	Paydown		104	104	107	106	0	(2)	0	(2)	0	104	0	0	0	5	07/01/2027
31374G-NC-7	FNMA POOL NO 313687 7.000% 09/01/27		12/01/2020	Paydown		167	167	168	167	0	0	0	0	0	167	0	0	0	6	09/01/2027
31374K-CR-7	FNMA POOL NO 316080 8.000% 07/01/25		12/01/2020	Paydown		1,035	1,035	1,062	1,047	0	(11)	0	(11)	0	1,035	0	0	0	45	07/01/2025
31374K-UX-4	FNMA POOL NO 316598 8.500% 07/01/25		12/01/2020	Paydown		775	775	806	789	0	(14)	0	(14)	0	775	0	0	0	36	07/01/2025
31374N-JD-5	FNMA POOL NO 318960 8.000% 08/01/25		05/01/2020	Paydown		552	552	566	559	0	(7)	0	(7)	0	552	0	0	0	18	08/01/2025
31374P-N7-8	FNMA POOL NO 320014 8.000% 08/01/25		12/01/2020	Paydown		285	285	293	289	0	(4)	0	(4)	0	285	0	0	0	10	08/01/2025
31374T-5M-7	FNMA POOL NO 324052 7.000% 09/01/25		12/01/2020	Paydown		35	35	35	35	0	0	0	0	0	35	0	0	0	2	09/01/2025
31374T-AT-6	FNMA POOL NO 323218 8.000% 06/01/28		12/01/2020	Paydown		213	213	219	217	0	(4)	0	(4)	0	213	0	0	0	9	06/01/2028
31374U-JY-3	FNMA POOL NO 324379 7.500% 05/01/24		12/01/2020	Paydown		707	707	726	712	0	(5)	0	(5)	0	707	0	0	0	43	05/01/2024
31374V-LN-2	FNMA POOL NO 325333 8.000% 12/01/25		12/01/2020	Paydown		733	733	752	742	0	(9)	0	(9)	0	733	0	0	0	32	12/01/2025
31374Y-2M-9	FNMA POOL NO 328480 8.500% 12/01/25		12/01/2020	Paydown		913	913	950	932	0	(19)	0	(19)	0	913	0	0	0	43	12/01/2025
31375F-VL-9	FNMA POOL NO 333719 8.500% 08/01/25		07/01/2020	Paydown		19,866	19,866	20,666	20,185	0	(319)	0	(319)	0	19,866	0	0	0	950	08/01/2025
31375K-5K-9	FNMA POOL NO 337550 8.000% 01/01/23		12/01/2020	Paydown		162	162	166	164	0	(1)	0	(1)	0	162	0	0	0	7	01/01/2023
31375X-VH-9	FNMA POOL NO 348116 7.000% 09/01/24		12/01/2020	Paydown		37	37	37	37	0	0	0	0	0	37	0	0	0	2	09/01/2024
31376F-W7-8	FNMA POOL NO 354470 8.500% 07/01/25		12/01/2020	Paydown		349	349	360	353	0	(5)	0	(5)	0	349	0	0	0	16	07/01/2025
31376G-FF-7	FNMA POOL NO 354866 8.500% 08/01/26		09/01/2020	Paydown		15,102	15,102	15,587	15,326	0	(224)	0	(224)	0	15,102	0	0	0	919	08/01/2026
31376K-FR-2	FNMA POOL NO 357576 5.000% 05/01/34		12/01/2020	Paydown		247,827	247,827	237,953	239,382	0	8,445	0	8,445	0	247,827	0	0	0	6,144	05/01/2034
31376K-UB-0	FNMA POOL NO 357978 5.000% 09/01/20		09/01/2020	Paydown		34,693	34,693	37,654	34,999	0	(306)	0	(306)	0	34,693	0	0	0	571	09/01/2020
31376Z-TP-8	FNMA POOL NO 370558 8.000% 05/01/27		12/01/2020	Paydown		100	100	103	102	0	(2)	0	(2)	0	100	0	0	0	5	05/01/2027
31378A-AL-0	FNMA POOL NO 392511 7.500% 09/01/27		12/01/2020	Paydown		70	70	72	71	0	(1)	0	(1)	0	70	0	0	0	3	09/01/2027
31378B-KR-4	FNMA POOL NO 393704 8.000% 08/01/27		12/01/2020	Paydown		141	141	144	143	0	(2)	0	(2)	0	141	0	0	0	6	08/01/2027
31378D-4D-9	FNMA POOL NO 396020 7.500% 09/01/27		12/01/2020	Paydown		42	42	43	42	0	(1)	0	(1)	0	42	0	0	0	2	09/01/2027
31378D-QR-4	FNMA POOL NO 395664 8.000% 08/01/27		11/01/2020	Paydown		43	43	44	44	0	(1)	0	(1)	0	43	0	0	0	3	08/01/2027
31378F-Y9-0	FNMA POOL NO 397736 8.000% 10/01/27		12/01/2020	Paydown		485	485	497	493	0	(8)	0	(8)	0	485	0	0	0	7	10/01/2027
31378G-VZ-3	FNMA POOL NO 398532 7.500% 09/01/27		12/01/2020	Paydown		26	26	27	26	0	0	0	0	0	26	0	0	0	1	09/01/2027
31378J-D4-6	FNMA POOL NO 399823 8.000% 09/01/27		12/01/2020	Paydown		202	202	207	205	0	(3)	0	(3)	0	202	0	0	0	3	09/01/2027
31378L-N5-7	FNMA POOL NO 401912 8.000% 10/01/27		12/01/2020	Paydown		66	66	67	67	0	(1)	0	(1)	0	66	0	0	0	3	10/01/2027
31378P-3T-8	FNMA POOL NO 405010 8.000% 11/01/27		12/01/2020	Paydown		49	49	50	50	0	(1)	0	(1)	0	49	0	0	0	2	11/01/2027
31378U-G4-8	FNMA POOL NO 408919 8.000% 12/01/27		12/01/2020	Paydown		42	42	43	43	0	(1)	0	(1)	0	42	0	0	0	2	12/01/2027
31379E-AY-3	FNMA POOL NO 416823 7.000% 02/01/28		12/01/2020	Paydown		42	42	42	42	0	0	0	0	0	42	0	0	0	2	02/01/2028
31379H-C7-3	FNMA POOL NO 419594 6.000% 09/01/28		12/01/2020	Paydown		179	179	167	170	0	9	0	9	0	179	0	0	0	6	09/01/2028
31379H-VS-6	FNMA POOL NO 420125 8.000% 05/01/26		12/01/2020	Paydown		130	130	134	132	0	(2)	0	(2)	0	130	0	0	0	6	05/01/2026
31379W-LK-1	FNMA POOL NO 431530 6.000% 09/01/28		12/01/2020	Paydown		10	10	9	9	0	0	0	0	0	10	0	0	0	0	09/01/2028
31379X-S2-2	FNMA POOL NO 432637 8.000% 05/01/28		12/01/2020	Paydown		233	233	239	237	0	(3)	0	(3)	0	233	0	0	0	10	05/01/2028
31378L-VZ-8	FREDDIE MAC CMBS AGENCY		05/01/2020	Paydown		147,456	147,357	148,826	147,198	0	159	0	159	0	147,357	0	0	0	1,100	09/25/2020
31380B-CC-2	FNMA POOL NO 434867 6.000% 08/01/28		12/01/2020	Paydown		57	57	55	55	0	2	0	2	0	57	0	0	0	2	08/01/2028
31380F-ZT-1	FNMA POOL NO 439154 8.000% 04/01/28		02/01/2020	Paydown		70	70	71	71	0	(1)	0	(1)	0	70	0	0	0	1	04/01/2028
31380M-LR-5	FNMA POOL NO 444136 7.000% 12/01/28		12/01/2020	Paydown		417	417	415	415	0	2	0	2	0	417	0	0	0	16	12/01/2028
31380W-XK-5	FNMA POOL NO 452582 7.000% 04/01/29		12/01/2020	Paydown		300	300	302	301	0	0	0	0	0	300	0	0	0	12	04/01/2029
31380X-SM-5	FNMA POOL NO 453324 7.000% 02/01/29		12/01/2020	Paydown		258	258	259	258	0	0	0	0	0	258	0	0	0	10	02/01/2029
31381C-XG-7	FNMA POOL NO 457079 7.000% 01/01/29		12/01/2020	Paydown		136	136	135	135	0	1	0	1	0	136	0	0	0	5	01/01/2029
31381F-V6-4	FNMA POOL NO 459737 7.000% 03/01/29		12/01/2020	Paydown		2,179	2,179	2,186	2,181	0	(2)	0	(2)	0	2,179	0	0	0	98	03/01/2029
31382D-U7-7	FNMA POOL NO 479506 6.500% 04/01/29		12/01/2020	Paydown		466	466	445	449	0	17	0	17	0	466	0	0	0	7	04/01/2029
31382D-WD-2	FNMA POOL NO 479544 6.500% 08/01/29		12/01/2020	Paydown		34	34	33	33	0	1	0	1	0	34	0	0	0	2	08/01/2029
31382G-GB-7	FNMA POOL NO 481794 7.000% 05/01/29		12/01/2020	Paydown		576	576	574	574	0	3	0	3	0	576	0	0	0	21	05/01/2029
31382G-XP-7	FNMA POOL NO 482286 7.000% 01/01/29		10/01/2020	Paydown		610	610	607	607	0	3	0	3	0	610	0	0	0	30	01/01/2029
31382J-Y9-6	FNMA POOL NO 484136 7.000% 02/01/29		12/01/2020	Paydown		688	688	691	689	0	0	0	0	0	688	0	0	0	26	02/01/2029
31382K-2S-6	FNMA POOL NO 485085 7.500% 10/01/29		12/01/2020	Paydown		207	207	201	202	0	6	0	6	0	207	0	0	0	8	10/01/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31382P-5F-0	FNMA POOL NO 488746 7.000% 03/01/29		12/01/2020	Paydown		36	36	36	36	0	0	0	0	0	36	0	0	0	2	03/01/2029
31382Q-AZ-8	FNMA POOL NO 488824 7.000% 03/01/29		12/01/2020	Paydown		223	223	223	223	0	0	0	0	0	223	0	0	0	9	03/01/2029
31382R-C6-8	FNMA POOL NO 489793 7.000% 05/01/29		12/01/2020	Paydown		197	197	198	197	0	0	0	0	0	197	0	0	0	8	05/01/2029
31382T-JA-8	FNMA POOL NO 491757 7.000% 04/01/29		12/01/2020	Paydown		163	163	163	163	0	0	0	0	0	163	0	0	0	6	04/01/2029
31382U-RV-0	FNMA POOL NO 492900 7.000% 10/01/28		12/01/2020	Paydown		24	24	24	24	0	0	0	0	0	24	0	0	0	1	10/01/2028
31382V-HJ-6	FNMA POOL NO 493533 7.000% 04/01/29		12/01/2020	Paydown		574	574	575	574	0	(1)	0	(1)	0	574	0	0	0	22	04/01/2029
31382V-N6-7	FNMA POOL NO 493713 7.000% 04/01/29		12/01/2020	Paydown		84	84	84	84	0	0	0	0	0	84	0	0	0	3	04/01/2029
31383B-HE-0	FNMA POOL NO 498029 6.500% 09/01/29		12/01/2020	Paydown		132	132	122	124	0	8	0	8	0	132	0	0	0	5	09/01/2029
31383C-UB-9	FNMA POOL NO 499278 6.500% 08/01/29		09/01/2020	Paydown		112	112	105	106	0	6	0	6	0	112	0	0	0	4	08/01/2029
31383E-AD-3	FNMA POOL NO 500504 7.000% 05/01/29		12/01/2020	Paydown		69	69	69	69	0	0	0	0	0	69	0	0	0	2	05/01/2029
31383E-HS-3	FNMA POOL NO 500741 6.500% 06/01/29		12/01/2020	Paydown		671	671	631	638	0	33	0	33	0	671	0	0	0	24	06/01/2029
31383E-RP-8	FNMA POOL NO 500994 6.500% 08/01/29		12/01/2020	Paydown		12	12	12	12	0	0	0	0	0	12	0	0	0	1	08/01/2029
31383E-XX-4	FNMA POOL NO 501194 7.000% 06/01/29		12/01/2020	Paydown		143	143	143	143	0	0	0	0	0	143	0	0	0	5	06/01/2029
31383E-YC-9	FNMA POOL NO 501207 7.000% 06/01/29		12/01/2020	Paydown		112	112	113	113	0	0	0	0	0	112	0	0	0	4	06/01/2029
31383H-NF-7	FNMA POOL NO 503590 6.500% 07/01/29		12/01/2020	Paydown		212	212	205	207	0	6	0	6	0	212	0	0	0	8	07/01/2029
31383H-TN-4	FNMA POOL NO 503757 6.500% 07/01/29		12/01/2020	Paydown		52	52	50	51	0	2	0	2	0	52	0	0	0	2	07/01/2029
31383J-6M-7	FNMA POOL NO 504976 7.500% 07/01/29		12/01/2020	Paydown		287	287	277	279	0	8	0	8	0	287	0	0	0	12	07/01/2029
31383K-EC-7	FNMA POOL NO 505131 6.500% 07/01/29		12/01/2020	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	07/01/2029
31383K-KM-8	FNMA POOL NO 505300 7.500% 08/01/29		12/01/2020	Paydown		17	17	16	16	0	0	0	0	0	17	0	0	0	1	08/01/2029
31383K-R6-6	FNMA POOL NO 505509 6.500% 07/01/29		12/01/2020	Paydown		48	48	47	47	0	1	0	1	0	48	0	0	0	2	07/01/2029
31383M-HL-0	FNMA POOL NO 507035 7.500% 08/01/29		12/01/2020	Paydown		15	15	14	15	0	0	0	0	0	15	0	0	0	1	08/01/2029
31383M-VU-4	FNMA POOL NO 507427 7.500% 07/01/29		12/01/2020	Paydown		144	144	139	140	0	4	0	4	0	144	0	0	0	6	07/01/2029
31383Q-FW-9	FNMA POOL NO 509681 6.500% 08/01/29		12/01/2020	Paydown		30	30	29	29	0	1	0	1	0	30	0	0	0	1	08/01/2029
31383U-TH-8	FNMA POOL NO 513652 7.500% 09/01/29		12/01/2020	Paydown		30	30	29	29	0	1	0	1	0	30	0	0	0	2	09/01/2029
31383W-X7-1	FNMA POOL NO 515602 6.500% 11/01/29		12/01/2020	Paydown		136	136	131	132	0	4	0	4	0	136	0	0	0	5	11/01/2029
31384C-Q5-6	FNMA POOL NO 519876 7.500% 02/01/30		12/01/2020	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	0	02/01/2030
31384D-4R-0	FNMA POOL NO 521132 7.000% 12/01/29		12/01/2020	Paydown		153	153	151	151	0	2	0	2	0	153	0	0	0	6	12/01/2029
31384D-LC-4	FNMA POOL NO 520623 7.500% 11/01/29		12/01/2020	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	11/01/2029
31384J-BE-8	FNMA POOL NO 524837 7.500% 01/01/30		12/01/2020	Paydown		37	37	36	36	0	1	0	1	0	37	0	0	0	2	01/01/2030
31384M-PZ-9	FNMA POOL NO 527940 7.500% 01/01/30		12/01/2020	Paydown		246	246	238	240	0	6	0	6	0	246	0	0	0	10	01/01/2030
31384N-W2-2	FNMA POOL NO 529065 7.500% 03/01/30		12/01/2020	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	03/01/2030
31384V-LV-2	FNMA POOL NO 535040 7.500% 12/01/29		12/01/2020	Paydown		13	13	13	13	0	0	0	0	0	13	0	0	0	1	12/01/2029
31385X-AZ-0	FNMA POOL NO 555424 5.500% 05/01/33		12/01/2020	Paydown		577,681	577,681	628,258	620,836	0	(43,155)	0	(43,155)	0	577,681	0	0	0	17,744	05/01/2033
31385X-EC-7	FNMA POOL NO 555531 5.500% 06/01/33		12/01/2020	Paydown		110,717	110,717	119,938	118,515	0	(7,798)	0	(7,798)	0	110,717	0	0	0	3,374	06/01/2033
31386F-6B-6	FNMA POOL NO 562566 6.000% 02/01/31		12/01/2020	Paydown		2,201	2,201	2,176	2,179	0	22	0	22	0	2,201	0	0	0	112	02/01/2031
31386S-L6-2	FNMA POOL NO 571949 6.500% 07/01/31		12/01/2020	Paydown		259	259	263	262	0	(3)	0	(3)	0	259	0	0	0	10	07/01/2031
31386U-5K-4	FNMA POOL NO 574250 6.500% 08/01/31		12/01/2020	Paydown		76	76	77	76	0	(1)	0	(1)	0	76	0	0	0	3	08/01/2031
31387B-DA-8	FNMA POOL NO 578897 6.500% 04/01/31		12/01/2020	Paydown		187	187	190	190	0	(2)	0	(2)	0	187	0	0	0	2	04/01/2031
31387C-XF-3	FNMA POOL NO 580378 6.500% 04/01/31		12/01/2020	Paydown		571	571	580	578	0	(6)	0	(6)	0	571	0	0	0	19	04/01/2031
31387D-XQ-7	FNMA POOL NO 581287 6.500% 05/01/31		12/01/2020	Paydown		36	36	36	36	0	0	0	0	0	36	0	0	0	2	05/01/2031
31387E-6X-0	FNMA POOL NO 582386 6.500% 05/01/31		12/01/2020	Paydown		634	634	643	641	0	(7)	0	(7)	0	634	0	0	0	37	05/01/2031
31387G-QB-1	FNMA POOL NO 583750 6.500% 06/01/31		12/01/2020	Paydown		556	556	564	563	0	(7)	0	(7)	0	556	0	0	0	21	06/01/2031
31387J-SQ-0	FNMA POOL NO 585627 6.500% 06/01/31		12/01/2020	Paydown		225	225	228	228	0	(3)	0	(3)	0	225	0	0	0	9	06/01/2031
31387R-4Z-8	FNMA POOL NO 592240 6.500% 08/01/31		12/01/2020	Paydown		15,130	15,130	15,353	15,279	0	(149)	0	(149)	0	15,130	0	0	0	710	08/01/2031
31387R-B9-8	FNMA POOL NO 591464 6.500% 09/01/31		12/01/2020	Paydown		281	281	285	284	0	(3)	0	(3)	0	281	0	0	0	10	09/01/2031
31387V-3C-1	FNMA POOL NO 595795 6.500% 09/01/31		12/01/2020	Paydown		49	49	50	49	0	(1)	0	(1)	0	49	0	0	0	2	09/01/2031
31387V-3K-3	FNMA POOL NO 595802 6.500% 09/01/31		12/01/2020	Paydown		417	417	423	422	0	(5)	0	(5)	0	417	0	0	0	15	09/01/2031
31388C-GK-0	FNMA POOL NO 600602 6.500% 08/01/31		12/01/2020	Paydown		26	26	27	27	0	0	0	0	0	26	0	0	0	1	08/01/2031
31388G-3S-8	FNMA POOL NO 604809 6.500% 09/01/31		12/01/2020	Paydown		158	158	161	160	0	(2)	0	(2)	0	158	0	0	0	5	09/01/2031
31388G-C9-0	FNMA POOL NO 604096 6.500% 09/01/31		12/01/2020	Paydown		111	111	113	112	0	(1)	0	(1)	0	111	0	0	0	4	09/01/2031
31388G-CP-4	FNMA POOL NO 604078 6.500% 09/01/31		12/01/2020	Paydown		48	48	48	48	0	(1)	0	(1)	0	48	0	0	0	2	09/01/2031
31388G-CX-7	FNMA POOL NO 604086 6.500% 09/01/31		12/01/2020	Paydown		233	233	237	236	0	(3)	0	(3)	0	233	0	0	0	9	09/01/2031
31388H-BA-6	FNMA POOL NO 604933 6.000% 10/01/31		12/01/2020	Paydown		8,543	8,543	8,447	8,459	0	85	0	85	0	8,543	0	0	0	350	10/01/2031
31388N-QM-1	FNMA POOL NO 609860 6.000% 10/01/31		12/01/2020	Paydown		341	341	337	338	0	3	0	3	0	341	0	0	0	11	10/01/2031
31388N-QU-3	FNMA POOL NO 609867 6.000% 10/01/31		12/01/2020	Paydown		15,278	15,278	15,102	15,124	0	154	0	154	0	15,278	0	0	0	596	10/01/2031
31388N-QW-9	FNMA POOL NO 609869 6.500% 10/01/31		12/01/2020	Paydown		562	562	570	568	0	(7)	0	(7)	0	562	0	0	0	20	10/01/2031
31388Q-CU-1	FNMA POOL NO 611283 6.500% 11/01/31		12/01/2020	Paydown		100	100	101	101	0	(1)	0	(1)	0	100	0	0	0	3	11/01/2031
31388Q-LC-1	FNMA POOL NO 611523 6.500% 11/01/31		12/01/2020	Paydown		4,173	4,173	4,234	4,218	0	(45)	0	(45)	0	4,173	0	0	0	85	11/01/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31389V-NZ-6	FNMA POOL NO 636808 6.500% 04/01/32		12/01/2020	Paydown		25,523	25,523	25,410	25,414	0	109	0	109	0	25,523	0	0	0	848	04/01/2032
31389V-RH-2	FNMA POOL NO 636888 6.500% 04/01/32		12/01/2020	Paydown		844	844	840	840	0	4	0	4	0	844	0	0	0	32	04/01/2032
31389X-3Z-4	FNMA POOL NO 639016 6.500% 04/01/32		12/01/2020	Paydown		10,793	10,793	10,747	10,747	0	46	0	46	0	10,793	0	0	0	384	04/01/2032
3138A1-HM-6	FNMA POOL NO AH0235 3.500% 12/01/25		12/01/2020	Paydown		534,578	534,578	564,448	550,951	0	(16,372)	0	(16,372)	0	534,578	0	0	0	12,518	12/01/2025
3138A2-CF-4	FNMA POOL NO AH0969 3.500% 12/01/25		12/01/2020	Paydown		2,209,886	2,209,886	2,217,138	2,212,239	0	(2,352)	0	(2,352)	0	2,209,886	0	0	0	41,205	12/01/2025
3138A7-G6-9	FNMA POOL NO AH5620 4.000% 02/01/26		12/01/2020	Paydown		787,610	787,610	804,937	798,039	0	(10,429)	0	(10,429)	0	787,610	0	0	0	17,107	02/01/2026
3138AE-J8-7	FNMA POOL NO AI1186 4.000% 04/01/41		12/01/2020	Paydown		677,203	677,203	707,412	704,442	0	(27,239)	0	(27,239)	0	677,203	0	0	0	17,276	04/01/2041
3138AR-ZZ-0	FNMA POOL NO AJ0759 4.000% 09/01/41		12/01/2020	Paydown		25,512	25,512	27,550	27,308	0	(1,796)	0	(1,796)	0	25,512	0	0	0	565	09/01/2041
3138AS-3T-7	FNMA POOL NO AJ1709 4.000% 09/01/41		12/01/2020	Paydown		1,773,516	1,773,516	1,915,200	1,899,884	0	(126,369)	0	(126,369)	0	1,773,516	0	0	0	46,292	09/01/2041
3138AT-MN-7	FNMA POOL NO AJ2164 4.000% 09/01/41		12/01/2020	Paydown		360,268	360,268	389,049	385,361	0	(25,093)	0	(25,093)	0	360,268	0	0	0	4,440	09/01/2041
3138AV-TM-7	FNMA POOL NO AJ4155 4.000% 11/01/41		12/01/2020	Paydown		656,460	656,460	696,873	692,734	0	(36,274)	0	(36,274)	0	656,460	0	0	0	15,658	11/01/2041
3138AW-CN-1	FNMA POOL NO AJ4576 3.500% 11/01/41		12/01/2020	Paydown		588,671	588,671	608,355	606,998	0	(18,327)	0	(18,327)	0	588,671	0	0	0	14,074	11/01/2041
3138E3-CB-7	FNMA POOL NO AJ9965 4.000% 06/01/42		12/01/2020	Paydown		477,677	477,677	505,890	503,566	0	(25,889)	0	(25,889)	0	477,677	0	0	0	12,529	06/01/2042
3138E5-FX-1	FNMA POOL NO AK1081 3.500% 01/01/42		12/01/2020	Paydown		1,265,163	1,265,163	1,303,495	1,299,751	0	(34,588)	0	(34,588)	0	1,265,163	0	0	0	26,046	01/01/2042
3138EK-VH-5	FNMA POOL NO AL3315 3.500% 03/01/43		12/01/2020	Paydown		374,665	374,665	378,002	377,638	0	(2,973)	0	(2,973)	0	374,665	0	0	0	8,074	03/01/2043
3138EL-5N-9	FNMA POOL NO AL4452 4.000% 11/01/43		12/01/2020	Paydown		487,162	487,162	515,555	513,564	0	(26,402)	0	(26,402)	0	487,162	0	0	0	11,488	11/01/2043
3138EN-VK-2	FNMA POOL NO AL6017 3.500% 12/01/42		12/01/2020	Paydown		4,515,209	4,515,209	4,663,364	4,652,089	0	(136,880)	0	(136,880)	0	4,515,209	0	0	0	103,258	12/01/2042
3138ER-NB-2	FNMA POOL NO AL9385 3.000% 11/01/46		12/01/2020	Paydown		4,588,374	4,588,374	4,709,536	4,708,060	0	(119,686)	0	(119,686)	0	4,588,374	0	0	0	80,941	11/01/2046
3138LT-JW-9	FNMA POOL NO AO2976 3.500% 05/01/42		12/01/2020	Paydown		6,063,475	6,063,475	6,191,613	6,178,410	0	(114,935)	0	(114,935)	0	6,063,475	0	0	0	133,517	05/01/2042
3138M7-WU-5	FNMA POOL NO AP4258 3.000% 08/01/42		12/01/2020	Paydown		309,896	309,896	312,898	312,585	0	(2,690)	0	(2,690)	0	309,896	0	0	0	6,512	08/01/2042
3138MF-3T-2	FNMA POOL NO AQ0809 3.500% 12/01/42		12/01/2020	Paydown		1,251,571	1,251,571	1,268,878	1,267,022	0	(15,451)	0	(15,451)	0	1,251,571	0	0	0	28,495	12/01/2042
3138ML-VX-9	FNMA POOL NO AQ5129 3.000% 11/01/42		12/01/2020	Paydown		8,383,295	8,383,295	8,121,317	8,145,544	0	237,752	0	237,752	0	8,383,295	0	0	0	170,657	11/01/2042
3138MR-LJ-8	FNMA POOL NO AQ9328 3.500% 01/01/43		12/01/2020	Paydown		2,205,497	2,205,497	2,286,136	2,279,456	0	(73,959)	0	(73,959)	0	2,205,497	0	0	0	46,968	01/01/2043
3138WC-ZL-0	FNMA POOL NO AS3446 4.000% 09/01/44		12/01/2020	Paydown		281,922	281,922	301,612	300,673	0	(18,752)	0	(18,752)	0	281,922	0	0	0	6,874	09/01/2044
3138WH-SR-4	FNMA POOL NO AS7727 3.000% 08/01/46		12/01/2020	Paydown		3,816,579	3,816,579	3,926,902	3,926,549	0	(109,970)	0	(109,970)	0	3,816,579	0	0	0	73,784	08/01/2046
3138WK-NU-5	FNMA POOL NO AS9402 3.000% 02/01/47		12/01/2020	Paydown		35,079	35,079	35,304	35,285	0	(205)	0	(205)	0	35,079	0	0	0	573	02/01/2047
3138WT-RW-8	FNMA POOL NO AT5900 3.000% 06/01/43		12/01/2020	Paydown		815,726	815,726	791,381	793,457	0	22,268	0	22,268	0	815,726	0	0	0	16,176	06/01/2043
3138Y6-3S-1	FNMA POOL NO AX5308 3.500% 01/01/42		12/01/2020	Paydown		1,090,500	1,090,500	1,139,617	1,136,224	0	(45,725)	0	(45,725)	0	1,090,500	0	0	0	21,838	01/01/2042
3138Y8-S9-2	FNMA POOL NO AX6843 4.000% 11/01/44		12/01/2020	Paydown		474,612	474,612	507,390	505,829	0	(31,217)	0	(31,217)	0	474,612	0	0	0	12,725	11/01/2044
31390C-WJ-1	FNMA POOL NO 642449 6.500% 04/01/32		12/01/2020	Paydown		25,290	25,290	25,183	25,182	0	107	0	107	0	25,290	0	0	0	850	04/01/2032
31391N-C3-3	FNMA POOL NO 671590 - 30YR 6.0		12/01/2020	Paydown		7,647	7,647	8,549	8,419	0	(772)	0	(772)	0	7,647	0	0	0	260	10/01/2032
31391W-5H-0	FNMA POOL NO 679548 5.000% 04/01/33		12/01/2020	Paydown		453	453	495	488	0	(36)	0	(36)	0	453	0	0	0	10	04/01/2033
313968-RF-8	FHLMC GOLD POOL NO D30486		12/01/2020	Paydown		20	20	20	20	0	0	0	0	0	20	0	0	0	1	02/01/2023
313968-TC-3	FHLMC GOLD POOL NO D30547		12/01/2020	Paydown		101	101	99	100	0	1	0	1	0	101	0	0	0	4	02/01/2023
31397U-3N-7	FANNIE MAE CMBS 3.764% 04/25/21		12/01/2020	Paydown		529,955	528,713	578,735	542,703	0	(13,989)	0	(13,989)	0	528,713	0	0	0	12,766	04/25/2021
31398Q-HB-6	FREDDIE MAC CMBS 4.224% 03/25/20		03/01/2020	Paydown		2,533,369	2,533,369	2,630,746	2,527,863	0	5,506	0	5,506	0	2,533,369	0	0	0	15,376	03/25/2020
31400W-MC-1	FNMA POOL NO 699755 5.500% 04/01/33		12/01/2020	Paydown		13,023	13,023	12,905	12,920	0	102	0	102	0	13,023	0	0	0	277	04/01/2033
31401K-3E-3	FNMA POOL NO 710997 - ARM 30YR		12/01/2020	Paydown		5,283	5,283	5,664	5,610	0	(327)	0	(327)	0	5,283	0	0	0	125	07/01/2033
31401N-4U-0	FNMA POOL NO 713735 5.000% 09/01/33		12/01/2020	Paydown		1,676	1,676	1,831	1,812	0	(135)	0	(135)	0	1,676	0	0	0	58	09/01/2033
31402C-PL-0	FNMA POOL NO 725027 5.000% 11/01/33		12/01/2020	Paydown		42,043	42,043	44,677	44,242	0	(2,199)	0	(2,199)	0	42,043	0	0	0	1,146	11/01/2033
31402D-DB-3	FNMA POOL NO 725598 5.500% 07/01/34		12/01/2020	Paydown		270,383	270,383	290,957	287,991	0	(17,609)	0	(17,609)	0	270,383	0	0	0	8,859	07/01/2034
31402D-KK-5	FNMA POOL NO 725798 2.366% 06/01/34		12/01/2020	Paydown		27,160	27,160	28,719	28,530	0	(1,370)	0	(1,370)	0	27,160	0	0	0	569	06/01/2034
31402Q-2V-2	FNMA POOL NO 735288 5.000% 03/01/35		12/01/2020	Paydown		365,866	365,866	384,308	381,824	0	(15,958)	0	(15,958)	0	365,866	0	0	0	10,537	03/01/2035
31402Q-6T-3	FNMA POOL NO 735382 5.000% 04/01/35		12/01/2020	Paydown		534,939	534,939	574,350	569,116	0	(34,177)	0	(34,177)	0	534,939	0	0	0	14,352	04/01/2035
31402Q-6U-0	FNMA POOL NO 735383 5.000% 04/01/35		12/01/2020	Paydown		954,971	954,971	986,641	981,725	0	(26,754)	0	(26,754)	0	954,971	0	0	0	26,795	04/01/2035
31402Q-WA-5	FNMA POOL NO 735141 5.500% 01/01/35		12/01/2020	Paydown		27,729	27,729	29,301	29,089	0	(1,361)	0	(1,361)	0	27,729	0	0	0	844	01/01/2035
31402Q-Y3-9	FNMA POOL NO 735230 5.500% 02/01/35		12/01/2020	Paydown		334,218	334,218	343,848	343,118	0	(8,899)	0	(8,899)	0	334,218	0	0	0	10,308	02/01/2035
31402Q-YV-7	FNMA POOL NO 735224 5.500% 02/01/35		12/01/2020	Paydown		282,215	282,215	303,668	300,871	0	(18,656)	0	(18,656)	0	282,215	0	0	0	8,843	02/01/2035
31402R-AB-5	FNMA POOL NO 735402 5.000% 04/01/35		12/01/2020	Paydown		764,438	764,438	782,076	779,431	0	(14,993)	0	(14,993)	0	764,438	0	0	0	20,954	04/01/2035
31402R-BE-8	FNMA POOL NO 735437 2.522% 09/01/34		12/01/2020	Paydown		99,641	99,641	106,821	105,999	0	(6,358)	0	(6,358)	0	99,641	0	0	0	2,309	09/01/2034
31402R-F8-7	FNMA POOL NO 735591 5.000% 06/01/35		12/01/2020	Paydown		4,690,384	4,690,384	4,842,686	4,821,781	0	(131,397)	0	(131,397)	0	4,690,384	0	0	0	131,159	06/01/2035
31402R-FU-8	FNMA POOL NO 735579 5.000% 06/01/35		12/01/2020	Paydown		175,400	175,400	180,860	180,098	0	(4,698)	0	(4,698)	0	175,400	0	0	0	4,895	06/01/2035
31402R-FV-6	FNMA POOL NO 735580 5.000% 06/01/35		12/01/2020	Paydown		774,747	774,747	796,870	793,655	0	(18,908)	0	(18,908)	0	774,747	0	0	0	21,037	06/01/2035
31402R-JL-4	FNMA POOL NO 735667 5.000% 07/01/35		12/01/2020	Paydown		3,224,859	3,224,859	3,296,551	3,285,909	0	(61,051)	0	(61,051)	0	3,224,859	0	0	0	90,857	07/01/2035
31402R-JN-0	FNMA POOL NO 735669 5.000% 04/01/35		12/01/2020	Paydown		31,569	31,569	32,644	32,487	0	(918)	0	(918)	0	31,569	0	0	0	890	04/01/2035
31402R-JV-2	FNMA POOL NO 735676 5.000% 07/01/35		12/01/2020	Paydown		4,267,902	4,267,902	4,416,911	4,397,184	0	(129,282)	0	(129,282)	0	4,267,902	0	0	0	119,785	07/01/2035
31402R-RN-1	FNMA POOL NO 735893 5.000% 10/01/35		12/01/2020	Paydown		136,869	136,869	143,927	143,061	0	(6,191)	0	(6,191)	0	136,869	0	0	0	3,861	10/01/2035
31402R-SN-0	FNMA POOL NO 735925 5.000% 10/01/35		12/01/2020	Paydown		170,716	170,716	174,851	174,288	0	(3,571)	0	(3,571)	0	170,716	0	0	0	4,978	10/01/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31402R-UN-7	FNMA POOL NO 735989 5.500% 02/01/35		12/01/2020	Paydown		165,271	165,271	177,958	176,353	0	(11,083)	0	(11,083)	0	165,271	0	0	0	5,279	02/01/2035
31402T-BX-2	FNMA POOL NO 737254-30YR 6.623		12/01/2020	Paydown		11,887	11,887	12,598	12,493	0	(606)	0	(606)	0	11,887	0	0	0	247	09/01/2033
31403C-3V-1	FNMA POOL NO 745212 2.139% 01/01/36		12/01/2020	Paydown		15,667	15,667	16,788	16,667	0	(1,000)	0	(1,000)	0	15,667	0	0	0	234	01/01/2036
31403C-6L-0	FNMA POOL NO 745275 5.000% 02/01/36		12/01/2020	Paydown		476,889	476,889	496,724	494,338	0	(17,450)	0	(17,450)	0	476,889	0	0	0	13,772	02/01/2036
31403C-ZM-6	FNMA POOL NO 745148 5.000% 01/01/36		12/01/2020	Paydown		259,476	259,476	266,583	265,688	0	(6,211)	0	(6,211)	0	259,476	0	0	0	7,671	01/01/2036
31403D-BD-0	FNMA POOL NO 745336 5.000% 03/01/36		12/01/2020	Paydown		580,179	580,179	602,887	600,211	0	(20,031)	0	(20,031)	0	580,179	0	0	0	17,031	03/01/2036
31403D-BW-8	FNMA POOL NO 745353 5.500% 03/01/36		12/01/2020	Paydown		203,245	203,245	197,656	198,234	0	5,011	0	5,011	0	203,245	0	0	0	6,252	03/01/2036
31403D-BY-4	FNMA POOL NO 745355 5.000% 03/01/36		12/01/2020	Paydown		1,164,435	1,164,435	1,191,791	1,188,164	0	(23,728)	0	(23,728)	0	1,164,435	0	0	0	34,522	03/01/2036
31403D-C7-2	FNMA POOL NO 745394 4.500% 11/01/20		11/01/2020	Paydown		2,877	2,877	3,096	2,918	0	(41)	0	(41)	0	2,877	0	0	0	32	11/01/2020
31403D-DR-7	FNMA POOL NO 745412 5.500% 12/01/35		12/01/2020	Paydown		345,955	345,955	374,550	371,049	0	(25,094)	0	(25,094)	0	345,955	0	0	0	11,428	12/01/2035
31403D-DX-4	FNMA POOL NO 745418 5.500% 04/01/36		12/01/2020	Paydown		981,202	981,202	1,021,886	1,017,304	0	(36,102)	0	(36,102)	0	981,202	0	0	0	30,813	04/01/2036
31403D-GY-9	FNMA POOL NO 745515 5.000% 05/01/36		12/01/2020	Paydown		12,137	12,137	12,555	12,505	0	(368)	0	(368)	0	12,137	0	0	0	338	05/01/2036
31403D-J7-5	FNMA POOL NO 745586 5.500% 06/01/36		12/01/2020	Paydown		500,330	500,330	482,193	483,795	0	16,534	0	16,534	0	500,330	0	0	0	16,163	06/01/2036
31403D-0G-7	FNMA POOL NO 745755 5.000% 12/01/35		12/01/2020	Paydown		172,458	172,458	173,455	173,268	0	(811)	0	(811)	0	172,458	0	0	0	4,875	12/01/2035
31403D-VZ-9	FNMA POOL NO 745932 6.500% 11/01/36		12/01/2020	Paydown		47,549	47,549	48,552	48,442	0	(893)	0	(893)	0	47,549	0	0	0	1,742	11/01/2036
31403D-WU-9	FNMA POOL NO 745959 5.500% 11/01/36		12/01/2020	Paydown		20,504	20,504	21,164	21,096	0	(592)	0	(592)	0	20,504	0	0	0	628	11/01/2036
31403G-JK-9	FNMA POOL NO 748266 5.000% 10/01/33		12/01/2020	Paydown		4,226	4,226	4,124	4,141	0	85	0	85	0	4,226	0	0	0	91	10/01/2033
31403Q-A9-1	FNMA POOL NO 754332 5.000% 12/01/33		12/01/2020	Paydown		4,343	4,343	4,238	4,255	0	88	0	88	0	4,343	0	0	0	77	12/01/2033
31404K-KS-0	FNMA POOL NO 770805 5.000% 04/01/34		12/01/2020	Paydown		298,178	298,178	286,297	287,824	0	10,353	0	10,353	0	298,178	0	0	0	5,363	04/01/2034
31404K-ML-3	FNMA POOL NO 770863 5.000% 04/01/34		12/01/2020	Paydown		1,015,892	1,015,892	974,700	980,175	0	35,716	0	35,716	0	1,015,892	0	0	0	25,922	04/01/2034
31404N-FL-5	FNMA POOL NO 773371 5.000% 04/01/34		12/01/2020	Paydown		212,034	212,034	203,436	204,505	0	7,529	0	7,529	0	212,034	0	0	0	3,431	04/01/2034
31404N-FV-3	FNMA POOL NO 773380 5.000% 05/01/34		12/01/2020	Paydown		622,148	622,148	597,359	600,960	0	21,188	0	21,188	0	622,148	0	0	0	21,323	05/01/2034
31404N-MW-3	FNMA POOL NO 773573 5.000% 05/01/34		12/01/2020	Paydown		177,304	177,304	170,239	171,197	0	6,107	0	6,107	0	177,304	0	0	0	3,973	05/01/2034
31404Q-R3-5	FNMA POOL NO 775506 5.000% 05/01/34		12/01/2020	Paydown		378,746	378,746	363,655	365,753	0	12,993	0	12,993	0	378,746	0	0	0	13,292	05/01/2034
31404Q-SC-4	FNMA POOL NO 775515 - 30YR 5.000		12/01/2020	Paydown		6,320	6,320	6,858	6,767	0	(447)	0	(447)	0	6,320	0	0	0	173	05/01/2034
31404Q-VG-1	FNMA POOL NO 775615 5.000% 05/01/34		12/01/2020	Paydown		316,262	316,262	303,438	305,350	0	10,912	0	10,912	0	316,262	0	0	0	8,351	05/01/2034
31404Q-Y3-7	FNMA POOL NO 775730 5.000% 05/01/34		12/01/2020	Paydown		89,018	89,018	85,471	85,992	0	3,026	0	3,026	0	89,018	0	0	0	2,435	05/01/2034
31404R-4C-8	FNMA POOL NO 776719 5.000% 05/01/34		12/01/2020	Paydown		334,108	334,108	320,561	322,435	0	11,673	0	11,673	0	334,108	0	0	0	6,679	05/01/2034
31404R-4U-8	FNMA POOL NO 776735 5.000% 05/01/34		12/01/2020	Paydown		201,034	201,034	192,883	193,858	0	7,176	0	7,176	0	201,034	0	0	0	3,615	05/01/2034
31404R-RC-3	FNMA POOL NO 776383 2.628% 06/01/34		12/01/2020	Paydown		42,100	42,100	45,150	44,764	0	(2,664)	0	(2,664)	0	42,100	0	0	0	892	06/01/2034
31404S-FH-3	FNMA POOL NO 776968 5.000% 04/01/34		12/01/2020	Paydown		131,539	131,539	126,206	126,886	0	4,653	0	4,653	0	131,539	0	0	0	3,830	04/01/2034
31404U-4J-6	FNMA POOL NO 779425 5.500% 06/01/34		12/01/2020	Paydown		184,722	184,722	182,759	182,966	0	1,756	0	1,756	0	184,722	0	0	0	7,095	06/01/2034
31404U-4L-1	FNMA POOL NO 779427 5.500% 06/01/34		12/01/2020	Paydown		540,725	540,725	534,979	535,580	0	5,145	0	5,145	0	540,725	0	0	0	10,225	06/01/2034
31404U-4T-4	FNMA POOL NO 779434 5.000% 06/01/34		12/01/2020	Paydown		661,428	661,428	634,454	638,549	0	22,879	0	22,879	0	661,428	0	0	0	16,479	06/01/2034
31404U-4U-1	FNMA POOL NO 779435 5.500% 06/01/34		12/01/2020	Paydown		739,952	739,952	732,090	732,848	0	7,103	0	7,103	0	739,952	0	0	0	22,380	06/01/2034
31404U-KC-3	FNMA POOL NO 778891 5.000% 06/01/34		12/01/2020	Paydown		515,698	515,698	494,788	497,995	0	17,703	0	17,703	0	515,698	0	0	0	14,679	06/01/2034
31404U-UQ-1	FNMA POOL NO 779191 5.500% 06/01/34		12/01/2020	Paydown		214,724	214,724	212,409	212,651	0	2,073	0	2,073	0	214,724	0	0	0	8,709	06/01/2034
31404U-YU-8	FNMA POOL NO 779323 2.596% 06/01/34		12/01/2020	Paydown		24,354	24,354	25,954	25,713	0	(1,359)	0	(1,359)	0	24,354	0	0	0	561	06/01/2034
31404V-XV-5	FNMA POOL NO 780192 - 30YR 3.856		12/01/2020	Paydown		34,405	34,405	36,909	36,578	0	(2,173)	0	(2,173)	0	34,405	0	0	0	753	05/01/2034
31404W-R3-2	FNMA POOL NO 780906 5.000% 05/01/34		12/01/2020	Paydown		289,100	289,100	277,378	279,023	0	10,077	0	10,077	0	289,100	0	0	0	6,823	05/01/2034
31404W-RE-8	FNMA POOL NO 780885 5.000% 05/01/34		12/01/2020	Paydown		558,533	558,533	535,886	538,772	0	19,761	0	19,761	0	558,533	0	0	0	17,920	05/01/2034
31404W-RK-4	FNMA POOL NO 780890 5.000% 05/01/34		12/01/2020	Paydown		194,831	194,831	187,084	188,359	0	6,472	0	6,472	0	194,831	0	0	0	5,876	05/01/2034
31405D-AS-6	FNMA POOL NO 785817 5.000% 01/01/20		01/01/2020	Paydown		3,772	3,772	4,088	3,772	0	0	0	0	0	3,772	0	0	0	16	01/01/2020
31405N-RY-3	FNMA POOL NO 794403 2.123% 09/01/34		12/01/2020	Paydown		44,728	44,728	47,839	47,469	0	(2,741)	0	(2,741)	0	44,728	0	0	0	670	09/01/2034
31405U-Q7-7	FNMA POOL NO 799778 5.500% 11/01/34		12/01/2020	Paydown		3,898	3,898	4,284	4,234	0	(336)	0	(336)	0	3,898	0	0	0	117	11/01/2034
31406B-JY-7	FNMA POOL NO 804979 5.500% 12/01/34		12/01/2020	Paydown		25,990	25,990	28,564	28,116	0	(2,126)	0	(2,126)	0	25,990	0	0	0	620	12/01/2034
31406G-2N-8	FNMA POOL NO 809981 3.585% 03/01/35		12/01/2020	Paydown		110,869	110,869	118,394	117,540	0	(6,670)	0	(6,670)	0	110,869	0	0	0	1,664	03/01/2035
31406G-5Z-8	FNMA POOL NO 810064 5.000% 03/01/35		12/01/2020	Paydown		146,725	146,725	159,174	157,195	0	(10,470)	0	(10,470)	0	146,725	0	0	0	6,087	03/01/2035
31406G-BC-2	FNMA POOL NO 809235 5.500% 01/01/20		01/01/2020	Maturity		1,666	1,666	1,817	1,666	0	0	0	0	0	1,666	0	0	0	8	01/01/2020
31406G-HH-5	FNMA POOL NO 809432 5.500% 02/01/20		01/01/2020	Paydown		1,166	1,166	1,272	1,167	0	0	0	0	0	1,166	0	0	0	5	02/01/2020
31406G-ZR-3	FNMA POOL NO 809952 5.500% 02/01/35		12/01/2020	Paydown		190,766	190,766	208,961	206,529	0	(15,763)	0	(15,763)	0	190,766	0	0	0	2,989	02/01/2035
31406J-TD-5	FNMA POOL NO 811548 5.500% 03/01/21		12/01/2020	Paydown		38,390	38,390	41,838	39,013	0	(624)	0	(624)	0	38,390	0	0	0	1,016	03/01/2021
31406S-3U-5	FNMA POOL NO 819011 3.683% 05/01/35		12/01/2020	Paydown		192,172	192,172	205,537	203,828	0	(11,656)	0	(11,656)	0	192,172	0	0	0	4,098	05/01/2035
31407F-AY-6	FNMA POOL NO 829023 5.000% 07/01/20		06/01/2020	Paydown		57,336	57,336	62,229	57,760	0	(425)	0	(425)	0	57,336	0	0	0	707	07/01/2020
31407F-AY-6	FNMA POOL NO 829023 5.000% 07/01/20		07/01/2020	Redemption 100.0000		1,687	1,687	1,831	1,699	0	(12)	0	(12)	0	1,687	0	0	0	49	07/01/2020
31407F-ED-8	FNMA POOL NO 829132 5.500% 10/01/35		12/01/2020	Paydown		371,022	371,022	363,253	363,975	0	7,046	0	7,046	0	371,022	0	0	0	15,381	10/01/2035
31407H-ZH-2	FNMA POOL NO 831544 6.000% 06/01/36		12/01/2020	Paydown		249,064	249,064	247,244	247,322	0	1,742	0	1,742	0	249,064	0	0	0	7,007	06/01/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31407M-4F-9	FNMA POOL NO 835222	4.500% 08/01/20		07/01/2020	Paydown		27,411	27,411	29,547	27,621	0	(209)	0	(209)	0	27,411	0	0	0	387	08/01/2020
31407M-4F-9	FNMA POOL NO 835222	4.500% 08/01/20		08/01/2020	Maturity		2,378	2,378	2,563	2,396	0	(18)	0	(18)	0	2,378	0	0	0	71	08/01/2020
31407M-4J-1	FNMA POOL NO 835225	5.000% 08/01/20		07/01/2020	Paydown		19,428	19,428	21,087	19,579	0	(151)	0	(151)	0	19,428	0	0	0	314	08/01/2020
31407M-4J-1	FNMA POOL NO 835225	5.000% 08/01/20		08/01/2020	Maturity		1,572	1,572	1,706	1,584	0	(12)	0	(12)	0	1,572	0	0	0	52	08/01/2020
31407N-QM-8	FNMA POOL NO 835760	4.500% 09/01/35		12/01/2020	Paydown		67,621	67,621	72,685	72,167	0	(4,546)	0	(4,546)	0	67,621	0	0	0	1,840	09/01/2035
31407Q-DG-8	FNMA POOL NO 837203	5.500% 03/01/21		12/01/2020	Paydown		47,756	47,756	52,045	48,553	0	(797)	0	(797)	0	47,756	0	0	0	1,164	03/01/2021
31407X-FF-3	FNMA POOL NO 843566	5.500% 11/01/35		12/01/2020	Paydown		26,821	26,821	26,260	26,306	0	515	0	515	0	26,821	0	0	0	805	11/01/2035
31407X-VL-2	FNMA POOL NO 844019	5.500% 11/01/35		12/01/2020	Paydown		805,619	805,619	788,688	790,427	0	15,191	0	15,191	0	805,619	0	0	0	30,493	11/01/2035
31407X-X4-8	FNMA POOL NO 844181	5.500% 11/01/35		12/01/2020	Paydown		6,559	6,559	7,385	7,325	0	(765)	0	(765)	0	6,559	0	0	0	140	11/01/2035
31407X-Y4-7	FNMA POOL NO 844131	5.500% 11/01/35		12/01/2020	Paydown		384,957	384,957	376,897	377,686	0	7,271	0	7,271	0	384,957	0	0	0	5,794	11/01/2035
31407Y-6W-4	FNMA POOL NO 845185	5.500% 11/01/35		12/01/2020	Paydown		1,993,139	1,993,139	1,951,563	1,955,378	0	37,761	0	37,761	0	1,993,139	0	0	0	59,725	11/01/2035
31407Y-MR-7	FNMA POOL NO 844668	5.500% 12/01/35		12/01/2020	Paydown		305,233	305,233	298,794	299,391	0	5,842	0	5,842	0	305,233	0	0	0	11,414	12/01/2035
31408A-J2-7	FNMA POOL NO 845481	5.500% 06/01/21		12/01/2020	Paydown		67,995	67,995	74,103	69,276	0	(1,281)	0	(1,281)	0	67,995	0	0	0	1,829	06/01/2021
31408B-3M-8	FNMA POOL NO 846904	5.500% 12/01/20		11/01/2020	Paydown		30,847	30,847	33,634	31,204	0	(357)	0	(357)	0	30,847	0	0	0	816	12/01/2020
31408B-3M-8	FNMA POOL NO 846904	5.500% 12/01/20		12/01/2020	Maturity		832	832	907	841	0	(10)	0	(10)	0	832	0	0	0	46	12/01/2020
31409A-N7-0	FNMA POOL NO 865414	5.500% 01/01/36		12/01/2020	Paydown		13,969	13,969	15,288	15,073	0	(1,104)	0	(1,104)	0	13,969	0	0	0	420	01/01/2036
31409B-BV-8	FNMA POOL NO 865952	5.500% 03/01/36		12/01/2020	Paydown		24,733	24,733	24,455	24,474	0	259	0	259	0	24,733	0	0	0	1,116	03/01/2036
31409B-CX-3	FNMA POOL NO 865986	6.000% 03/01/36		12/01/2020	Paydown		336,687	336,687	339,265	338,847	0	(2,160)	0	(2,160)	0	336,687	0	0	0	11,794	03/01/2036
31409G-JW-7	FNMA POOL NO 870677	5.500% 12/01/21		12/01/2020	Paydown		69,922	69,922	76,203	71,746	0	(1,824)	0	(1,824)	0	69,922	0	0	0	1,975	12/01/2021
31409J-BF-6	FNMA POOL NO 872238	5.500% 04/01/36		12/01/2020	Paydown		8,252	8,252	9,031	8,936	0	(684)	0	(684)	0	8,252	0	0	0	249	04/01/2036
31409J-R7-7	FNMA POOL NO 872710	6.000% 06/01/36		12/01/2020	Paydown		72,467	72,467	71,601	71,670	0	798	0	798	0	72,467	0	0	0	2,445	06/01/2036
31409T-U2-2	FNMA POOL NO 878201	6.000% 09/01/36		12/01/2020	Paydown		43,874	43,874	45,643	45,459	0	(1,585)	0	(1,585)	0	43,874	0	0	0	1,704	09/01/2036
31409U-UU-7	FNMA POOL NO 879095	5.500% 05/01/21		12/01/2020	Paydown		65,426	65,426	71,303	66,692	0	(1,266)	0	(1,266)	0	65,426	0	0	0	1,708	05/01/2021
31409V-GB-3	FNMA POOL NO 879594	5.500% 03/01/21		12/01/2020	Paydown		32,168	32,168	35,058	32,692	0	(524)	0	(524)	0	32,168	0	0	0	959	03/01/2021
31409V-R3-9	FNMA POOL NO 879906	2.559% 10/01/33		12/01/2020	Paydown		42,399	42,399	42,120	42,145	0	254	0	254	0	42,399	0	0	0	900	10/01/2033
31409W-XW-6	FNMA POOL NO 880993	6.000% 01/01/22		12/01/2020	Paydown		53,334	53,334	57,390	54,534	0	(1,200)	0	(1,200)	0	53,334	0	0	0	1,724	01/01/2022
3140FM-DF-0	FNMA POOL NO BE1901	3.000% 12/01/46		12/01/2020	Paydown		2,468,417	2,468,417	2,474,781	2,474,249	0	(5,831)	0	(5,831)	0	2,468,417	0	0	0	50,901	12/01/2046
3140J9-Q3-8	FNMA POOL NO BM4973	3.500% 05/01/43		12/01/2020	Paydown		3,577,532	3,577,532	3,642,934	3,641,683	0	(64,151)	0	(64,151)	0	3,577,532	0	0	0	77,780	05/01/2043
3140JA-M9-6	FNMA POOL NO BM5783	3.500% 04/01/47		12/01/2020	Paydown		1,250,598	1,250,598	1,271,702	1,271,455	0	(20,857)	0	(20,857)	0	1,250,598	0	0	0	28,435	04/01/2047
3140JA-QA-9	FNMA POOL NO BM5848	4.000% 10/01/48		12/01/2020	Paydown		15,999,517	15,999,517	16,640,748	16,631,546	0	(632,029)	0	(632,029)	0	15,999,517	0	0	0	398,768	10/01/2048
3140Q8-KK-0	FNMA POOL NO CA1197	4.000% 02/01/48		12/01/2020	Paydown		5,074,653	5,074,653	5,286,906	5,283,679	0	(209,026)	0	(209,026)	0	5,074,653	0	0	0	126,240	02/01/2048
3140X4-NW-2	FNMA POOL NO FM1001	3.000% 12/01/47		12/01/2020	Paydown		2,552,836	2,552,836	2,636,202	2,635,327	0	(82,491)	0	(82,491)	0	2,552,836	0	0	0	44,341	12/01/2047
3140X4-SJ-6	FNMA POOL NO FM1001	3.500% 12/01/47		12/01/2020	Paydown		2,156,333	2,156,333	2,271,562	2,269,965	0	(113,632)	0	(113,632)	0	2,156,333	0	0	0	47,012	12/01/2047
31410B-B4-5	FNMA POOL NO 883959	6.000% 06/01/21		12/01/2020	Paydown		4,130	4,130	4,444	4,199	0	(69)	0	(69)	0	4,130	0	0	0	136	06/01/2021
31410B-C5-1	FNMA POOL NO 883992	6.000% 04/01/36		12/01/2020	Paydown		8,296	8,296	8,294	8,292	0	4	0	4	0	8,296	0	0	0	272	04/01/2036
31410B-C6-9	FNMA POOL NO 883993	6.500% 04/01/36		12/01/2020	Paydown		20,082	20,082	20,514	20,469	0	(387)	0	(387)	0	20,082	0	0	0	834	04/01/2036
31410C-SC-7	FNMA POOL NO 885315	6.000% 06/01/36		12/01/2020	Paydown		127,251	127,251	126,296	126,345	0	906	0	906	0	127,251	0	0	0	5,982	06/01/2036
31410F-5M-3	FNMA POOL NO 888352	5.500% 05/01/37		12/01/2020	Paydown		28,422	28,422	31,949	31,708	0	(3,285)	0	(3,285)	0	28,422	0	0	0	837	05/01/2037
31410F-VW-2	FNMA POOL NO 888129	5.500% 02/01/37		12/01/2020	Paydown		52,887	52,887	53,462	53,408	0	(522)	0	(522)	0	52,887	0	0	0	1,624	02/01/2037
31410F-VX-0	FNMA POOL NO 888130	5.000% 10/01/34		12/01/2020	Paydown		86,696	86,696	88,349	88,094	0	(1,398)	0	(1,398)	0	86,696	0	0	0	2,372	10/01/2034
31410G-ML-4	FNMA POOL NO 888763	2.257% 10/01/37		12/01/2020	Paydown		138,524	138,524	148,345	147,578	0	(9,054)	0	(9,054)	0	138,524	0	0	0	3,027	10/01/2037
31410G-YE-7	FNMA POOL NO 889109	5.000% 01/01/23		12/01/2020	Paydown		102,774	102,774	108,427	105,062	0	(2,288)	0	(2,288)	0	102,774	0	0	0	2,623	01/01/2023
31410K-JY-1	FNMA POOL NO 889579	6.000% 05/01/38		12/01/2020	Paydown		523,505	523,505	523,991	523,807	0	(302)	0	(302)	0	523,505	0	0	0	16,911	05/01/2038
31410K-NW-0	FNMA POOL NO 889705	5.500% 06/01/38		12/01/2020	Paydown		846,606	846,606	828,484	829,538	0	17,069	0	17,069	0	846,606	0	0	0	26,184	06/01/2038
31410K-NY-6	FNMA POOL NO 889707	6.000% 12/01/35		12/01/2020	Paydown		385,858	385,858	387,969	387,569	0	(1,710)	0	(1,710)	0	385,858	0	0	0	12,680	12/01/2035
31410P-RR-6	FNMA POOL NO 893396	6.000% 08/01/36		12/01/2020	Paydown		3,423	3,423	3,789	3,759	0	(336)	0	(336)	0	3,423	0	0	0	116	08/01/2036
31410T-EA-9	FNMA POOL NO 896629	5.500% 10/01/21		12/01/2020	Paydown		23,764	23,764	25,898	24,379	0	(615)	0	(615)	0	23,764	0	0	0	695	10/01/2021
31410T-ME-2	FNMA POOL NO 896857	5.500% 03/01/22		12/01/2020	Paydown		67,087	67,087	73,071	69,049	0	(1,961)	0	(1,961)	0	67,087	0	0	0	1,992	03/01/2022
31410T-ZM-0	FNMA POOL NO 897248	6.000% 11/01/36		12/01/2020	Paydown		69,332	69,332	72,235	71,927	0	(2,596)	0	(2,596)	0	69,332	0	0	0	2,886	11/01/2036
31410U-NH-1	FNMA POOL NO 897792	6.000% 09/01/36		12/01/2020	Paydown		9,912	9,912	9,834	9,837	0	75	0	75	0	9,912	0	0	0	270	09/01/2036
31410Y-VJ-0	FNMA POOL NO 901617	6.000% 11/01/21		12/01/2020	Paydown		16,980	16,980	18,271	17,333	0	(353)	0	(353)	0	16,980	0	0	0	372	11/01/2021
31411D-B8-1	FNMA POOL NO 904663	6.000% 11/01/21		12/01/2020	Paydown		19,957	19,957	21,474	20,357	0	(400)	0	(400)	0	19,957	0	0	0	603	11/01/2021
31411G-TG-7	FNMA POOL NO 907851	5.500% 02/01/22		12/01/2020	Paydown		9,860	9,860	10,740	10,150	0	(289)	0	(289)	0	9,860	0	0	0	296	02/01/2022
31411J-WF-9	FNMA POOL NO 909746	5.500% 02/01/37		12/01/2020	Paydown		29,467	29,467	32,247	31,971	0	(2,504)	0	(2,504)	0	29,467	0	0	0	886	02/01/2037
31411S-7M-2	FNMA POOL NO 914500	6.000% 03/01/37		12/01/2020	Paydown		108,604	108,604	112,982	112,489	0	(3,885)	0	(3,885)	0	108,604	0	0	0	4,280	03/01/2037
31411Y-Z3-0	FNMA POOL NO 918862	6.000% 04/01/37		12/01/2020	Paydown		2,704	2,704	2,664	2,666	0	38	0	38	0	2,704	0	0	0	89	04/01/2037
31412N-SL-1	FNMA POOL NO 930323	6.000% 12/01/38		12/01/2020	Paydown		2,610	2,610	2,872	2,859	0	(250)	0	(250)	0	2,610	0	0	0	70	12/01/2038
31412P-GM-7	FNMA POOL NO 930904	4.500% 04/01/24		12/01/2020	Paydown		137,748	137,748	147,745	142,860	0	(5,111)	0	(5,111)	0	137,748	0	0	0	3,279	04/01/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31412Q-5M-7	FNMA POOL NO 932452	4.000% 02/01/25		12/01/2020	Paydown		196,303	196,303	208,496	202,465	0	(6,162)	0	(6,162)	0	196,303	0	0	0	4,181	02/01/2025
31412Q-XB-0	FNMA POOL NO 932274	4.500% 12/01/39		12/01/2020	Paydown		154,583	154,583	158,376	157,965	0	(3,381)	0	(3,381)	0	154,583	0	0	0	4,371	12/01/2039
31412S-BG-9	FNMA POOL NO 933039	6.000% 10/01/37		12/01/2020	Paydown		224	224	256	254	0	(30)	0	(30)	0	224	0	0	0	7	10/01/2037
31412T-MH-3	FNMA POOL NO 934260	6.000% 06/01/38		12/01/2020	Paydown		18,548	18,548	19,325	19,245	0	(697)	0	(697)	0	18,548	0	0	0	639	06/01/2038
31412T-TW-3	FNMA POOL NO 934465	5.000% 09/01/23		12/01/2020	Paydown		24,092	24,092	23,358	23,648	0	444	0	444	0	24,092	0	0	0	474	09/01/2023
31412V-JX-7	FNMA POOL NO 935978	4.000% 05/01/25		12/01/2020	Paydown		579,452	579,452	615,441	599,905	0	(20,453)	0	(20,453)	0	579,452	0	0	0	12,313	05/01/2025
31412X-4T-8	FNMA POOL NO 938334	6.000% 07/01/22		12/01/2020	Paydown		167,866	167,866	180,529	172,443	0	(4,577)	0	(4,577)	0	167,866	0	0	0	5,496	07/01/2022
31412Y-AK-8	FNMA POOL NO 938410	6.000% 07/01/22		12/01/2020	Paydown		80,467	80,467	86,538	82,761	0	(2,293)	0	(2,293)	0	80,467	0	0	0	2,999	07/01/2022
31412Y-B3-5	FNMA POOL NO 938458	6.000% 07/01/22		12/01/2020	Paydown		92,263	92,263	99,223	94,961	0	(2,698)	0	(2,698)	0	92,263	0	0	0	2,791	07/01/2022
31413A-JU-8	FNMA POOL NO 939575	5.500% 07/01/22		12/01/2020	Paydown		25,907	25,907	28,218	26,720	0	(812)	0	(812)	0	25,907	0	0	0	779	07/01/2022
31413D-5W-3	FNMA POOL NO 942861	6.000% 08/01/37		12/01/2020	Paydown		13,533	13,533	15,001	14,873	0	(1,340)	0	(1,340)	0	13,533	0	0	0	444	08/01/2037
31413D-BQ-9	FNMA POOL NO 942047	6.000% 07/01/22		12/01/2020	Paydown		108,551	108,551	116,740	111,610	0	(3,059)	0	(3,059)	0	108,551	0	0	0	3,446	07/01/2022
31413D-D2-0	FNMA POOL NO 942121	6.000% 07/01/22		12/01/2020	Paydown		106,418	106,418	114,446	109,340	0	(2,923)	0	(2,923)	0	106,418	0	0	0	3,251	07/01/2022
31413D-QW-0	FNMA POOL NO 942469	6.000% 07/01/37		10/01/2020	Paydown		135,816	135,816	150,549	149,509	0	(13,693)	0	(13,693)	0	135,816	0	0	0	6,519	07/01/2037
31413J-ZJ-6	FNMA POOL NO 947245	6.000% 10/01/37		12/01/2020	Paydown		2,142	2,142	2,374	2,363	0	(221)	0	(221)	0	2,142	0	0	0	69	10/01/2037
31413M-HH-3	FNMA POOL NO 949432	4.500% 05/01/23		12/01/2020	Paydown		103,142	103,142	110,797	106,284	0	(3,142)	0	(3,142)	0	103,142	0	0	0	2,247	05/01/2023
31413T-ZA-3	FNMA POOL NO 955337	5.500% 02/01/23		12/01/2020	Paydown		7,181	7,181	7,818	7,466	0	(285)	0	(285)	0	7,181	0	0	0	216	02/01/2023
31413T-ZB-1	FNMA POOL NO 955338	5.500% 02/01/23		12/01/2020	Paydown		34,464	34,464	37,519	35,547	0	(1,082)	0	(1,082)	0	34,464	0	0	0	1,036	02/01/2023
31414A-MH-2	FNMA POOL NO 960360	5.500% 11/01/22		12/01/2020	Paydown		47,257	47,257	51,472	48,858	0	(1,601)	0	(1,601)	0	47,257	0	0	0	1,667	11/01/2022
31414C-GW-2	FNMA POOL NO 962013	5.500% 03/01/38		12/01/2020	Paydown		16,849	16,849	18,512	18,346	0	(1,496)	0	(1,496)	0	16,849	0	0	0	506	03/01/2038
31414D-Z6-6	FNMA POOL NO 963465	5.500% 06/01/38		12/01/2020	Paydown		19,008	19,008	18,575	18,600	0	408	0	408	0	19,008	0	0	0	562	06/01/2038
31414F-YS-4	FNMA POOL NO 965221	5.000% 09/01/23		12/01/2020	Paydown		17,507	17,507	16,973	17,170	0	337	0	337	0	17,507	0	0	0	519	09/01/2023
31414H-H5-9	FNMA POOL NO 966552	6.000% 01/01/38		12/01/2020	Paydown		133,043	133,043	138,552	137,986	0	(4,942)	0	(4,942)	0	133,043	0	0	0	4,919	01/01/2038
31414H-YA-9	FNMA POOL NO 967005	5.500% 12/01/22		12/01/2020	Paydown		55,579	55,579	60,537	57,347	0	(1,768)	0	(1,768)	0	55,579	0	0	0	1,936	12/01/2022
31414L-3M-8	FNMA POOL NO 969804	5.500% 02/01/23		12/01/2020	Paydown		121,335	121,335	132,088	125,936	0	(4,600)	0	(4,600)	0	121,335	0	0	0	3,095	02/01/2023
31414M-2D-7	FNMA POOL NO 970672	5.500% 11/01/38		12/01/2020	Paydown		39,431	39,431	38,531	38,577	0	854	0	854	0	39,431	0	0	0	1,651	11/01/2038
31414P-ZP-7	FNMA POOL NO 972450	7.000% 02/01/38		12/01/2020	Paydown		3,031	3,031	3,193	3,180	0	(149)	0	(149)	0	3,031	0	0	0	116	02/01/2038
31414P-ZU-6	FNMA POOL NO 972455	7.000% 02/01/38		04/01/2020	Paydown		9,339	9,339	9,839	9,805	0	(466)	0	(466)	0	9,339	0	0	0	215	02/01/2038
31414S-AC-7	FNMA POOL NO 974403	4.500% 04/01/23		12/01/2020	Paydown		40,621	40,621	44,381	42,337	0	(1,716)	0	(1,716)	0	40,621	0	0	0	944	04/01/2023
31414S-W4-1	FNMA POOL NO 975067	5.500% 08/01/23		12/01/2020	Paydown		30,579	30,579	31,048	30,707	0	(128)	0	(128)	0	30,579	0	0	0	911	08/01/2023
31414U-GZ-5	FNMA POOL NO 976416	4.500% 03/01/23		12/01/2020	Paydown		6,839	6,839	7,472	7,156	0	(318)	0	(318)	0	6,839	0	0	0	172	03/01/2023
31415A-T3-5	FNMA POOL NO 981270	5.000% 04/01/23		12/01/2020	Paydown		189,253	189,253	204,908	196,226	0	(6,973)	0	(6,973)	0	189,253	0	0	0	5,167	04/01/2023
31415A-U6-6	FNMA POOL NO 981305	6.000% 06/01/38		12/01/2020	Paydown		106,083	106,083	110,526	110,030	0	(3,946)	0	(3,946)	0	106,083	0	0	0	1,913	06/01/2038
31415A-WK-3	FNMA POOL NO 981350	4.500% 04/01/23		12/01/2020	Paydown		93,873	93,873	100,840	96,791	0	(2,918)	0	(2,918)	0	93,873	0	0	0	1,893	04/01/2023
31415A-WL-1	FNMA POOL NO 981351	4.500% 04/01/23		12/01/2020	Paydown		56,172	56,172	60,341	57,986	0	(1,815)	0	(1,815)	0	56,172	0	0	0	1,344	04/01/2023
31415B-E7-0	FNMA POOL NO 981758	5.000% 07/01/23		12/01/2020	Paydown		56,902	56,902	55,168	56,009	0	893	0	893	0	56,902	0	0	0	1,413	07/01/2023
31415L-U4-7	FNMA POOL NO 983603	5.000% 05/01/23		12/01/2020	Paydown		135,349	135,349	146,545	140,706	0	(5,358)	0	(5,358)	0	135,349	0	0	0	3,857	05/01/2023
31415S-KF-8	FNMA POOL NO 987794	5.000% 09/01/23		12/01/2020	Paydown		68,503	68,503	66,415	67,309	0	1,194	0	1,194	0	68,503	0	0	0	1,565	09/01/2023
31415T-A2-6	FNMA POOL NO 988425	5.000% 10/01/23		12/01/2020	Paydown		66,412	66,412	64,389	65,303	0	1,110	0	1,110	0	66,412	0	0	0	2,290	10/01/2023
31415T-R3-6	FNMA POOL NO 988906	5.500% 08/01/23		12/01/2020	Paydown		190,488	190,488	207,369	198,354	0	(7,866)	0	(7,866)	0	190,488	0	0	0	5,153	08/01/2023
31415T-R8-5	FNMA POOL NO 988911	5.500% 08/01/23		12/01/2020	Paydown		253,089	253,089	275,517	264,063	0	(10,974)	0	(10,974)	0	253,089	0	0	0	6,759	08/01/2023
31415X-5A-5	FNMA POOL NO 992841	4.500% 01/01/24		12/01/2020	Paydown		70,579	70,579	76,857	73,588	0	(3,009)	0	(3,009)	0	70,579	0	0	0	1,933	01/01/2024
31415X-XF-3	FNMA POOL NO 992678	6.000% 12/01/38		12/01/2020	Paydown		20,338	20,338	21,190	21,111	0	(773)	0	(773)	0	20,338	0	0	0	325	12/01/2038
31416L-4Q-6	FNMA POOL NO AA3530	4.500% 02/01/24		12/01/2020	Paydown		46,462	46,462	49,834	48,290	0	(1,828)	0	(1,828)	0	46,462	0	0	0	1,021	02/01/2024
31416L-PD-2	FNMA POOL NO AA3119	5.000% 02/01/39		12/01/2020	Paydown		17,280	17,280	18,990	18,827	0	(1,547)	0	(1,547)	0	17,280	0	0	0	472	02/01/2039
31416Q-WH-4	FNMA POOL NO AA6947	4.500% 04/01/24		12/01/2020	Paydown		79,666	79,666	86,752	83,257	0	(3,591)	0	(3,591)	0	79,666	0	0	0	2,338	04/01/2024
31416Q-WJ-0	FNMA POOL NO AA6948	4.500% 04/01/24		12/01/2020	Paydown		47,916	47,916	52,178	50,151	0	(2,235)	0	(2,235)	0	47,916	0	0	0	1,201	04/01/2024
31416T-NK-1	FNMA POOL NO AA9393	4.500% 07/01/39		12/01/2020	Paydown		225,414	225,414	228,311	227,904	0	(2,490)	0	(2,490)	0	225,414	0	0	0	5,726	07/01/2039
31416X-QU-7	FNMA POOL NO AB2266	4.000% 02/01/41		12/01/2020	Paydown		2,105,376	2,105,376	2,117,219	2,115,292	0	(9,916)	0	(9,916)	0	2,105,376	0	0	0	52,520	02/01/2041
31416X-QV-5	FNMA POOL NO AB2267	4.000% 02/01/41		12/01/2020	Paydown		1,482,432	1,482,432	1,496,088	1,494,110	0	(11,678)	0	(11,678)	0	1,482,432	0	0	0	36,049	02/01/2041
31417C-VK-8	FNMA POOL NO AB6017	3.500% 08/01/42		12/01/2020	Paydown		1,019,884	1,019,884	1,082,937	1,076,833	0	(56,949)	0	(56,949)	0	1,019,884	0	0	0	21,950	08/01/2042
31417D-AQ-6	FNMA POOL NO AB6314	3.000% 09/01/42		12/01/2020	Paydown		1,518,029	1,518,029	1,606,738	1,596,013	0	(77,985)	0	(77,985)	0	1,518,029	0	0	0	31,049	09/01/2042
31417D-AR-4	FNMA POOL NO AB6315	3.000% 09/01/42		12/01/2020	Paydown		784,359	784,359	825,047	820,248	0	(35,889)	0	(35,889)	0	784,359	0	0	0	15,667	09/01/2042
31417F-4R-6	FNMA POOL NO AB8931	3.000% 04/01/43		12/01/2020	Paydown		591,485	591,485	578,916	580,038	0	11,447	0	11,447	0	591,485	0	0	0	11,780	04/01/2043
31417G-MY-9	FNMA POOL NO AB9374	3.500% 05/01/43		12/01/2020	Paydown		414,771	414,771	424,826	423,718	0	(8,947)	0	(8,947)	0	414,771	0	0	0	7,254	05/01/2043
31417G-XE-1	FNMA POOL NO AB9676	3.500% 06/01/43		12/01/2020	Paydown		136,793	136,793	140,512	140,101	0	(3,308)	0	(3,308)	0	136,793	0	0	0	2,997	06/01/2043
31417L-2J-3	FNMA POOL NO AC2576	4.500% 09/01/39		12/01/2020	Paydown		320,635	320,635	347,042	343,477	0	(22,842)	0	(22,842)	0	320,635	0	0	0	12,778	09/01/2039
31417S-BD-1	FNMA POOL NO AC5435	4.500% 11/01/39		12/01/2020	Paydown		195,654	195,654	211,767	210,668	0	(15,015)	0	(15,015)	0	195,654	0	0	0	5,080	11/01/2039

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31417W-3N-9	FNMA POOL NO AC9804 4.000% 01/01/25		12/01/2020	Paydown		78,956	78,956	83,926	81,770	0	(2,815)	0	(2,815)	0	78,956	0	0	0	1,772	01/01/2025
31418A-JV-1	FNMA POOL NO MA1175 3.000% 09/01/42		12/01/2020	Paydown		662,115	662,115	685,185	682,433	0	(20,319)	0	(20,319)	0	662,115	0	0	0	12,855	09/01/2042
31418C-CH-5	FNMA POOL NO MA2771 3.000% 10/01/46		12/01/2020	Paydown		1,464,484	1,464,484	1,517,343	1,514,348	0	(49,864)	0	(49,864)	0	1,464,484	0	0	0	28,576	10/01/2046
31418M-A2-8	FNMA POOL NO AD0024 5.500% 08/01/37		12/01/2020	Paydown		1,834	1,834	2,010	1,997	0	(163)	0	(163)	0	1,834	0	0	0	56	08/01/2037
31418Q-TE-3	FNMA POOL NO AD3248 4.000% 05/01/25		12/01/2020	Paydown		149,531	149,531	158,819	154,559	0	(5,028)	0	(5,028)	0	149,531	0	0	0	3,275	05/01/2025
31418Q-XL-2	FNMA POOL NO AD3382 4.000% 06/01/25		12/01/2020	Paydown		221,926	221,926	235,710	229,511	0	(7,586)	0	(7,586)	0	221,926	0	0	0	3,435	06/01/2025
31418R-GH-8	FNMA POOL NO AD3799 4.500% 04/01/40		12/01/2020	Paydown		37,308	37,308	40,454	40,162	0	(2,854)	0	(2,854)	0	37,308	0	0	0	940	04/01/2040
31418T-G9-2	FNMA POOL NO AD5623 4.000% 04/01/25		12/01/2020	Paydown		241,813	241,813	256,832	250,439	0	(8,626)	0	(8,626)	0	241,813	0	0	0	4,901	04/01/2025
31418T-XF-9	FNMA POOL NO AD6077 4.500% 05/01/25		12/01/2020	Paydown		179	179	193	188	0	(9)	0	(9)	0	179	0	0	0	5	05/01/2025
31418U-2M-5	FNMA POOL NO AD7079 4.500% 06/01/25		12/01/2020	Paydown		1,971	1,971	2,128	2,071	0	(100)	0	(100)	0	1,971	0	0	0	48	06/01/2025
31418U-B7-8	FNMA POOL NO AD6361 4.500% 05/01/40		12/01/2020	Paydown		433,740	433,740	470,312	467,190	0	(33,451)	0	(33,451)	0	433,740	0	0	0	5,420	05/01/2040
31418W-NZ-9	FNMA POOL NO AD8507 4.500% 08/01/40		12/01/2020	Paydown		29,811	29,811	32,324	32,132	0	(2,321)	0	(2,321)	0	29,811	0	0	0	736	08/01/2040
31419A-HL-4	FNMA POOL NO AE0234 4.500% 08/01/25		12/01/2020	Paydown		1,978	1,978	2,137	2,077	0	(99)	0	(99)	0	1,978	0	0	0	47	08/01/2025
31419B-DA-0	FNMA POOL NO AE0996 4.000% 02/01/41		12/01/2020	Paydown		1,424,241	1,424,241	1,433,588	1,432,184	0	(7,942)	0	(7,942)	0	1,424,241	0	0	0	35,559	02/01/2041
31419D-K7-5	FNMA POOL NO AE3017 4.500% 09/01/40		12/01/2020	Paydown		268,053	268,053	290,655	288,014	0	(19,960)	0	(19,960)	0	268,053	0	0	0	7,484	09/01/2040
31419D-K8-3	FNMA POOL NO AE3018 4.000% 09/01/40		12/01/2020	Paydown		36,003	36,003	38,918	38,594	0	(2,591)	0	(2,591)	0	36,003	0	0	0	790	09/01/2040
31419J-M3-9	FNMA POOL NO AE7577 4.500% 11/01/40		12/01/2020	Paydown		1,006,634	1,006,634	1,091,512	1,083,821	0	(77,187)	0	(77,187)	0	1,006,634	0	0	0	29,836	11/01/2040
35563C-AA-6	FMMH BONDS RESEC TRUST_15-R1		12/25/2020	Paydown		2,104,619	2,104,619	2,220,438	2,218,686	0	(114,067)	0	(114,067)	0	2,104,619	0	0	0	55,870	11/25/2055
35563C-AJ-7	FMMH BONDS RESEC TRUST_15-R1 CMBS		12/25/2020	Paydown		1,594,016	1,594,016	1,680,102	1,678,774	0	(84,758)	0	(84,758)	0	1,594,016	0	0	0	38,184	10/25/2052
35563C-AS-7	FMMH BONDS RESEC TRUST_15-R1 CMO		12/25/2020	Paydown		3,415,602	3,415,602	3,551,070	3,545,928	0	(130,326)	0	(130,326)	0	3,415,602	0	0	0	84,472	11/25/2052
35563P-KG-3	FREDDIE MAC CMO 3.500% 08/25/58		12/01/2020	Paydown		6,778,450	6,778,450	6,882,315	6,875,907	0	(97,457)	0	(97,457)	0	6,778,450	0	0	0	144,127	08/25/2058
45203H-6T-4	ILLINOIS ST FIN AUTH REVENUE CORPORATE M		05/11/2020	Taxable Exchange		7,855,574	7,895,000	7,860,574	7,858,726	0	(3,152)	0	(3,152)	0	7,855,574	0	0	0	166,672	05/01/2044
452252-FH-7	ILLINOIS ST TOLL HIGHWAY AUTH CORP MUNI		02/04/2020	Merrill Lynch,Pierce,Fenner &		128,614	94,000	117,986	111,677	0	(99)	0	(99)	0	111,578	0	17,035	17,035	3,472	01/01/2034
454795-FF-7	INDIANA HEALTH & EDL FAC FING CORPORATE		01/27/2020	Stifel, Nicolaus & Co		1,905,691	1,715,000	1,762,776	1,757,339	0	(442)	0	(442)	0	1,756,897	0	148,794	148,794	14,101	11/15/2046
57430O-HZ-5	MARYLAND ST TRANSN AUTH CORP MUNI		02/04/2020	Merrill Lynch,Pierce,Fenner &		3,249,224	2,285,000	2,504,977	2,459,056	0	(741)	0	(741)	0	2,458,315	0	790,910	790,910	80,351	07/01/2043
59259Y-BY-4	MET TRANSPRTN AUTH NY REVENUE CORPORATE		11/17/2020	Citigroup Capital Markets Inc		597,840	485,000	670,375	642,464	0	(5,842)	0	(5,842)	0	636,622	0	(38,782)	(38,782)	32,699	11/15/2039
59259Y-BZ-1	MET TRANSPRTN AUTH NY REVENUE CORPORATE		11/17/2020	Citigroup Capital Markets Inc		459,694	375,000	516,109	493,060	0	(4,822)	0	(4,822)	0	488,238	0	(28,544)	(28,544)	25,207	11/15/2039
59259Y-CA-5	MET TRANSPRTN AUTH NY REVENUE CORP MUNI		11/17/2020	Citigroup Capital Markets Inc		9,407,876	8,005,000	9,947,494	9,312,063	0	(94,613)	0	(94,613)	0	9,217,449	0	190,427	190,427	529,991	11/15/2031
59259Y-DC-0	MET TRANSPRTN AUTH NY REVENUE CORPORATE		11/17/2020	Citigroup Capital Markets Inc		308,120	250,000	347,360	332,469	0	(3,116)	0	(3,116)	0	329,352	0	(21,232)	(21,232)	16,903	11/15/2040
59259Y-GF-0	MET TRANSPRTN AUTH NY REVENUE CORP MUNI		11/17/2020	Citigroup Capital Markets Inc		946,025	760,000	1,067,093	1,019,585	0	(9,946)	0	(9,946)	0	1,009,639	0	(63,614)	(63,614)	52,362	11/15/2040
60636W-NU-5	MISSOURI ST HWY & TRANSN COMMN CORPORATE		02/04/2020	Citigroup Capital Markets Inc		6,574,320	5,175,000	5,266,652	5,232,751	0	(457)	0	(457)	0	5,232,294	0	1,342,026	1,342,026	74,358	05/01/2033
64579O-FR-2	NJ HLTH CARE FAC AUTH AHS HOSP CORPORATE		01/27/2020	RBC Capital Markets		1,149,180	955,000	1,061,479	1,048,630	0	(1,030)	0	(1,030)	0	1,047,600	0	101,580	101,580	27,589	07/01/2043
64971W-ZG-0	NEW YORK N Y CITY TRANSITIONAL CORPORATE		02/04/2020	Goldman Sachs & Co		2,568,559	2,010,000	2,485,265	2,322,823	0	(2,357)	0	(2,357)	0	2,320,466	0	248,093	248,093	59,568	08/01/2036
64971W-D2-3	NEW YORK CITY TRANSITIONAL FIN CORPORATE		01/27/2020	Oppenheimer & Co. Inc.		1,039,858	920,000	951,289	941,940	0	(231)	0	(231)	0	941,708	0	98,149	98,149	18,196	02/01/2036
64971W-S5-0	NEW YORK CITY TRANSITIONAL FIN CORPORATE		01/24/2020	UBS SECURITIES LLC		855,783	760,000	819,090	801,800	0	(416)	0	(416)	0	801,383	0	54,400	54,400	14,947	08/01/2039
64986D-BN-4	NEW YORK ST ENVIRONMENTAL FACS CORPORATE		01/27/2020	Barclays Capital Inc		4,264,530	3,805,000	3,805,000	3,805,000	0	0	0	0	0	3,805,000	0	459,530	459,530	18,602	06/15/2046
64990F-GP-3	NY ST DORM AUTH CORPORATE MUNI		05/04/2020	Taxable Exchange		10,923,482	10,680,000	10,985,768	10,933,549	0	(10,067)	0	(10,067)	0	10,923,482	0	0	0	307,347	02/15/2046
65819G-LC-0	NORTH CAROLINA CAP FACS FIN AG CORPORATE		01/27/2020	Raymond James & Associates Inc		1,483,508	1,300,000	1,373,840	1,361,772	0	(634)	0	(634)	0	1,361,137	0	122,371	122,371	17,044	10/01/2039
658262-FX-3	NORTH CAROLINA STATE EDUCATION Corp Muni		10/26/2020	Paydown		1,535,977	1,535,977	1,495,778	1,514,825	0	21,152	0	21,152	0	1,535,977	0	0	0	22,377	07/25/2041
677555-Q5-6	The Ohio Enterprise Bond Fund Senior Sec		12/01/2020	Redemption 100.0000		154,625	154,625	154,625	154,625	0	0	0	0	0	154,625	0	0	0	3,340	09/01/2027
677632-MV-0	OH ST UNIV GEN RCPTS CORP MUNI		02/04/2020	Citigroup Capital Markets Inc		2,505,323	1,905,000	1,865,586	1,872,525	0	36	0	36	0	1,872,561	0	632,762	632,762	16,888	06/01/2040
709223-A2-7	PENNSYLVANIA ST TPK COMMN CORPORATE MUNI		02/04/2020	Raymond James & Associates Inc		2,438,580	1,695,000	1,998,812	1,957,568	0	(672)	0	(672)	0	1,956,896	0	481,684	481,684	16,866	12/01/2045
709224-QG-7	PENNSYLVANIA ST TURNPIKE COMMI CORPORATE		01/27/2020	Barclays Capital Inc		2,027,113	1,715,000	1,821,945	1,809,175	0	(1,038)	0	(1,038)	0	1,808,136	0	218,976	218,976	13,815	12/01/2046
79575D-E6-3	SALT RIVER PROJ ARIZ AGRIC IMP CORPORATE		02/04/2020	Citigroup Capital Markets Inc		5,156,121	3,930,000	4,225,545	4,173,837	0	(936)	0	(936)	0	4,172,901	0	983,220	983,220	113,575	01/01/2041

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
880591-EH-1	Tenn Valley Authority CORPORATE		01/23/2020	Toronto Dominion Securities		2,423,421	1,713,000	1,693,849	1,697,300	0	52	0	52	0	1,697,352	0	726,068	726,068	32,226	09/15/2039
889251-FN-9	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2020	Redemption 100.0000		265,000	265,000	265,000	265,000	0	0	0	0	0	265,000	0	0	0	11,000	11/15/2025
889251-FQ-2	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2020	Redemption 100.0000		206,055	206,055	206,055	206,055	0	0	0	0	0	206,055	0	0	0	7,647	11/15/2026
889251-FR-0	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2020	Redemption 100.0000		365,000	365,000	365,000	365,000	0	0	0	0	0	365,000	0	0	0	12,843	11/15/2026
889251-FS-8	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2020	Various		109,185	109,185	109,185	109,185	0	0	0	0	0	109,185	0	0	0	3,566	05/15/2022
889251-FT-6	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2020	Various		101,375	101,375	101,375	101,375	0	0	0	0	0	101,375	0	0	0	3,285	05/15/2027
889251-FU-3	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2020	Various		50,893	50,893	50,893	50,893	0	0	0	0	0	50,893	0	0	0	1,678	05/15/2027
889251-FV-1	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2020	Redemption 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	1,449	11/15/2023
889251-FW-9	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2020	Redemption 100.0000		155,000	155,000	155,000	155,000	0	0	0	0	0	155,000	0	0	0	5,675	11/15/2028
889251-FX-7	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2020	Redemption 100.0000		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	3,864	11/15/2028
889251-FY-5	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2020	Redemption 100.0000		305,000	305,000	305,000	305,000	0	0	0	0	0	305,000	0	0	0	11,385	11/15/2028
889251-GB-4	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2020	Redemption 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,631	11/15/2030
889251-GC-2	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2020	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	979	11/15/2030
889251-GD-0	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2020	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,958	11/15/2030
889251-GE-8	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2020	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,958	11/17/2025
889251-GF-5	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2020	Redemption 100.0000		145,000	145,000	145,000	145,000	0	0	0	0	0	145,000	0	0	0	4,785	11/17/2025
889270-AA-2	Toledo Lucas Cnty Port Auth De Senior Se		11/15/2020	Redemption 100.0000		480,000	480,000	480,000	480,000	0	0	0	0	0	480,000	0	0	0	16,711	11/15/2026
902562-BA-4	UAB MEDICINE FIN AUTH ALA CORPORATE MUNI		01/27/2020	Stifel, Nicolaus & Co		3,187,447	2,665,000	2,967,820	2,932,162	0	(2,752)	0	(2,752)	0	2,929,410	0	258,036	258,036	54,781	09/01/2041
915115-3X-5	UNIVERSITY TEX CORPORATE MUNI FRGN		02/04/2020	Raymond James & Associates Inc		1,247,063	932,000	940,677	938,741	0	(69)	0	(69)	0	938,671	0	308,391	308,391	29,289	07/01/2039
91523N-RK-4	UNIVERSITY OF WASHINGTON CORPORATE MUNI		01/27/2020	Stifel, Nicolaus & Co		2,536,598	2,240,000	2,379,072	2,363,167	0	(1,272)	0	(1,272)	0	2,361,895	0	174,703	174,703	14,436	12/01/2041
91824*-AA-1	Fayetteville VA Company LLC Credit-Tenan		12/15/2020	Various		1,327,405	1,327,405	1,327,405	1,327,405	0	0	0	0	0	1,327,405	0	0	0	24,428	10/15/2035
3199999. Subtotal - Bonds - U.S. Special Revenues						380,029,743	365,082,694	376,996,676	375,111,174	0	(5,947,889)	0	(5,947,889)	0	369,163,273	0	10,776,469	10,776,469	8,538,156	XXX
00023*-BC-6	AAA Cooper Transportation Senior Note		10/15/2020	Redemption 100.0000		885,714	885,714	885,714	885,714	0	0	0	0	0	885,714	0	0	0	38,617	10/15/2023
00023*-BE-2	AAA Cooper Transportation Senior Note		01/15/2020	Redemption 100.0000		350,000	350,000	350,000	350,000	0	0	0	0	0	350,000	0	0	0	3,850	01/15/2026
00105H-DZ-6	AFC HOME EQUITY LOAN TRUST AFC_99-2		12/25/2020	Various		79,237	70,698	60,198	61,289	0	0	1,091	(1,091)	0	60,198	0	19,039	19,039	0	06/25/2029
001118-AA-2	Aes Hawaii, Inc. Senior Note		12/31/2020	Various		866,321	866,321	785,991	833,007	0	33,314	0	33,314	0	866,321	0	0	0	37,549	06/30/2022
00132*-AA-9	AH Yakima WA, LLC Credit-Tennant Lease		12/31/2020	Various		583,289	583,289	375,833	443,982	0	139,307	0	139,307	0	583,289	0	0	0	18,712	09/30/2028
00132*-AB-7	AH Yakima WA, LLC Credit-Tennant Lease		12/31/2020	Various		87,598	87,598	62,532	73,046	0	14,553	0	14,553	0	87,598	0	0	0	3,076	09/30/2028
00164V-AC-7	AMC NETWORKS INC CORPORATE		03/03/2020	Call 100.7920		883,946	877,000	819,995	855,496	0	1,109	0	1,109	0	856,605	0	20,395	20,395	16,087	12/15/2022
00173*-AB-7	ALS Testing Services Group Inc Senior No		12/07/2020	Various		14,588,937	14,588,937	14,674,256	14,703,869	0	(260,262)	(194,273)	(65,989)	(223,886)	14,588,937	174,943	0	174,943	707,490	12/07/2020
00184@-AA-4	Amzn (Euclid OH) CTL Pass-Thru CTL		12/31/2020	Redemption 100.0000		149,438	149,438	149,438	149,438	0	0	0	0	0	149,438	0	0	0	3,366	06/30/2039
00191#-AA-3	Amzn (Tucson AZ) CTL Pass-Thru CTL		12/31/2020	Redemption 100.0000		163,686	163,686	163,686	163,686	0	0	0	0	0	163,686	0	0	0	3,683	08/31/2039
00195#-AA-9	Amazon (Toledo OH) CTL		12/31/2020	Redemption 100.0000		133,035	133,035	133,035	133,035	0	0	0	0	0	133,035	0	0	0	4,552	10/31/2040
00206R-DJ-8	AT&T INC CORPORATE 4.500% 03/09/48		09/18/2020	Taxable Exchange		2,205,410	2,170,000	2,206,131	2,205,796	0	(386)	0	(386)	0	2,205,410	0	0	0	100,091	03/09/2048
00206R-HL-9	AT&T INC CORP 4.000% 01/15/22		07/08/2020	Call 105.3587		3,002,724	2,850,000	2,859,499	2,857,533	0	(1,855)	0	(1,855)	0	2,855,678	0	(5,678)	(5,678)	264,507	01/15/2022
00206R-JJ-2	AT&T INC CORPORATE 5.350% 12/15/43		09/18/2020	Taxable Exchange		2,374,252	2,360,000	2,371,396	2,374,620	0	(368)	0	(368)	0	2,374,252	0	0	0	95,747	12/15/2043
00217E-AB-4	ARI FLEET LEASE TRUST ASSET BACKED		12/15/2020	Paydown		1,795,552	1,795,552	1,795,281	1,795,415	0	137	0	137	0	1,795,552	0	0	0	24,057	10/15/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00225#-AA-3	Amzn (Grnd Rpds) CTL Pass-Thru CTL		12/31/2020	Redemption 100.0000		152,570	152,570	152,570	152,570	0	0	0	0	0	152,570	0	0	0	3,429	09/30/2039
00256@-AB-5	Aaron's Inc / Aaron Invt Co Senior Note		11/27/2020	Call 100.0000		7,399,705	7,284,600	7,284,600	7,284,600	0	0	0	0	0	7,284,600	0	0	0	502,454	04/14/2021
00256@-AB-5	Aaron's Inc / Aaron Invt Co Senior Note		04/14/2020	Redemption 100.0000		7,284,600	7,284,600	7,284,600	7,284,600	0	0	0	0	0	7,284,600	0	0	0	173,009	04/14/2021
002824-BM-1	ABBOTT LABORATORIES CORPORATE		02/03/2020	Citigroup Capital Markets Inc		529,190	480,000	483,899	482,688	0	(37)	0	(37)	0	482,652	0	46,539	46,539	7,233	09/15/2025
00287Y-AT-6	ABBVIE INC CORPORATE 2.500% 05/14/20		05/14/2020	Maturity		8,590,000	8,590,000	8,554,781	8,586,970	0	3,030	0	3,030	0	8,590,000	0	0	0	107,375	05/14/2020
00287Y-BJ-7	ABBVIE INC CORP FLOATER		11/19/2020	Tax Free Exchange		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	205,636	11/19/2021
00287Y-BN-8	ABBVIE INC CORP FLOATER		11/19/2020	Tax Free Exchange		17,000,000	17,000,000	17,000,000	17,000,000	0	0	0	0	0	17,000,000	0	0	0	292,865	11/21/2022
00287Y-BR-9	ABBVIE INC CORPORATE 4.050% 11/21/39		11/19/2020	Tax Free Exchange		4,335,198	4,250,000	4,335,198	4,334,771	0	(2,537)	0	(2,537)	0	4,332,235	0	2,963	2,963	171,169	11/21/2039
00287Y-BS-7	ABBVIE INC CORPORATE 4.250% 11/21/49		11/19/2020	Tax Free Exchange		2,412,449	2,420,000	2,412,449	2,412,369	0	200	0	200	0	2,412,568	0	(120)	(120)	102,279	11/21/2049
00287Y-BT-5	ABBVIE INC CORP FLOATER		11/19/2020	Tax Free Exchange		35,000,000	35,000,000	35,000,000	35,000,000	0	0	0	0	0	35,000,000	0	0	0	496,791	05/21/2021
00404A-AG-4	ACADIA HEALTHCARE CO INC CORPORATE		07/10/2020	Call 100.0000		2,387,000	2,387,000	2,387,000	2,387,000	0	0	0	0	0	2,387,000	0	0	0	125,392	07/01/2022
00440E-AT-4	CHUBB INA HOLDINGS INC CORPORATE		11/03/2020	Maturity		3,100,000	3,100,000	3,182,212	3,115,573	0	(15,573)	0	(15,573)	0	3,100,000	0	0	0	71,300	11/03/2020
004421-MF-7	ACE SECURITIES CORP ACE-05_HE2		12/28/2020	Paydown		1,216,566	1,216,566	1,046,711	1,204,004	0	12,562	0	12,562	0	1,216,566	0	0	0	12,685	04/25/2035
004422-AD-3	ACE SECURITIES CORP. ABS FLOATER		12/28/2020	Paydown		336,330	336,330	77,113	84,824	0	251,506	0	251,506	0	336,330	0	0	0	4,135	10/25/2036
004427-AY-6	ACE SECURITIES CORP 2002-HE1 M2		12/28/2020	Paydown		45,345	40,523	11,598	1,072	0	44,273	0	44,273	0	45,345	0	0	0	491	06/25/2032
004427-BN-9	ACE SECURITIES CORP ABS FLOATER		12/28/2020	Paydown		48,164	48,164	43,122	44,677	0	3,487	0	3,487	0	48,164	0	0	0	1,314	12/25/2033
00442L-AC-3	ACE SECURITIES CORP. ABS FLOATER		08/20/2020	Pierpont Securities		0	0	0	0	0	0	0	0	0	0	0	0	0	75	05/25/2037
00442U-AC-3	ACE SECURITIES CORP ABS FLOATER		12/25/2020	Low Book Value		185,937	180,001	50,859	62,507	0	9,039	0	9,039	0	71,546	0	114,391	114,391	0	06/25/2037
00442U-AD-1	ACE SECURITIES CORP ABS FLOATER		12/25/2020	Low Book Value		283,249	273,401	285	353	0	17	0	17	0	370	0	282,879	282,879	0	06/25/2037
008016-A#-4	The Aerospace Corporation Senior Secured		12/08/2020	Various		776,250	776,250	776,250	776,250	0	0	0	0	0	776,250	0	0	0	19,948	04/08/2033
008016-A*-8	The Aerospace Corporation Senior Secured		12/03/2020	Various		1,310,527	1,310,527	1,310,527	1,310,527	0	0	0	0	0	1,310,527	0	0	0	45,980	07/03/2030
008016-B*-7	The Aerospace Corporation Senior Secured		12/02/2020	Redemption 100.0000		259,268	259,268	259,268	259,268	0	0	0	0	0	259,268	0	0	0	5,459	04/04/2033
00802#-AA-4	Aerostar Airport Holdings, LLC Debit In		09/22/2020	Various		407,561	407,561	407,561	407,561	0	0	0	0	0	407,561	0	0	0	17,536	03/22/2035
00802#-AB-2	Aerostar Airport Holdings, LLC Sr. Secur		09/22/2020	Various		180,005	180,005	178,151	178,396	0	1,610	0	1,610	0	180,005	0	0	0	9,092	03/22/2035
014482-B#-9	Alexander & Baldwin, Inc. Series D Senio		03/09/2020	Various		2,037,750	2,037,750	2,196,704	2,043,142	0	(5,392)	0	(5,392)	0	2,037,750	0	0	0	70,302	03/09/2020
01449*-AC-1	Alexander & Baldwin, LLC Senior Note		07/25/2020	Various		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	55,600	07/25/2026
01449*-AF-4	Alexander & Baldwin, LLC Senior Unsecure		12/31/2020	Redemption 100.0000		537,500	537,500	537,500	537,500	0	0	0	0	0	537,500	0	0	0	20,855	12/31/2027
01753R-AA-5	Allen County Ind Econ Dev Rev Senior Sec		07/10/2020	Redemption 100.0000		549,845	549,845	549,845	549,845	0	0	0	0	0	549,845	0	0	0	14,890	01/10/2033
020002-AP-6	ALLSTATE CORP SENIOR NOTES		02/03/2020	Susquehanna Intl Group		507,302	381,000	385,115	383,697	0	(34)	0	(34)	0	383,663	0	123,638	123,638	3,241	12/15/2032
020002-AZ-4	ALLSTATE CORP CORPORATE		02/11/2020	Market Axess		19,469,072	18,620,000	18,655,928	18,633,523	0	(752)	0	(752)	0	18,632,771	0	836,301	836,301	94,497	06/15/2023
02005A-GG-7	ALLY MASTER OWNER TRUST ABS FLOATER		06/15/2020	Paydown		14,900,000	14,900,000	14,903,516	14,900,562	0	(562)	0	(562)	0	14,900,000	0	0	0	117,325	06/15/2022
02007J-AC-1	ALLY AUTO ASSET BACKED		12/15/2020	Paydown		25,598,160	25,598,160	25,596,409	25,596,671	0	1,489	0	1,489	0	25,598,160	0	0	0	433,774	01/17/2023
02112#-AF-4	Alsco Inc. Senior Unsecured Note		10/15/2020	Redemption 100.0000		6,677,600	6,677,600	6,677,600	6,677,600	0	0	0	0	0	6,677,600	0	0	0	142,641	01/15/2025
02133@-AA-2	Alta Realty Investments LLC Senior Secur		10/31/2020	Various		637,960	637,960	639,521	639,171	0	(1,211)	0	(1,211)	0	637,960	0	0	0	29,404	01/31/2031
02343*-AH-5	Amcor Finance USA EURO Series B GTD Sr N		09/01/2020	Various		49,184,335	49,184,335	52,212,233	46,148,214	0	0	0	0	6,064,019	49,184,335	(3,027,898)	0	(3,027,898)	2,358,595	09/01/2020
02360F-AB-2	UNION ELECTRIC CO UNION ELEC CO		02/03/2020	Key Capital Markets		3,516,600	2,660,000	3,111,136	3,019,694	0	(1,228)	0	(1,228)	0	3,018,466	0	498,133	498,133	72,056	08/01/2037
02377U-AB-0	AMERICAN AIRLINES CORPORATE		09/15/2020	ROBERT BAIRD		600,115	746,522	808,110	770,696	0	(6,507)	0	(6,507)	0	764,190	0	(164,075)	(164,075)	42,930	01/15/2023
02377U-AB-0	AMERICAN AIRLINES CORPORATE		07/15/2020	Redemption 100.0000		82,815	82,815	89,647	85,497	0	(2,682)	0	(2,682)	0	82,815	0	0	0	3,075	01/15/2023
02507*-AB-0	American Century Companies Inc Senior No		09/14/2020	Call 100.0000		13,312,504	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	1,047,979	03/09/2021
025816-BR-9	AMERICAN EXPRESS CO CORPORATE		02/03/2020	WELLS FARGO SEC LLC		1,856,730	1,770,000	1,826,569	1,825,941	0	(1,062)	0	(1,062)	0	1,824,879	0	31,851	31,851	14,013	10/30/2024
0258M0-DT-3	AMERICAN EXPRESS CREDIT CORPORATE		04/24/2020	Call 100.0000		3,684,000	3,684,000	3,645,975	3,680,618	0	2,566	0	2,566	0	3,683,184	0	816	816	36,456	05/26/2020
02665W-CG-4	AMERICAN HONDA FINANCE CORPORA CORP FLOA		06/16/2020	Maturity		45,000,000	45,000,000	45,000,000	45,000,000	0	0	0	0	0	45,000,000	0	0	0	360,033	06/16/2020
02665W-CR-0	AMERICAN HONDA FINANCE CORPORA CORP FLOA		12/16/2020	WELLS FARGO SEC LLC		6,001,702	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	1,702	1,702	121,178	01/08/2021
026874-DE-4	AMERICAN INTL GROUP INC CORPORATE		06/29/2020	Morgan Stanley & Co, Inc		6,075,200	5,000,000	5,417,350	5,382,393	0	(9,394)	0	(9,394)	0	5,372,999	0	702,201	702,201	229,125	07/10/2035
02860#-AB-7	American National Red Cross Series A Sen		09/14/2020	Various		18,750,000	18,750,000	18,750,000	18,750,000	0	0	0	0	0	18,750,000	0	0	0	1,096,875	09/14/2023
02918*-AC-1	American Railcar Leasing LLC Senior Secu		10/01/2020	Redemption 100.0000		3,124,111	3,124,111	3,124,111	3,124,111	0	0	0	0	0	3,124,111	0	0	0	93,266	10/01/2020
03072S-CJ-2	AMERIQUEST MORTGAGE SECURITIES AMSI_02-2		12/28/2020	Paydown		141,253	141,253	142,666	141,586	0	(332)	0	(332)	0	141,253	0	0	0	2,684	08/25/2032
03072S-CW-3	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		12/28/2020	Paydown		46,463	46,463	46,737	46,687	0	(223)	0	(223)	0	46,463	0	0	0	1,039	08/25/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
03072S-DK-8	AMERIQUEST MORTGAGE SECURITIES SERIES 2		12/28/2020	Paydown		650,690	742,640	543,453	547,226	0	103,464	0	103,464	0	650,690	0	0	0	16,516	02/25/2033
031162-BM-1	AMGEN INC CORPORATE 3.875% 11/15/21		12/16/2020	Call 103.1410		12,818,953	12,428,571	12,393,771	12,420,572	0	3,911	0	3,911	0	12,424,483	0	4,089	4,089	1,016,092	11/15/2021
031162-BM-1	AMGEN INC CORPORATE 3.875% 11/15/21		03/23/2020	Redemption 100.0000		2,571,429	2,571,429	2,564,229	2,569,774	0	1,655	0	1,655	0	2,571,429	0	0	0	21,234	11/15/2021
035240-AN-0	ANHEUSER-BUSCH INBEV SA NV CORPORATE		06/29/2020	Merrill Lynch,Pierce,Fenner &		292,290	250,000	292,350	292,304	0	(447)	0	(447)	0	291,857	0	433	433	8,178	04/15/2048
037411-AW-5	APACHE CORP CORPORATE 5.100% 09/01/40		11/20/2020	Various		1,568,200	1,615,000	1,813,097	1,783,312	0	(4,694)	0	(4,694)	0	1,778,618	0	(210,418)	(210,418)	98,915	09/01/2040
037411-BA-2	APACHE CORP CORPORATE 4.750% 04/15/43		11/05/2020	Various		3,919,525	4,330,000	4,454,030	4,438,883	0	(2,151)	0	(2,151)	0	4,436,731	0	(517,206)	(517,206)	212,552	04/15/2043
037411-BC-8	APACHE CORP CORPORATE 4.250% 01/15/44		10/20/2020	Toronto Dominion Securities		1,769,850	2,070,000	2,061,271	2,062,147	0	72	0	72	0	2,062,219	0	(292,369)	(292,369)	111,679	01/15/2044
037833-DK-3	APPLE COMPUTER INC CORPORATE		06/25/2020	PGIM, Inc.		5,597,050	5,000,000	4,923,200	4,936,634	0	3,533	0	3,533	0	4,940,167	0	656,883	656,883	94,167	11/13/2027
03820C-A#-2	Applied Industrial Tech, Inc. Senior Not		07/01/2020	Various		16,000,000	16,000,000	16,000,000	16,000,000	0	0	0	0	0	16,000,000	0	0	0	510,400	07/01/2022
038222-AH-8	APPLIED MATLS INC CORPORATE		06/29/2020	Call 100.6020		1,327,946	1,320,000	1,319,076	1,319,826	0	67	0	67	0	1,319,893	0	107	107	33,548	10/01/2020
039483-AP-7	ARCHER DANIELS MIDLAND C DEBENTURES		09/23/2020	Tender (Corp Action)		1,146,241	548,000	545,726	545,708	0	(54)	0	(54)	0	545,654	0	584,147	584,147	45,851	12/15/2097
040104-EP-2	ARGENT SECURITIES INC. ABS FLOATER		12/28/2020	Paydown		17,713	17,713	17,062	13,054	0	4,659	0	4,659	0	17,713	0	0	0	399	01/25/2034
040104-KL-4	ARGENT SECURITIES INC. ABS FLOATER		08/13/2020	Redemption 0.5000		0	2	2	2	0	(2)	0	(2)	0	0	0	0	0	0	06/25/2034
04033B-AB-4	ARI FLEET LEASE TRUST ASSET BACKED		12/15/2020	Paydown		3,126,523	3,126,523	3,126,441	3,126,408	0	115	0	115	0	3,126,523	0	0	0	52,500	08/16/2027
040850-A*-0	Arkansas Electric Cooperative First Mtge		12/30/2020	Redemption 100.0000		437,500	437,500	514,760	486,669	0	(49,169)	0	(49,169)	0	437,500	0	0	0	20,606	12/30/2030
041150-DJ-9	ARKANSAS STUDENT LOAN AUTHORIT CORP		11/25/2020	Paydown		375,016	375,016	372,599	374,203	0	813	0	813	0	375,016	0	0	0	5,240	11/25/2043
044209-AF-1	ASHLAND INC CORPORATE 4.750% 08/15/22		01/23/2020	Various		4,707,657	4,437,000	4,137,503	4,332,692	0	2,366	0	2,366	0	4,335,057	0	239,490	239,490	210,621	08/15/2022
04472*-AJ-0	Ashley Furniture Industries, I Series D		12/30/2020	Redemption 100.0000		2,195,032	2,195,032	2,195,032	2,195,032	0	0	0	0	0	2,195,032	0	0	0	69,437	06/30/2025
04472*-AK-7	Ashley Furniture Industries, I Senior No		10/17/2020	Redemption 100.0000		312,960	312,960	312,960	312,960	0	0	0	0	0	312,960	0	0	0	7,014	10/17/2034
04541G-EM-0	ASSET BACKED SECURITIES CORP ABS FLOATER		12/15/2020	Paydown		137,550	137,550	103,816	63,603	0	73,946	0	73,946	0	137,550	0	0	0	2,609	06/15/2033
04541G-GC-0	ASSET BACKED SECURITIES CORP ABSC_03-HE6		12/28/2020	Paydown		165,398	165,398	144,563	141,431	0	23,968	0	23,968	0	165,398	0	0	0	3,858	11/25/2033
04542B-BN-1	ASSET BACKED FDG CORP SERIES 2002 OPT1		12/28/2020	Paydown		115,388	115,388	32,748	45,182	0	70,206	0	70,206	0	115,388	0	0	0	2,561	03/25/2032
04544Q-AC-1	ASSET BACKED SECURITIES CORP H ABS FLOAT		12/28/2020	Paydown		189,285	189,285	131,662	98,816	0	90,469	0	90,469	0	189,285	0	0	0	1,076	11/25/2036
04624U-AC-5	ASSURANT COMMERCIAL MORTGAGE T CMBS		12/01/2020	Paydown		3,672,988	3,549,564	3,656,023	3,597,469	0	(47,904)	0	(47,904)	0	3,549,564	0	0	0	72,999	05/15/2049
04650#-AA-9	AT (Middletown, NJ) Credit Tenant Lease		12/31/2020	Various		3,250,944	3,250,944	3,252,438	3,252,004	0	(1,060)	0	(1,060)	0	3,250,944	0	0	0	69,455	03/31/2027
053015-AD-5	AUTOMATIC DATA PROCESSING INC CORPORATE		08/14/2020	Call 100.0000		15,000,000	15,000,000	14,986,650	14,997,793	0	1,690	0	1,690	0	14,999,484	0	516	516	309,375	09/15/2020
05377R-BV-5	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC		02/20/2020	Paydown		6,766,667	6,766,667	6,765,009	6,766,399	0	267	0	267	0	6,766,667	0	0	0	21,146	02/20/2021
05377R-BX-1	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC		07/20/2020	Paydown		34,000,000	34,000,000	33,993,475	33,998,799	0	1,201	0	1,201	0	34,000,000	0	0	0	318,750	07/20/2021
05531F-AU-7	BB&T CORP CORPORATE 2.625% 06/29/20		05/28/2020	Call 100.0000		14,660,000	14,660,000	14,651,790	14,659,112	0	376	0	376	0	14,659,488	0	512	512	160,344	06/29/2020
05565E-BA-2	BMW US CAP CORP LLC CORPORATE		08/14/2020	Maturity		25,000,000	25,000,000	25,296,325	25,182,899	0	(182,899)	0	(182,899)	0	25,000,000	0	0	0	812,500	08/14/2020
05565E-BB-0	BMW US CAP CORP LLC CORP FLOATER		08/14/2020	Maturity		87,500,000	87,500,000	87,591,620	87,552,692	0	(52,692)	0	(52,692)	0	87,500,000	0	0	0	1,140,846	08/14/2020
055778-AN-0	BTMU Capital Corp Equipment Note		10/15/2020	Redemption 100.0000		390,909	390,909	435,023	410,606	0	(19,697)	0	(19,697)	0	390,909	0	0	0	14,161	10/15/2024
05825#-AL-2	Baldwin Richardson Foods Senior Secured		12/31/2020	Redemption 100.0000		1,063,177	1,063,177	1,063,177	1,063,177	0	0	0	0	0	1,063,177	0	0	0	42,361	12/31/2021
05825#-AM-0	Baldwin Richardson Foods Senior Secured		12/26/2020	Redemption 100.0000		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	34,219	06/26/2024
05825#-AN-8	Baldwin Richardson Foods Senior Secured		11/09/2020	Redemption 100.0000		382,353	382,353	382,353	382,353	0	0	0	0	0	382,353	0	0	0	24,670	11/12/2024
05849B-AU-0	BALL CORP CORPORATE 4.375% 12/15/20		01/09/2020	Call 102.0903		1,531,355	1,500,000	1,569,375	1,515,548	0	(367)	0	(367)	0	1,515,181	0	(15,181)	(15,181)	65,808	12/15/2020
05950B-BG-8	BANK OF AMERICA ALT LOAN TRUST CMO		12/01/2020	Low Book Value		157,120	154,053	3,720	4,222	0	433	0	433	0	4,655	0	152,465	152,465	0	06/25/2046
060505-EZ-3	BANK OF AMERICA CORP 2.604% 03/15/23		04/28/2020	Redemption 101.1970		72,294	71,439	74,278	77,116	0	889	0	889	(2,838)	72,294	(2,873)	0	(2,873)	1,165	03/15/2023
060505-FJ-8	BANK OF AMERICA CORP DISCOUNT NOTE		05/06/2020	TD SECURITIES INC		175,950	169,803	190,946	185,078	0	0	0	0	5,868	169,803	(21,143)	6,147	(14,996)	3,027	04/24/2024
06051G-CS-6	BANK OF AMERICA CORP PRVT CMO OTHER WHO		12/01/2020	Paydown		83,502	83,502	39,761	55,014	0	28,488	0	28,488	0	83,502	0	0	0	2,418	09/20/2034
06054A-AW-9	BANK AMER MERRIL LYNCH COML CMBS		09/01/2020	Paydown		349,467	349,467	352,937	351,366	0	(1,899)	0	(1,899)	0	349,467	0	0	0	7,065	09/15/2048
06406F-AE-3	BANK OF NEW YORK MELLON CORP/T CORPORATE		06/25/2020	JANE STREET EXECUTION SERVICES		5,433,250	5,000,000	4,716,450	4,774,369	0	15,229	0	15,229	0	4,789,598	0	643,652	643,652	106,167	08/17/2026
06406H-BP-3	BANK OF NEW YORK MELLON CORPORATE		01/15/2020	Maturity		23,900,000	23,900,000	23,853,395	23,898,858	0	1,142	0	1,142	0	23,900,000	0	0	0	549,700	01/15/2020
06406H-DF-3	BANK OF NEW YORK MELLON CORPORATE		10/27/2020	Call 100.0000		10,000,000	10,000,000	9,993,500	9,998,648	0	1,027	0	1,027	0	9,999,675	0	325	325	224,583	11/27/2020
064229-AC-1	BANK OF THE WEST AUTO TRUST BW ASSET BAC		12/15/2020	Paydown		1,041,764	1,041,764	1,041,614	1,041,698	0	66	0	66	0	1,041,764	0	0	0	11,306	01/15/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
065603-AB-8	BOTW_AUTO ASSET BACKED		04/15/2020	Paydown		3,502,467	3,502,467	3,502,312	3,502,117	0	350	0	350	0	3,502,467	0	0	0	18,723	04/15/2021
065603-AC-6	BOTW_AUTO ASSET BACKED		12/15/2020	Paydown		5,965,737	5,965,737	5,965,151	5,965,347	0	390	0	390	0	5,965,737	0	0	0	134,348	12/15/2022
070101-C*-9	Basin Electric Power Coop 1ST MTG OBLIG		10/01/2020	Redemption 100.0000		4,291,667	4,291,667	4,291,667	4,291,667	0	0	0	0	0	4,291,667	0	0	0	190,872	10/01/2038
07330N-AT-2	BB&T CORP BANK NOTE 2.150% 12/06/24		02/03/2020	Suntrust Capital Markets Inc		13,341,900	13,200,000	13,135,584	13,136,189	0	1,075	0	1,075	0	13,137,264	0	204,636	204,636	46,512	12/06/2024
07384Y-EN-2	BEAR STEARNS ASSET BACKED SECU ABS FLOAT		12/28/2020	Paydown		7,967	7,967	7,999	7,976	0	(9)	0	(9)	0	7,967	0	0	0	144	10/25/2032
07384Y-GX-8	BEAR STEARNS ASSET BACKED SECU SERIES 2		12/28/2020	Paydown		9,825	9,825	9,825	9,825	0	0	0	0	0	9,825	0	0	0	133	11/25/2042
07384Y-GY-6	BEAR STEARNS ASSET BACKED SECU SERIES 2		12/28/2020	Paydown		29,475	29,475	29,475	29,475	0	0	0	0	0	29,475	0	0	0	511	11/25/2042
07604#-AB-7	Bedford Capital Trust 2001-1 ABS 2001-1		12/28/2020	Redemption 100.0000		242,871	242,871	242,871	242,871	0	0	0	0	0	242,871	0	0	0	8,456	12/28/2021
07604#-AC-5	Bedford Capital Trust 2001-1 ABS IRR Cla		12/28/2020	Redemption 100.0000		514,021	514,021	514,021	514,021	0	0	0	0	0	514,021	0	0	0	17,467	01/28/2022
084423-AR-3	BERKLEY (WR) CORPORATION CORPORATE		09/15/2020	Maturity		14,315,000	14,315,000	14,472,125	14,327,713	0	(12,713)	0	(12,713)	0	14,315,000	0	0	0	769,431	09/15/2020
08877@-AA-9	BGS CTL Pass-Through Trust Series 2010 T		12/15/2020	Redemption 100.0000		1,167,451	1,167,451	1,167,451	1,167,451	0	0	0	0	0	1,167,451	0	0	0	41,440	06/15/2032
08886*-AA-0	BGS CTL Pass-Thru TR SER 2012 TR CTF-SC2		12/15/2020	Various		148,544	148,544	148,544	148,544	0	0	0	0	0	148,544	0	0	0	3,224	06/15/2032
09068#-AA-4	Biotrial, USA, Inc. Debt		12/28/2020	Redemption 100.0000		463,862	463,862	464,234	464,112	0	(250)	0	(250)	0	463,862	0	0	0	19,236	07/25/2022
09143*-AA-7	Bishop Hill II Holdings, LLC Senior Secu		12/31/2020	Various		1,865,907	1,865,907	1,865,907	1,865,907	0	0	0	0	0	1,865,907	0	0	0	57,919	03/31/2032
097023-AZ-8	BOEING CO CORPORATE 4.875% 02/15/20		02/15/2020	Maturity		3,000,000	3,000,000	2,968,740	2,999,198	0	802	0	802	0	3,000,000	0	0	0	73,125	02/15/2020
097023-BM-6	BOEING CO CORPORATE 1.650% 10/30/20		07/20/2020	Market Axess		775,612	775,000	765,615	773,373	0	1,077	0	1,077	0	774,450	0	1,162	1,162	9,306	10/30/2020
097023-BW-4	BOEING CO CORPORATE 2.800% 03/01/23		07/17/2020	JP Morgan Securities, Inc		3,049,200	3,000,000	3,039,150	3,034,824	0	(6,075)	0	(6,075)	0	3,028,749	0	20,451	20,451	74,667	03/01/2023
097023-CH-6	BOEING CO CORPORATE 3.100% 05/01/26		07/20/2020	Citigroup Capital Markets Inc		18,303,250	18,105,000	18,228,575	18,219,695	0	(9,748)	0	(9,748)	0	18,209,947	0	93,303	93,303	406,910	05/01/2026
097023-CM-5	BOEING CO CORPORATE 2.700% 02/01/27		05/21/2020	RBC Capital Markets		4,054,709	4,485,000	4,472,891	4,473,448	0	559	0	559	0	4,474,007	0	(419,298)	(419,298)	99,567	02/01/2027
097023-CN-3	BOEING CO CORPORATE 2.950% 02/01/30		05/20/2020	RBC Capital Markets		5,855,663	6,605,000	6,787,417	6,784,391	0	(6,353)	0	(6,353)	0	6,778,039	0	(922,376)	(922,376)	158,043	02/01/2030
09768#-AA-7	Bollinger Shipyards, LLC Senior Secured		12/11/2020	Various		38,087,797	35,948,321	35,948,321	35,948,321	0	0	0	0	0	35,948,321	0	0	0	4,571,979	12/23/2021
09768#-AA-7	Bollinger Shipyards, LLC Senior Secured		09/23/2020	Various		4,313,798	4,313,798	4,313,798	4,313,798	0	0	0	0	0	4,313,798	0	0	0	150,983	12/23/2021
100743-AJ-2	BOSTON GAS COMPANY INC CORPORATE		02/03/2020	Jefferies & Co, Inc		708,809	598,000	624,767	621,300	0	(43)	0	(43)	0	621,256	0	87,553	87,553	12,671	02/15/2042
10240*-AA-7	Bowie Acquisitions LLC Sr. Secured		12/31/2020	Various		4,694,102	4,694,102	4,694,102	4,694,102	0	0	0	0	0	4,694,102	0	0	0	145,652	09/30/2038
10563*-AB-4	WHBraumInc,BraumInc,RetailBld Senior Not		01/17/2020	Redemption 100.0000		1,768,571	1,768,571	1,768,571	1,768,571	0	0	0	0	0	1,768,571	0	0	0	21,002	01/17/2024
10575@-AD-4	Bray International, Inc. Series D Senior		01/27/2020	Call 100.0000		7,901,875	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	500,200	10/25/2022
10623*-AA-4	Brazos Sandy Creek Elec Coop Series A Se		12/30/2020	Various		409,444	409,444	409,444	409,444	0	0	0	0	0	409,444	0	0	0	20,083	06/30/2024
110122-AP-3	BRISTOL MYERS SQUIBB CO CORPORATE		02/03/2020	Citigroup Capital Markets Inc		5,753,423	4,141,000	4,577,130	4,476,459	0	(1,278)	0	(1,278)	0	4,475,181	0	1,278,241	1,278,241	54,063	11/15/2036
110122-AT-5	BRISTOL MYERS SQUIBB CO CORPORATE		02/11/2020	Susquehanna Intl Group		607,194	600,000	543,288	582,161	0	778	0	778	0	582,939	0	24,255	24,255	6,400	08/01/2022
110122-BH-0	BRISTOL MYERS SQUIBB CO CORPORATE		07/17/2020	Tax Free Exchange		491,296	470,000	473,186	473,069	0	(615)	0	(615)	0	472,454	0	18,842	18,842	15,387	08/15/2022
110122-BT-4	BRISTOL MYERS SQUIBB CO CORPORATE		07/17/2020	Tax Free Exchange		3,831,060	3,072,000	3,294,546	3,293,843	0	(3,041)	0	(3,041)	0	3,290,802	0	540,259	540,259	95,509	05/15/2044
110122-BU-1	BRISTOL MYERS SQUIBB CO CORPORATE		07/17/2020	Tax Free Exchange		31,180,195	23,735,000	24,427,796	24,426,613	0	(7,935)	0	(7,935)	0	24,418,679	0	6,761,516	6,761,516	1,094,447	08/15/2045
110122-BW-7	BRISTOL MYERS SQUIBB CO CORPORATE		07/17/2020	Various		77,521,683	60,525,000	60,915,386	60,912,026	0	51	0	51	0	60,912,077	0	16,609,606	16,609,606	2,501,448	02/20/2048
110122-BX-5	BRISTOL MYERS SQUIBB CO CORPORATE		07/17/2020	Tax Free Exchange		31,949,440	32,000,000	31,949,440	31,964,467	0	13,680	0	13,680	0	31,978,147	0	(28,707)	(28,707)	550,800	05/14/2021
110122-CA-4	BRISTOL MYERS SQUIBB CO CORPORATE		07/17/2020	Tax Free Exchange		32,465,291	32,540,000	32,465,291	32,471,595	0	4,940	0	4,940	0	32,476,534	0	(11,243)	(11,243)	613,198	06/15/2026
110122-CB-2	BRISTOL MYERS SQUIBB CO CORPORATE		07/17/2020	Tax Free Exchange		1,795,340	1,810,000	1,795,340	1,796,170	0	715	0	715	0	1,796,885	0	(1,546)	(1,546)	71,968	07/26/2029
110122-CC-0	BRISTOL MYERS SQUIBB CO CORPORATE		07/17/2020	Tax Free Exchange		5,859,861	5,870,000	5,859,861	5,860,189	0	99	0	99	0	5,860,288	0	(428)	(428)	142,592	06/15/2039
110122-CE-6	BRISTOL MYERS SQUIBB CO CORP FLOATER		07/17/2020	Tax Free Exchange		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	55,413	11/16/2020
110122-CF-3	BRISTOL MYERS SQUIBB CO CORP FLOATER		07/17/2020	Tax Free Exchange		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	110,634	05/16/2022
114474-B*-9	Brookshire Grocery Company Senior Note		12/01/2020	Redemption 100.0000		529,497	529,497	529,497	529,497	0	0	0	0	0	529,497	0	0	0	17,486	11/01/2026
114474-D#-3	Brookshire Grocery Company Senior Note		12/01/2020	Various		62,623	62,623	62,623	62,623	0	0	0	0	0	62,623	0	0	0	1,930	11/01/2028
114474-D*-7	Brookshire Grocery Company Senior Note		12/01/2020	Redemption 100.0000		360,579	360,579	360,579	360,579	0	0	0	0	0	360,579	0	0	0	10,320	11/29/2027
120111-BM-0	BUILDING MATERIALS CORP OF AME CORPORATE		07/16/2020	Call 102.6880		8,805,496	8,575,000	8,691,250	8,623,058	0	(8,637)	0	(8,637)	0	8,614,421	0	(39,421)	(39,421)	540,327	11/15/2024
12015U-A@-0	Bulab Holdings, Inc. Senior Note		09/27/2020	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	6,780	09/27/2024
124778-AA-5	CAPC Asst Stabilization Fnd #1 Senior Se		12/07/2020	Call 100.0000		3,823,056	3,823,056	3,789,188	3,802,486	0	6,140	0	6,140	0	3,808,626	0	14,429	14,429	206,916	07/31/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12477@-AA-5	CAPC Asst Stabilization Fnd #1 Senior Se		10/31/2020	Redemption 100.0000		327,884	327,884	324,979	326,120	0	1,764	0	1,764	0	327,884	0	0	0	9,144	07/31/2021
12489W-GD-0	CREDIT-BASED ASSET SERVICING ABS FLOATER		12/28/2020	Paydown		48,078	60,979	53,611	49,222	0	(1,145)	0	(1,145)	0	48,078	0	0	0	1,071	01/25/2033
1248EP-AY-9	CCO HLDGS LLC CAP CORP CORPORATE		04/03/2020	Call 100.8750		1,128,791	1,119,000	1,079,835	1,105,108	0	1,291	0	1,291	0	1,106,399	0	12,601	12,601	39,655	09/30/2022
1248EP-AZ-6	CCO HLDGS LLC CAP CORP CORPORATE		03/04/2020	Call 100.8540		2,017,080	2,000,000	1,908,000	1,964,570	0	1,884	0	1,884	0	1,966,453	0	33,547	33,547	73,740	02/15/2023
12502Y-AP-8	CCR Inc. MT 100 Paymt Rights Senior Secu		12/10/2020	Redemption 100.0000		2,607,143	2,607,143	2,634,250	2,618,683	0	(11,540)	0	(11,540)	0	2,607,143	0	0	0	67,079	07/11/2022
12505B-AC-4	CBRE SERVICES INC CORPORATE		12/28/2020	Call 117.3267		3,871,783	3,300,000	3,349,500	3,327,363	0	(5,025)	0	(5,025)	0	3,322,338	0	(22,338)	(22,338)	794,601	03/15/2025
12506Y-AG-4	CDC MORTGAGE CAPITAL TRUST ABS FLOATER		12/25/2020	Low Book Value		3,791	0	0	0	0	0	0	0	0	0	0	3,791	3,791	0	01/25/2033
12514@-AA-0	CED California Holdings, LLC Senior Note		12/31/2020	Various		397,563	397,563	397,563	397,824	(261)	0	0	(261)	0	397,563	0	0	0	15,284	06/30/2037
12519*-AA-7	CED Alamo 5, LLC Debt in a Project		12/31/2020	Redemption 100.0000		156,011	156,011	156,011	156,011	0	0	0	0	0	156,011	0	0	0	5,383	12/31/2040
12520@-AA-2	CCP-PL Lessor, LLC Debt in a Project		10/11/2020	Redemption 100.0000		1,332,926	1,332,926	1,332,926	1,332,926	0	0	0	0	0	1,332,926	0	0	0	45,836	12/31/2027
12522#-AA-8	CDC Small Business Fin Corp. Promissory		12/31/2020	Various		666,667	666,667	655,459	657,612	0	9,055	0	9,055	0	666,667	0	0	0	19,021	12/21/2024
12542R-F*-6	CHS Inc. Senior Note 4.000% 11/23/20		11/23/2020	Various		8,820,000	8,820,000	8,820,000	8,820,000	0	0	0	0	0	8,820,000	0	0	0	352,800	11/23/2020
12543D-BA-7	CHS COMMUNITY HEALTH SYS CORPORATE		02/21/2020	Various		2,594,250	2,700,000	1,971,000	1,971,000	0	0	0	0	0	1,971,000	0	623,250	623,250	33,470	06/30/2024
125523-AY-6	CIGNA CORP NEW CORP 3.050% 10/15/27		07/14/2020	Tax Free Exchange		4,117,929	4,100,000	3,837,054	3,843,144	0	15,245	0	15,245	0	3,858,389	0	259,541	259,541	93,440	10/15/2027
125523-BC-3	CIGNA CORP NEW CORP 6.150% 11/15/36		07/14/2020	Tax Free Exchange		8,529,031	7,000,000	6,996,880	6,996,764	0	(95)	0	(95)	0	6,996,668	0	1,532,363	1,532,363	285,804	11/15/2036
125523-BE-9	CIGNA CORP NEW CORP 5.875% 03/15/41		07/14/2020	Tax Free Exchange		931,469	750,000	882,258	881,379	0	(2,079)	0	(2,079)	0	879,300	0	52,170	52,170	36,596	03/15/2041
125523-BG-4	CIGNA CORP NEW CORP 5.375% 02/15/42		07/14/2020	Tax Free Exchange		11,864,557	10,321,000	11,847,115	11,837,751	0	(23,047)	0	(23,047)	0	11,814,704	0	49,853	49,853	506,983	02/15/2042
125523-BW-9	CIGNA CORP NEW CORP 3.500% 06/15/24		07/14/2020	Tax Free Exchange		10,389,840	10,000,000	10,084,907	10,081,123	0	(9,877)	0	(9,877)	0	10,071,246	0	318,594	318,594	203,194	06/15/2024
12558M-AF-9	CIT GROUP HOME EQUITY LOAN TRU SERIES 2		12/01/2020	Paydown		153,285	153,285	154,007	153,413	0	(128)	0	(128)	0	153,285	0	0	0	5,974	02/25/2033
12591K-AB-1	COMM MORTGAGE TRUST COMM_13-CR CMBS		01/01/2020	Paydown		330,268	330,268	339,866	346,790	0	(16,522)	0	(16,522)	0	330,268	0	0	0	799	10/10/2046
12591K-AC-9	COMM MORTGAGE TRUST COMM_13-CR CMBS		12/01/2020	Paydown		1,540,743	1,531,802	1,554,240	1,549,948	0	(18,146)	0	(18,146)	0	1,531,802	0	0	0	31,046	10/10/2046
12591K-AD-7	COMM MORTGAGE TRUST COMM_13-CR CMBS		03/01/2020	Paydown		1,658,847	1,621,264	1,637,405	1,627,053	0	(5,789)	0	(5,789)	0	1,621,264	0	0	0	9,881	10/10/2046
12591K-AD-7	COMM MORTGAGE TRUST COMM_13-CR CMBS		04/14/2020	PGIM, Inc.		2,012,655	1,904,067	1,923,024	1,910,866	0	(647)	0	(647)	0	1,910,219	0	102,436	102,436	28,864	10/10/2046
12591R-AZ-3	COMM MORTGAGE TRUST COMM_14-CR CMBS		12/17/2020	Citigroup Capital Markets Inc		2,161,484	2,000,000	2,019,917	2,007,747	0	(2,283)	0	(2,283)	0	2,005,464	0	156,020	156,020	80,138	02/10/2047
12591T-AC-0	COMM MORTGAGE TRUST COMM_14-LC CMBS		12/01/2020	Paydown		5,616,462	5,616,462	5,623,263	5,619,848	0	(3,386)	0	(3,386)	0	5,616,462	0	0	0	107,881	04/10/2047
12591T-AD-8	COMM MORTGAGE TRUST COMM_14-LC CMBS		05/01/2020	Paydown		11,302	11,302	11,415	11,347	0	(45)	0	(45)	0	11,302	0	0	0	176	04/10/2047
12591U-AD-5	COMM MORTGAGE TRUST COMM_14-UB CMBS		12/01/2020	Paydown		5,065,485	5,065,485	5,082,279	5,078,162	0	(12,678)	0	(12,678)	0	5,065,485	0	0	0	95,842	03/10/2047
12591U-AE-3	COMM MORTGAGE TRUST COMM_14-UB CMBS		04/14/2020	PGIM, Inc.		20,818,086	20,000,000	20,198,631	20,079,093	0	(6,641)	0	(6,641)	0	20,072,452	0	745,634	745,634	274,774	03/10/2047
12591V-AD-3	COMM MORTGAGE TRUST CMBS		03/01/2020	Paydown		727	727	734	730	0	(3)	0	(3)	0	727	0	0	0	5	04/10/2047
12591V-AD-3	COMM MORTGAGE TRUST CMBS		04/14/2020	PGIM, Inc.		9,488,001	8,988,661	9,078,101	9,024,884	0	(2,992)	0	(2,992)	0	9,021,891	0	466,110	466,110	126,303	04/10/2047
12592G-BC-6	COMM MORTGAGE TRUST COMM_14-CR CMBS		12/01/2020	Paydown		1,671,292	1,561,700	1,577,243	1,568,540	0	(6,840)	0	(6,840)	0	1,561,700	0	0	0	39,832	08/10/2047
12592M-BG-4	COMM 2014-LC17 CMBS 3.620% 10/10/47		12/01/2020	Paydown		9,117,640	9,009,757	9,080,146	9,063,306	0	(53,548)	0	(53,548)	0	9,009,757	0	0	0	181,023	10/10/2047
12592P-BD-4	COMM MORTGAGE TRUST CMBS		12/01/2020	Paydown		2,798,077	2,798,077	2,898,250	2,884,563	0	(86,486)	0	(86,486)	0	2,798,077	0	0	0	51,763	12/10/2047
12592X-AZ-9	COMM MORTGAGE TRUST COMM_15-CR CMBS		03/01/2020	Paydown		533,159	533,159	545,473	532,872	0	288	0	288	0	533,159	0	0	0	2,553	03/10/2048
12593Q-BB-5	COMM MORTGAGE TRUST COMM_15-CR CMBS		08/01/2020	Paydown		344,019	344,019	354,330	344,622	0	(603)	0	(603)	0	344,019	0	0	0	3,533	10/10/2048
12593Q-BD-1	COMM MORTGAGE TRUST COMM_15-CR CMBS		08/01/2020	Paydown		4,776	4,776	4,874	4,838	0	(62)	0	(62)	0	4,776	0	0	0	107	10/10/2048
12625L-AH-6	CRF-18 Subordinated Note		12/01/2020	Call 172.5021		299,004	173,334	0	0	0	0	0	0	0	0	0	299,004	299,004	0	06/01/2031
12625V-AL-5	CRF-19 LLC Subordinated Note Class D		12/01/2020	Call 147.0398		102,174	69,487	0	0	0	0	0	0	0	0	0	102,174	102,174	0	08/01/2035
12626G-AE-3	COMM MORTGAGE TRUST CMBS		04/14/2020	PGIM, Inc.		2,066,375	1,962,840	1,982,441	1,969,358	0	(533)	0	(533)	0	1,968,825	0	97,549	97,549	28,611	08/10/2046
12626G-BH-5	COMM MORTGAGE TRUST CMBS		12/01/2020	Paydown		7,590,056	7,590,056	7,649,354	7,633,185	0	(43,128)	0	(43,128)	0	7,590,056	0	0	0	156,600	08/10/2046
12626L-AD-4	COMM MORTGAGE TRUST CMBS		11/01/2020	Paydown		947	947	957	950	0	(3)	0	(3)	0	947	0	0	0	18	08/10/2050
12626L-AD-4	COMM MORTGAGE TRUST CMBS		04/14/2020	PGIM, Inc.		6,191,930	5,998,381	6,058,174	6,019,334	0	(2,038)	0	(2,038)	0	6,017,296	0	174,633	174,633	88,930	08/10/2050
12629N-AB-1	COMM MORTGAGE TRUST COMM_15-DC CMBS		08/01/2020	Paydown		107,192	98,527	101,902	98,561	0	(34)	0	(34)	0	98,527	0	0	0	2,324	02/10/2048
12629N-AD-7	COMM MORTGAGE TRUST COMM_15-DC CMBS		12/01/2020	Paydown		1,257,376	1,241,694	1,269,874	1,266,631	0	(24,938)	0	(24,938)	0	1,241,694	0	0	0	23,779	02/10/2048
12630B-AY-4	COMM MORTGAGE TRUST COMM_13-CR CMBS		12/01/2020	Paydown		1,992,979	1,990,750	2,009,526	2,004,844	0	(14,094)	0	(14,094)	0	1,990,750	0	0	0	40,385	11/10/2046
12630D-AV-6	COMM MORTGAGE TRUST COMM_14-CR CMBS		05/01/2020	Paydown		2,262,659	2,262,659	2,347,288	2,372,457	0	(109,798)	0	(109,798)	0	2,262,659	0	0	0	8,070	02/10/2047
12631D-AZ-6	COMM MORTGAGE TRUST CMBS		12/01/2020	Paydown		3,023,557	3,022,176	3,080,730	3,074,262	0	(52,086)	0	(52,086)	0	3,022,176	0	0	0	59,732	05/10/2047
12632Q-AW-3	COMM MORTGAGE TRUST COMM_14-CR CMBS		10/01/2020	Paydown		512,551	512,551	517,654	514,545	0	(1,994)	0	(1,994)	0	512,551	0	0	0	13,734	07/15/2047
12634N-AS-7	CSAIL COMMERCIAL MORTGAGE TRUS CMBS		03/01/2020	Paydown		112,071	112,071	111,928	111,934	0	137	0	137	0	112,071	0	0	0	618	06/15/2057
12635R-AW-8	CSAIL COMMERCIAL MORTGAGE TRUS CMBS		10/01/2020	Paydown		96,728	96,728	98,169	97,597	0	(870)	0	(870)	0	96,728	0	0	0	2,853	11/15/2048
12636L-AX-8	CSAIL COMMERCIAL MORTGAGE TRUS CMBS		12/01/2020	Paydown		449,074	449,074	460,960	454,604	0	(5,530)	0	(5,530)	0	449,074	0	0	0	14,362	11/15/2048
12636M-AC-2	CSAIL COMMERCIAL MORTGAGE TRUS CMBS		11/01/2020	Paydown		5,344,304	5,344,304	5,504,617	5,369,070	0	(24,767)	0	(24,767)	0	5,344,304	0	0	0	133,559	01/15/2049
12637U-AV-1	CSAIL COMMERCIAL MORTGAGE TRUS CMBS		12/01/2020	Paydown		227,957	227,957	230,235	229,415	0	(1,458)	0	(1,458)	0	227,957	0	0	0	5,996	11/15/2049

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
126410-LK-3	CSX TRANSPORTATION CORP		06/15/2020	Maturity		4,326,000	4,326,000	4,643,447	4,339,991	0	(13,991)	0	(13,991)	0	4,326,000	0	0	0	210,893	06/15/2020
126671-3K-0	COUNTRYWIDE ASSET-BACKED CERTI SERIES 2		12/28/2020	Paydown		114,742	114,742	114,742	114,742	0	0	0	0	0	114,742	0	0	0	1,541	02/25/2034
126671-3L-8	COUNTRYWIDE ASSET-BACKED CERTI SERIES 2		12/28/2020	Paydown		30,260	30,260	30,260	30,260	0	0	0	0	0	30,260	0	0	0	432	12/25/2033
126671-F8-4	COUNTRYWIDE ASSET-BACKED CERTI CWL_03-BC		12/28/2020	Paydown		79,738	79,738	80,174	79,976	0	(237)	0	(237)	0	79,738	0	0	0	897	07/25/2033
126671-RF-5	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		12/28/2020	Paydown		89,673	89,673	76,423	76,200	0	13,473	0	13,473	0	89,673	0	0	0	2,119	05/25/2032
126671-SL-1	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		12/28/2020	Paydown		5,823	5,823	5,647	5,671	0	152	0	152	0	5,823	0	0	0	60	12/25/2032
126671-TL-0	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		03/25/2020	Paydown		3,700	3,700	3,719	3,708	0	(8)	0	(8)	0	3,700	0	0	0	30	02/25/2033
126673-RQ-7	Countrywide Asset-Backed Certi CWL_04-13		12/28/2020	Paydown		1,258,771	1,258,771	888,486	1,133,012	0	125,759	0	125,759	0	1,258,771	0	0	0	18,724	04/25/2035
12667F-QS-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_04-		09/01/2020	Paydown		345	345	422	345	0	0	0	0	0	345	0	0	0	58	09/25/2035
12667F-YT-6	COUNTRYWIDE ALTERNATIVE LOAN T CMO		02/01/2020	Paydown		3,610	3,610	3,528	3,528	0	82	0	82	0	3,610	0	0	0	29	01/25/2034
12667G-FF-5	COUNTRYWIDE ALT A 2005-18CB, A9		12/28/2020	Low Book Value		93,623	220,359	186	186	0	0	0	0	0	186	0	93,437	93,437	0	05/25/2035
12667G-HK-2	COUNTRYWIDE ALT A CWALT_05-J5		12/28/2020	Low Book Value		2,300	1,040	936	687	0	(9)	0	(9)	0	678	0	1,622	1,622	0	01/25/2035
126685-DW-3	COUNTRYWIDE ASSET-BACKED CERTI ASSET BAC		10/26/2020	Low Book Value		4,614	0	0	0	0	0	0	0	0	0	0	4,614	4,614	0	07/25/2027
12668N-AD-9	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT		12/28/2020	Paydown		549,176	549,176	191,373	224,288	0	324,888	0	324,888	0	549,176	0	0	0	3,274	08/25/2037
12669G-A7-6	COUNTRYWIDE HOME LOANS CWHL_05_HYB3		12/01/2020	Paydown		8,436	8,436	8,089	7,734	0	702	0	702	0	8,436	0	0	0	184	06/20/2035
12674@-AA-6	SPEs Owned by Fortress Inv Grp Credit Te		12/10/2020	Redemption 100.0000		310,995	310,995	310,995	310,995	0	0	0	0	0	310,995	0	0	0	6,807	08/10/2035
127097-C*-2	Cabot Oil & Gas Corp Series E Senior Not		07/16/2020	Various		2,328,000	2,328,000	2,328,000	2,328,000	0	0	0	0	0	2,328,000	0	0	0	152,251	07/16/2020
12806*-AH-4	Caithness Long Island, LLC Series H Seni		07/15/2020	Redemption 100.0000		647,551	647,551	647,551	647,551	0	0	0	0	0	647,551	0	0	0	27,791	01/15/2032
14313F-AD-1	CARMX_AUTO ASSET BACKED		12/15/2020	Paydown		10,017,719	10,017,719	10,016,354	10,016,863	0	856	0	856	0	10,017,719	0	0	0	243,123	06/15/2023
14314A-AC-3	CARMX_AUTO ASSET BACKED		12/15/2020	Paydown		4,503,449	4,503,449	4,503,090	4,503,220	0	229	0	229	0	4,503,449	0	0	0	60,517	11/15/2022
14314R-AC-6	CARMX_AUTO ASSET BACKED		12/15/2020	Paydown		2,766,344	2,766,344	2,766,157	2,766,231	0	113	0	113	0	2,766,344	0	0	0	30,598	10/17/2022
14314X-AC-3	CARMX_AUTO ASSET BACKED		12/15/2020	Paydown		6,454,105	6,454,105	6,452,906	6,453,526	0	579	0	579	0	6,454,105	0	0	0	134,785	01/17/2023
147528-E@-8	Casey's General Stores Inc Senior Note		08/10/2020	Various		38,810,000	38,810,000	38,810,000	38,810,000	0	0	0	0	0	38,810,000	0	0	0	2,031,509	08/10/2020
149123-BK-6	CATERPILLAR INC BONDS 6.950% 05/01/42		02/03/2020	Stifel, Nicolaus & Co		6,122,650	3,840,000	5,092,321	4,907,374	0	(2,735)	0	(2,735)	0	4,904,640	0	1,218,010	1,218,010	69,685	05/01/2042
14913Q-2B-4	CATERPILLAR FINANCIAL SERVICES CORP FLOA		09/04/2020	Maturity		29,000,000	29,000,000	29,000,000	29,000,000	0	0	0	0	0	29,000,000	0	0	0	320,944	09/04/2020
14913Q-2R-9	CATERPILLAR FINANCIAL SERVICES CORP FLOA		12/07/2020	Maturity		49,300,000	49,300,000	49,300,000	49,300,000	0	0	0	0	0	49,300,000	0	0	0	604,439	12/07/2020
15137@-AA-0	Centennial Pipeline LLC Senior Note		12/31/2020	Redemption 100.0000		640,000	640,000	640,000	640,000	0	0	0	0	0	640,000	0	0	0	32,280	03/31/2024
15137@-AC-6	Centennial Pipeline LLC Senior Note		12/31/2020	Redemption 100.0000		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	7,990	03/31/2024
15137@-AD-4	Centennial Pipeline LLC Senior Note		12/31/2020	Redemption 100.0000		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	5,903	03/31/2024
15137@-AE-2	Centennial Pipeline LLC Senior Note		12/31/2020	Redemption 100.0000		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	4,045	03/31/2024
15137@-AF-9	Centennial Pipeline LLC Senior Note		12/31/2020	Redemption 100.0000		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	3,960	03/31/2024
15137@-AG-7	Centennial Pipeline LLC Senior Note		12/31/2020	Redemption 100.0000		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	8,060	03/31/2024
15137@-AH-5	Centennial Pipeline LLC Senior Note		12/31/2020	Redemption 100.0000		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	7,940	03/31/2024
15137@-AJ-1	Centennial Pipeline LLC Senior Note - Se		12/31/2020	Redemption 100.0000		240,000	240,000	240,000	240,000	0	0	0	0	0	240,000	0	0	0	12,345	03/31/2024
15160#-AA-8	Center Operating Company, L.P. SRNT		12/31/2020	Redemption 100.0000		652,864	652,864	652,864	652,864	0	0	0	0	0	652,864	0	0	0	33,790	09/30/2023
152314-GS-3	CENTEX HOME EQUITY SERIES 2003 A CLASS		12/28/2020	Redemption 100.0000		428,645	428,645	385,242	384,872	0	43,773	0	43,773	0	428,645	0	0	0	6,076	03/25/2033
152314-KR-0	CENTEX HOME EQUITY SERIES 2004 C CLASS		12/28/2020	Paydown		57,529	57,529	57,403	57,489	0	40	0	40	0	57,529	0	0	0	539	06/25/2034
152314-LS-7	CENTEX HOME EQUITY CXHE_04-D		12/28/2020	Paydown		10,129	10,129	2,946	3,852	0	6,277	0	6,277	0	10,129	0	0	0	125	09/25/2034
15722#-AA-9	CGA Lease-Backed Pass-Thru TR Credit-Ten		12/10/2020	Redemption 100.0000		33,430	33,430	33,430	33,430	0	0	0	0	0	33,430	0	0	0	815	01/10/2041
15722*-AA-3	CGA Lease-Backed Pass-Thru TR Credit-Ten		12/10/2020	Redemption 100.0000		150,270	150,270	150,270	150,270	0	0	0	0	0	150,270	0	0	0	3,965	01/10/2041
15723#-AA-8	CGA Lease Backed Pass-Through Senior Not		12/10/2020	Redemption 100.0000		365,499	365,499	365,499	365,499	0	0	0	0	0	365,499	0	0	0	8,934	03/10/2045
161542-DP-7	CHASE FUNDING LOAN ACQUISITION ABS FLOAT		12/28/2020	Paydown		643,148	643,148	577,693	459,215	0	183,933	0	183,933	0	643,148	0	0	0	11,369	05/25/2034
161571-HJ-6	CHASE ISSUANCE TRUST ABS FLOATER		01/15/2020	Paydown		26,200,000	26,200,000	26,200,000	26,200,000	0	0	0	0	0	26,200,000	0	0	0	44,535	01/15/2022

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
165183-AL-8	CHESAPEAKE FUNDING II LLC CFII ASSET BAC		12/15/2020	Paydown		504,406	504,406	498,751	501,596	0	2,810	0	2,810	0	504,406	0	0	0	5,235	05/15/2029
165183-AZ-7	CHESAPEAKE FUNDING II LLC CFII ABS FLOAT		12/15/2020	Paydown		4,388,531	4,388,531	4,388,531	4,388,531	0	0	0	0	0	4,388,531	0	0	0	30,323	08/15/2029
165183-BB-9	CHESAPEAKE FUNDING II LLC CFII ASSET BAC		12/15/2020	Paydown		3,815,495	3,815,495	3,815,227	3,815,305	0	191	0	191	0	3,815,495	0	0	0	42,319	11/15/2029
165183-BT-0	CHESAPEAKE FUNDING II LLC CFII ASSET BAC		12/15/2020	Paydown		5,741,371	5,741,371	5,740,279	5,740,475	0	896	0	896	0	5,741,371	0	0	0	100,623	01/15/2031
165303-D@-4	Chesapeake Utilities Corp Senior Note		10/12/2020	Redemption 100.0000		400,000	400,000	448,789	410,927	0	(10,927)	0	(10,927)	0	400,000	0	0	0	22,000	10/12/2020
165303-F*-4	Chesapeake Utilities Corp Senior Note		05/15/2020	Redemption 100.0000		500,000	500,000	548,670	525,208	0	(25,208)	0	(25,208)	0	500,000	0	0	0	9,700	05/15/2029
16619#-AA-3	Chester S V C Partnership SR NT		10/20/2020	Various		81,015	81,015	94,736	81,927	0	(912)	0	(912)	0	81,015	0	0	0	3,891	11/01/2020
16619#-AB-1	Chester S V C Partnership SRNT		11/01/2020	Redemption 100.0000		9,864	9,864	9,864	9,864	0	0	0	0	0	9,864	0	0	0	350	11/01/2020
166764-AB-6	CHEVRON CORP CORPORATE		02/11/2020	Market Axess		610,596	600,000	572,586	590,712	0	349	0	349	0	591,061	0	19,535	19,535	2,669	12/05/2022
166764-AH-3	CHEVRON CORP CORPORATE		02/11/2020	Goldman Sachs & Co		10,781,113	10,300,000	10,326,849	10,309,042	0	(551)	0	(551)	0	10,308,491	0	472,622	472,622	44,736	06/24/2023
167885-A#-9	Chicago Parking Meters, LLC Senior Secur		12/30/2020	Redemption 100.0000		1,490,399	1,490,399	1,490,399	1,490,399	0	0	0	0	0	1,490,399	0	0	0	48,991	12/30/2033
17029P-AA-3	Choctaw 2002 Series 1 Senior Secured Not		12/15/2020	Redemption 100.0000		2,115,592	2,115,592	1,795,387	1,890,010	0	225,582	0	225,582	0	2,115,592	0	0	0	105,614	12/15/2031
172441-AX-5	Cinemark USA, Inc. CORP		07/07/2020	Various		1,765,500	2,000,000	2,060,000	2,014,862	0	(7,665)	0	(7,665)	0	2,007,197	0	(241,697)	(241,697)	58,026	12/15/2022
172441-AZ-0	Cinemark USA, Inc. CORPORATE		07/16/2020	Various		3,929,250	4,500,000	4,081,025	4,437,774	0	8,308	327,061	(318,753)	0	4,119,021	0	(189,771)	(189,771)	135,948	06/01/2023
17275R-AH-5	CISCO SYSTEMS INC CORPORATE		01/15/2020	Maturity		6,600,000	6,600,000	6,606,603	6,599,797	0	203	0	203	0	6,600,000	0	0	0	146,850	01/15/2020
17290X-AR-1	CITIGROUP COMMERCIAL MORTGAGE CMBS		10/01/2020	Paydown		11,235,267	10,474,000	10,282,522	10,370,895	0	103,105	0	103,105	0	10,474,000	0	0	0	927,429	04/10/2049
17290X-AS-9	CITIGROUP COMMERCIAL MORTGAGE CMBS		12/01/2020	Paydown		768,121	740,744	748,121	745,226	0	(4,482)	0	(4,482)	0	740,744	0	0	0	23,838	04/10/2049
17305E-GS-8	CITIBANK CREDIT CARD ISSUANCE ASSET BACK		06/24/2020	Citigroup Capital Markets Inc		3,133,508	2,600,000	2,597,878	2,597,989	0	89	0	89	0	2,598,078	0	535,430	535,430	72,358	10/13/2030
17309N-AF-8	CITIGROUP RESIDENTIAL MORT TR ASSET BACK		12/01/2020	Paydown		6,332	6,332	6,331	6,310	0	22	0	22	0	6,332	0	0	0	144	07/25/2036
17310N-AH-1	CITIBANK MORTGAGE ASSET BACKED		12/01/2020	Paydown		0	41,973	7,040	2,866	0	(2,866)	0	(2,866)	0	0	0	0	0	868	11/25/2036
17310N-AH-1	CITIBANK MORTGAGE ASSET BACKED		11/01/2020	Redemption 0.0001		0	76,922	12,903	5,252	0	(5,252)	0	(5,252)	0	0	0	0	0	2,129	11/25/2036
17321J-AC-8	CITIGROUP COMMERCIAL MORTGAGE CMBS		08/01/2020	Paydown		28,632,887	25,632,576	25,887,727	25,725,722	0	(93,146)	0	(93,146)	0	25,632,576	0	0	0	1,893,275	09/10/2046
17321J-AC-8	CITIGROUP COMMERCIAL MORTGAGE CMBS		04/14/2020	PGIM, Inc.		2,910,066	2,741,993	2,769,287	2,751,957	0	(973)	0	(973)	0	2,750,984	0	159,082	159,082	41,795	09/10/2046
17321R-AC-0	CITIGROUP COMMERCIAL MORTGAGE CMBS		08/01/2020	Paydown		246	246	248	247	0	(1)	0	(1)	0	246	0	0	0	4	11/10/2046
17321R-AE-6	CITIGROUP COMMERCIAL MORTGAGE CMBS		12/01/2020	Paydown		8,201,540	8,201,540	8,264,333	8,247,633	0	(46,093)	0	(46,093)	0	8,201,540	0	0	0	160,052	11/10/2046
17322A-AC-6	CITIGROUP COMMERCIAL MORTGAGE CMBS		06/01/2020	Paydown		1,795,198	1,694,566	1,711,489	1,703,451	0	(8,886)	0	(8,886)	0	1,694,566	0	0	0	33,535	03/10/2047
17322A-AC-6	CITIGROUP COMMERCIAL MORTGAGE CMBS		04/14/2020	PGIM, Inc.		9,304,445	8,877,967	8,966,629	8,924,520	0	(3,812)	0	(3,812)	0	8,920,708	0	383,737	383,737	124,021	03/10/2047
17322A-AE-2	CITIGROUP COMMERCIAL MORTGAGE CMBS		12/01/2020	Paydown		7,439,131	7,355,572	7,472,227	7,451,523	0	(95,951)	0	(95,951)	0	7,355,572	0	0	0	154,970	03/10/2047
17322M-AV-8	CITIGROUP COMMERCIAL MORTGAGE CMBS		03/01/2020	Paydown		387,084	360,345	363,919	362,353	0	(2,008)	0	(2,008)	0	360,345	0	0	0	4,058	05/10/2047
17322V-AS-5	CITIGROUP COMMERCIAL MORTGAGE CMBS		03/01/2020	Paydown		302,175	281,204	284,007	282,574	0	(1,371)	0	(1,371)	0	281,204	0	0	0	3,764	07/10/2047
17322V-AU-0	CITIGROUP COMMERCIAL MORTGAGE CMBS		12/01/2020	Paydown		6,009,179	5,958,707	6,024,273	6,009,381	0	(50,674)	0	(50,674)	0	5,958,707	0	0	0	115,415	07/10/2047
17323C-AB-3	CITIGROUP COMMERCIAL MORTGAGE CMBS		12/01/2020	Paydown		2,000,294	2,000,294	2,056,630	2,000,500	0	(207)	0	(207)	0	2,000,294	0	0	0	13,322	02/10/2048
17324K-AL-2	CITIGROUP COMMERCIAL MORTGAGE CMBS		07/01/2020	Paydown		752,884	752,884	760,471	753,539	0	(656)	0	(656)	0	752,884	0	0	0	4,683	11/10/2048
17324K-AM-0	CITIGROUP COMMERCIAL MORTGAGE CMBS		12/01/2020	Paydown		4,566,527	4,566,527	4,703,466	4,587,948	0	(21,421)	0	(21,421)	0	4,566,527	0	0	0	113,255	11/10/2048
17325F-AP-3	CITIBANK NA CORP FLOATER		05/01/2020	Maturity		95,000,000	95,000,000	95,000,000	95,000,000	0	0	0	0	0	95,000,000	0	0	0	1,036,725	05/01/2020
191216-AV-2	COCA COLA CO CORPORATE		02/11/2020	Market Axess		666,848	650,000	665,477	653,678	0	(242)	0	(242)	0	653,435	0	13,413	13,413	9,653	09/01/2021
191216-BE-9	COCA COLA CO CORPORATE		02/11/2020	Morgan Stanley & Co, Inc		1,233,712	1,165,000	1,165,000	1,165,000	0	0	0	0	0	1,165,000	0	68,712	68,712	10,563	11/01/2023
19416Q-DZ-0	COLGATE PALMOLIVE CO CORPORATE		12/18/2020	Call 102.8771		2,057,542	2,000,000	1,955,420	1,983,789	0	6,551	0	6,551	0	1,990,340	0	9,660	9,660	109,292	05/03/2022
195869-AG-7	Colonial Pipeline Co. CORPORATE		02/03/2020	Pierpont Securities		1,464,586	990,000	1,445,638	1,314,608	0	(1,952)	0	(1,952)	0	1,312,656	0	151,930	151,930	13,639	04/15/2032
195869-AM-4	Colonial Pipeline Co. CORPORATE		08/11/2020	Various		8,650,000	8,650,000	8,629,846	8,647,811	0	1,153	0	1,153	0	8,648,965	0	1,035	1,035	249,769	10/15/2020
20048E-AX-9	COMM MORTGAGE TRUST COMM_13-LC CMBS		02/01/2020	Paydown		16,464,947	15,908,499	16,066,340	15,959,042	0	(50,543)	0	(50,543)	0	15,908,499	0	0	0	627,135	01/10/2046
202795-HK-9	COMMONWEALTH EDISON CORPORATE		02/03/2020	Pierpont Securities		5,245,125	3,806,000	4,715,215	4,515,136	0	(2,797)	0	(2,797)	0	4,512,338	0	732,786	732,786	87,327	03/15/2036
202795-HT-0	COMMONWEALTH EDISON CORPORATE		02/03/2020	Barclays Capital Inc		4,379,422	2,976,000	4,003,613	3,802,019	0	(2,927)	0	(2,927)	0	3,799,092	0	580,330	580,330	106,640	01/15/2038
20364#-AA-2	Community Development Ventures SRNT		12/30/2020	Call 100.0000		60,242	60,242	0	(17)	0	2,229	0	2,229	0	2,212	0	58,030	58,030	3,302	09/30/2021
205887-BZ-4	CONAGRA FOODS INC CORPORATE		10/19/2020	Call 103.5400		41,416	40,000	39,954	39,970	0	14	0	14	0	39,984	0	16	16	2,923	10/22/2021
210518-CZ-7	Consumers Energy CORPORATE		02/03/2020	BPN Paribas Securities		2,209,909	2,074,000	1,790,546	1,806,676	0	577	0	577	0	1,807,252	0	402,657	402,657	31,830	08/15/2046
210795-QB-9	CONTINENTAL AIR LINES INC CORP SINKING F		10/29/2020	Redemption 100.0000		226,329	226,329	234,816	232,400	0	(6,072)	0	(6,072)	0	226,329	0	0	0	6,757	10/29/2024
211668-AA-2	Continental Mills, Inc. Senior Note		09/01/2020	Redemption 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	15,450	09/01/2020

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
21246#-AM-8	Convenience Store Investments Series J S		11/24/2020	Redemption 100.0000		1,113,797	1,113,797	1,113,797	1,113,797	0	0	0	0	0	1,113,797	0	0	0	40,666	08/24/2021
21246#-AN-6	Convenience Store Investments Series K S		11/24/2020	Redemption 100.0000		797,578	797,578	797,578	797,578	0	0	0	0	0	797,578	0	0	0	27,857	02/24/2022
21246#-AP-1	Convenience Store Investments Series L S		11/24/2020	Redemption 100.0000		362,120	362,120	362,120	362,120	0	0	0	0	0	362,120	0	0	0	9,693	08/24/2022
21246#-AQ-9	Convenience Store Investments Senior Sec		11/24/2020	Redemption 100.0000		47,718	47,718	47,718	47,718	0	0	0	0	0	47,718	0	0	0	1,124	11/24/2023
21246#-AR-7	Convenience Store Investments Senior Sec		11/24/2020	Redemption 100.0000		131,383	131,383	131,383	131,383	0	0	0	0	0	131,383	0	0	0	3,044	05/24/2033
21246#-AT-3	Convenience Store Investments Senior Not		11/24/2020	Redemption 100.0000		539,667	539,667	546,322	545,037	0	(5,370)	0	(5,370)	0	539,667	0	0	0	14,786	02/24/2034
217020-B#-2	Coorstek, Inc Series F Senior Secured No		08/31/2020	Redemption 100.0000		1,716,667	1,716,667	1,716,667	1,716,667	0	0	0	0	0	1,716,667	0	0	0	103,000	08/31/2021
217020-C@-3	Coorstek, Inc Senior Secured Note		07/19/2020	Various		7,816,667	7,816,667	7,811,754	7,812,370	0	4,297	0	4,297	0	7,816,667	0	0	0	289,217	07/19/2021
22211#-AA-3	Coughlan Companies, Inc. Senior Secured		10/31/2020	Redemption 100.0000		25,368	25,368	25,368	25,368	0	0	0	0	0	25,368	0	0	0	1,448	07/31/2026
22540V-CT-7	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/28/2020	Paydown		82,738	92,076	60,386	63,787	0	18,951	0	18,951	0	82,738	0	0	0	989	02/25/2032
22541N-HH-5	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/28/2020	Paydown		239,644	239,644	188,790	206,851	0	32,792	0	32,792	0	239,644	0	0	0	3,188	02/25/2033
22541Q-Y3-0	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/28/2020	Paydown		68,734	68,734	69,120	68,899	0	(165)	0	(165)	0	68,734	0	0	0	791	04/25/2034
22541S-GR-3	CS FIRST BOSTON MORTGAGE SECUR SERIES 2		12/01/2020	Paydown		99,335	99,335	78,695	93,178	0	6,157	0	6,157	0	99,335	0	0	0	2,389	04/25/2034
225458-BM-9	CS FIRST BOSTON MTGE SECURITIE CSFB 2005		12/01/2020	Paydown		96,432	96,432	48,329	63,247	0	33,185	0	33,185	0	96,432	0	0	0	4,307	02/25/2035
22704*-AA-1	Croda, Inc. Senior Gtd Note		01/28/2020	Maturity		5,000,000	5,000,000	5,619,487	5,009,085	0	(9,085)	0	(9,085)	0	5,000,000	0	0	0	148,500	01/28/2020
22802P-AA-6	Crowley Alaska Tankers, LLC Senior Secur		10/11/2020	Redemption 100.0000		2,199,120	2,199,120	2,199,120	2,199,120	0	0	0	0	0	2,199,120	0	0	0	78,674	04/11/2033
22802P-AB-4	Crowley Alaska Tankers, LLC Senior Secur		10/11/2020	Redemption 100.0000		4,120,000	4,120,000	4,120,000	4,120,000	0	0	0	0	0	4,120,000	0	0	0	140,286	04/11/2028
22802P-AC-2	Crowley Alaska Tankers, LLC Senior Secur		10/11/2020	Various		496,000	496,000	496,000	496,000	0	0	0	0	0	496,000	0	0	0	14,806	04/12/2021
22861#-AA-6	Crown Two, Inc. Promissory Note		01/02/2020	Redemption 29.6189		2,099	7,085	2,099	2,099	0	0	0	0	0	2,099	0	0	0	0	07/01/2024
22861#-AA-6	Crown Two, Inc. Promissory Note		01/02/2020	Capital Distribution		7,153	0	7,153	7,153	0	0	0	0	0	7,153	0	0	0	0	07/01/2024
22948@-AA-5	MHSS - Addison LP Series 2010 Lease-Back		12/15/2020	Redemption 100.0000		801,009	801,009	801,009	801,009	0	0	0	0	0	801,009	0	0	0	25,049	10/15/2030
22951@-AA-9	Texas Health Resources SPE		04/30/2020	Various		3,047,562	3,047,562	3,047,562	3,047,562	0	0	0	0	0	3,047,562	0	0	0	62,056	12/15/2025
22951@-AA-9	Texas Health Resources SPE		12/15/2020	Various		654,246	654,246	654,246	654,246	0	0	0	0	0	654,246	0	0	0	16,807	12/15/2025
229669-C@-3	Cubic Corporation Senior Note Series A		03/27/2020	Call 100.0000		3,001,793	2,800,000	2,775,297	2,789,804	0	777	0	777	0	2,790,581	0	9,419	9,419	252,601	03/12/2025
229669-D*-4	Cubic Corporation Senior Unsecured		03/27/2020	Call 100.0000		13,527,998	12,500,000	12,500,000	12,500,000	0	0	0	0	0	12,500,000	0	0	0	1,278,518	03/12/2025
229669-D@-2	Cubic Corporation Senior Unsecured		03/27/2020	Various		10,726,384	9,728,571	9,728,571	9,728,571	0	0	0	0	0	9,728,571	0	0	0	1,204,910	03/12/2026
229669-D@-2	Cubic Corporation Senior Unsecured		03/12/2020	Various		1,621,429	1,621,429	1,621,429	1,621,429	0	0	0	0	0	1,621,429	0	0	0	31,861	03/12/2026
22973#-AA-1	CTL 2015-29 Trust Northwell He CTL		12/15/2020	Redemption 100.0000		103,409	103,409	103,409	103,409	0	0	0	0	0	103,409	0	0	0	2,676	12/15/2045
22976#-AA-8	Lex Lake Jackson, HP L.P. Credit Tenant		12/15/2020	Redemption 100.0000		773,831	773,831	773,831	773,831	0	0	0	0	0	773,831	0	0	0	17,013	10/15/2036
22980@-AA-4	Home Depot Ogden Utah CTL 2017 Credit Te		12/15/2020	Redemption 100.0000		384,547	384,547	384,547	384,547	0	0	0	0	0	384,547	0	0	0	8,084	07/15/2037
23242M-AA-9	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		10/26/2020	Low Book Value		44,836	0	0	0	0	0	0	0	0	0	0	44,836	44,836	0	06/25/2021
23274*-AA-9	Cypress Creek Fund 5, LLC Debt in a Proj		10/11/2020	Redemption 100.0000		232,693	232,693	232,693	232,693	0	0	0	0	0	232,693	0	0	0	7,984	12/09/2036
233028-AA-3	DATC Holdings Path 15 LLC Senior Note		12/15/2020	Various		383,450	383,450	383,450	383,450	0	0	0	0	0	383,450	0	0	0	25,768	12/15/2023
233118-AA-2	DATC Path 15 Transmission LLC Senior Sec		12/15/2020	Various		1,340,897	1,340,897	1,340,897	1,340,897	0	0	0	0	0	1,340,897	0	0	0	93,225	06/15/2027
23311R-AD-8	DCP MIDSTREAM LP CORPORATE		03/15/2020	Maturity		2,800,000	2,800,000	2,796,976	2,799,439	0	561	0	561	0	2,800,000	0	0	0	74,900	03/15/2020
23312*-AA-3	DATC Path 15 LLC Senior note		12/15/2020	Redemption 100.0000		458,912	458,912	458,912	458,912	0	0	0	0	0	458,912	0	0	0	27,535	12/15/2028
23312J-AC-7	DEUTSCHE BANK COMMERCIAL MORTG CMBS		12/17/2020	Credit Suisse First Boston Cor		2,668,066	2,500,000	2,574,942	2,548,602	0	(10,725)	0	(10,725)	0	2,537,877	0	130,190	130,190	86,265	06/10/2050
23342K-AC-8	DRB PRIME STUDENT LOAN TRUST ASSET BACKE		12/25/2020	Paydown		12,370,630	12,370,630	12,366,078	12,366,964	0	3,666	0	3,666	0	12,370,630	0	0	0	192,789	05/27/2042
233851-BR-4	DAIMLER FINANCE NORTH AMERICA CORPORATE		03/02/2020	Maturity		26,003,000	26,003,000	25,615,955	25,986,753	0	16,247	0	16,247	0	26,003,000	0	0	0	292,534	03/02/2020
233851-BV-5	DAIMLER FINANCE NORTH AMERICA CORPORATE		05/18/2020	Maturity		5,951,000	5,951,000	5,910,176	5,946,991	0	4,009	0	4,009	0	5,951,000	0	0	0	72,900	05/18/2020

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
233851-CX-0	DAIMLER FINANCE NORTH AMERICA CORP FLOAT		05/05/2020	Maturity		22,500,000	22,500,000	22,500,000	22,500,000	0	0	0	0	0	22,500,000	0	0	0	266,923	05/05/2020
233851-CY-8	DAIMLER FINANCE NORTH AMERICA CORPORATE		05/05/2020	Maturity		25,000,000	25,000,000	24,966,750	24,995,405	0	4,595	0	4,595	0	25,000,000	0	0	0	275,000	05/05/2020
233851-DH-4	DAIMLER FINANCE NORTH AMERICA CORP FLOAT		05/04/2020	Maturity		34,850,000	34,850,000	34,850,000	34,850,000	0	0	0	0	0	34,850,000	0	0	0	390,696	05/04/2020
23404@-AA-0	Daisy Brand, LLC Senior Note		11/20/2020	Call 100.0000		9,895,604	9,320,000	9,320,000	9,320,000	0	0	0	0	0	9,320,000	0	0	0	927,851	11/21/2022
240019-BT-5	Dayton Power & Light Co CORPORATE		04/15/2020	Tax Free Exchange Citigroup Capital		26,571,444	25,930,000	26,571,444	26,566,212	0	(4,247)	0	(4,247)	0	26,561,965	0	9,479	9,479	341,412	06/15/2049
24422E-UB-3	JOHN DEERE CAPITAL CORP CORPORATE		06/25/2020	Markets Inc		5,543,150	5,000,000	4,970,600	4,975,673	0	1,326	0	1,326	0	4,976,999	0	566,151	566,151	149,535	01/06/2028
247109-BT-7	DELMARVA PWR & LIGHT CO CORPORATE		02/03/2020	Mesirow Financial Inc		1,953,374	1,654,000	1,661,327	1,660,845	0	(35)	0	(35)	0	1,660,810	0	292,564	292,564	15,254	05/15/2045
24715@-AA-2	Deloitte LLP Guaranteed Series A Senior		08/20/2020	Various		4,545,455	4,545,455	4,545,455	4,545,455	0	0	0	0	0	4,545,455	0	0	0	305,909	08/20/2023
247367-BH-7	DELTA AIR LINES INC CORP SINKING FUND		08/10/2020	Redemption 100.0000		182,106	182,106	115,637	154,315	0	27,791	0	27,791	0	182,106	0	0	0	10,295	08/10/2022
24823U-AH-1	DENBURY RES INC. CORPORATE		06/05/2020	GMP SECURITIES LLC		11,265	500,000	27,818	208,615	0	14,325	192,262	(177,937)	0	30,678	0	(19,413)	(19,413)	20,466	07/15/2023
25179M-AL-7	DEVON ENERGY CORP CORPORATE		10/21/2020	Various		5,732,077	5,533,000	6,861,720	6,663,189	0	(28,247)	0	(28,247)	0	6,634,943	0	(902,865)	(902,865)	394,196	07/15/2041
25239*-AA-8	DeZurik, Inc. Senior Note		12/31/2020	Redemption 100.0000		2,610,333	2,610,333	2,610,333	2,610,333	0	0	0	0	0	2,610,333	0	0	0	106,045	01/03/2023
25271C-AM-4	DIAMOND OFFSHORE DRILLIN CORPORATE		04/22/2020	Jefferies & Co, Inc		50,050	385,000	113,961	384,316	0	46	270,400	(270,354)	0	113,961	0	(63,911)	(63,911)	0	11/01/2023
25271C-AN-2	DIAMOND OFFSHORE DRILLIN CORPORATE		04/16/2020	Various		223,400	2,234,000	345,285	2,093,075	0	681	1,748,471	(1,747,790)	0	345,285	0	(121,885)	(121,885)	0	11/01/2043
25470X-AQ-8	DISH DBS CORP CORPORATE		05/01/2020	Maturity		3,000,000	3,000,000	2,981,250	2,996,109	0	3,891	0	3,891	0	3,000,000	0	0	0	76,875	05/01/2020
25557#-AA-8	Dixie Valley Geothermal 2010-1 Series A		09/30/2020	Various		1,586,690	1,586,690	1,586,690	1,586,690	0	0	0	0	0	1,586,690	0	0	0	92,565	03/30/2033
25557*-AA-2	Dixie Valley Geothermal 2010-2 Series A		09/30/2020	Various		1,586,690	1,586,690	1,586,690	1,586,690	0	0	0	0	0	1,586,690	0	0	0	92,565	03/30/2033
25557@-AA-0	Dixie Valley Geothermal 2010-3 Series A		09/30/2020	Various		1,493,355	1,493,355	1,493,355	1,493,355	0	0	0	0	0	1,493,355	0	0	0	87,120	03/30/2033
26078J-AG-5	DOWDUPONT INC CORP FLOATER		11/16/2020	Maturity		36,000,000	36,000,000	36,000,000	36,000,000	0	0	0	0	0	36,000,000	0	0	0	650,576	11/15/2020
26860#-AA-8	EIF Pio Pico, LLC Senior Secured		12/31/2020	Redemption 100.0000		317,818	317,818	317,818	317,818	0	0	0	0	0	317,818	0	0	0	11,972	12/31/2041
268648-AQ-5	EMC CORP MA CORPORATE 2.650% 06/01/20		01/30/2020	Call 100.2960		7,487,096	7,465,000	7,417,469	7,460,596	0	692	0	692	0	7,461,289	0	3,711	3,711	54,517	06/01/2020
268648-AQ-5	EMC CORP MA CORPORATE 2.650% 06/01/20		06/01/2020	Maturity		3,135,000	3,135,000	3,115,084	3,133,155	0	1,845	0	1,845	0	3,135,000	0	0	0	41,539	06/01/2020
27004@-AA-5	Eagles Stadium Operator LLC Debt in Infr		07/15/2020	Redemption 100.0000		252,945	252,945	252,945	252,945	0	0	0	0	0	252,945	0	0	0	8,721	01/15/2039
277432-AK-6	EASTMAN CHEMICAL CO CORPORATE		10/16/2020	Call 100.0000		3,600,000	3,600,000	3,727,836	3,623,414	0	(23,414)	0	(23,414)	0	3,600,000	0	0	0	202,950	01/15/2021
278865-AL-4	Ecolab Inc CORPORATE 4.350% 12/08/21		09/14/2020	Call 104.7544		28,985,529	27,670,000	29,050,705	28,928,831	0	(452,011)	0	(452,011)	0	28,476,819	0	(806,819)	(806,819)	2,231,636	12/08/2021
28103*-AN-7	Edison Properties Senior Note		12/27/2020	Redemption 100.0000		1,398,465	1,398,465	1,398,465	1,398,465	0	0	0	0	0	1,398,465	0	0	0	46,869	02/27/2021
28103*-AW-7	Edison Properties Senior Unsecured Note		12/19/2020	Redemption 100.0000		979,320	979,320	979,320	979,320	0	0	0	0	0	979,320	0	0	0	19,202	09/19/2026
28103*-AX-5	Edison Properties Senior Unsecured Note		12/24/2020	Redemption 100.0000		444,199	444,199	444,199	444,199	0	0	0	0	0	444,199	0	0	0	9,805	10/24/2031
28103*-AY-3	Edison Properties Senior Unsecured Note		12/28/2020	Redemption 100.0000		97,915	97,915	97,915	97,915	0	0	0	0	0	97,915	0	0	0	2,296	05/28/2029
28248*-AA-1	8 CVS CTLs FundingTrust 2009A Credit-Ten		12/10/2020	Redemption 100.0000		137,655	137,655	137,655	137,655	0	0	0	0	0	137,655	0	0	0	6,305	10/10/2031
28254#-AA-8	Hotel Indigo Redevelopment Area Bonds		11/01/2020	Redemption 100.0000		187,266	187,266	143,714	153,597	0	33,670	0	33,670	0	187,266	0	0	0	5,888	11/01/2033
28932M-AA-3	ELM ROAD GENERATING STATION SU CORP SINK		08/11/2020	Redemption 100.0000		246,745	246,745	281,980	267,968	0	(21,223)	0	(21,223)	0	246,745	0	0	0	9,681	02/11/2030
29252B-AA-7	Enbridge Pipelines LLC Senior Note		12/30/2020	Various		1,101,378	1,101,378	1,092,473	1,092,715	0	8,663	0	8,663	0	1,101,378	0	0	0	33,560	07/02/2040
292554-A#-9	Encore Capital Group Inc. Senior Secured		11/12/2020	Redemption 100.0000		4,968,000	4,968,000	4,968,000	4,968,000	0	0	0	0	0	4,968,000	0	0	0	174,074	08/12/2024
29278N-AK-9	ENERGY TRANSFER PARTNERS LP CORPORATE		01/29/2020	Call 103.8000		129,750	125,000	129,492	127,305	0	(225)	0	(225)	0	127,080	0	(2,080)	(2,080)	7,484	10/15/2020
29364W-AY-4	ENTERGY LOUISIANA LLC CORPORATE		06/25/2020	Market Axess		5,358,650	5,000,000	4,711,200	4,769,354	0	15,279	0	15,279	0	4,784,633	0	574,017	574,017	89,333	10/01/2026
29372E-BV-9	ENTERPRISE FLEET FINANCING ASSET BACKED		04/20/2020	Paydown		1,934,651	1,934,651	1,929,709	1,933,476	0	1,175	0	1,175	0	1,934,651	0	0	0	7,899	07/20/2022
29372J-AB-3	ENTERPRISE FLEET FINANCING LLC ASSET BAC		06/20/2020	Paydown		2,939,057	2,939,057	2,933,664	2,937,278	0	1,779	0	1,779	0	2,939,057	0	0	0	14,950	01/20/2023
29373E-AB-3	ENTERPRISE FLEET FINANCING ASSET BACKED		10/20/2020	Paydown		5,367,928	5,367,928	5,346,933	5,360,504	0	7,424	0	7,424	0	5,367,928	0	0	0	49,299	05/22/2023
29373F-AB-0	ENTERPRISE FLEET FINANCING ASSET BACKED		12/20/2020	Paydown		7,936,967	7,936,967	7,964,476	7,961,760	0	(24,793)	0	(24,793)	0	7,936,967	0	0	0	130,314	02/20/2024
29373G-AB-8	ENTERPRISE FLEET FINANCING ASSET BACKED		12/20/2020	Paydown		4,071,147	4,071,147	4,070,624	4,070,780	0	367	0	367	0	4,071,147	0	0	0	73,119	05/20/2024
29373L-AB-7	ENTERPRISE FLEET FINANCING ASSET BACKED		12/20/2020	Paydown		16,784,713	16,784,713	16,778,264	16,781,958	0	2,755	0	2,755	0	16,784,713	0	0	0	260,385	10/20/2023
29374A-AB-0	ENTERPRISE FLEET FINANCING ASSET BACKED		12/20/2020	Paydown		10,859,556	10,859,556	10,940,678	10,923,122	0	(63,566)	0	(63,566)	0	10,859,556	0	0	0	179,225	10/20/2024
29374D-AB-4	ENTERPRISE FLEET FINANCING ASSET BACKED		12/20/2020	Paydown		5,471,911	5,471,911	5,471,466	5,471,518	0	393	0	393	0	5,471,911	0	0	0	90,270	02/20/2025
29374W-AB-2	ENTERPRISE FLEET FINANCING ASSET BACKED		12/20/2020	Paydown		3,433,194	3,433,194	3,432,649	3,432,682	0	512	0	512	0	3,433,194	0	0	0	59,532	05/20/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
29425A-AC-7	CITIGROUP COML MTG CMBS		12/01/2020	Paydown		302,586	302,586	305,598	304,265	0	(1,679)	0	(1,679)	0	302,586	0	0	0	10,636	09/10/2058
29445F-AD-0	EQUIFIRST MORTGAGE LOAN TRUST ABS FLOATE		11/25/2020	Paydown		50,449	50,449	51,086	51,272	0	(823)	0	(823)	0	50,449	0	0	0	1,268	12/25/2032
294754-AT-3	EQUITY ONE ABS, INC. ASSET BACKED		12/01/2020	Redemption 0.0001		0	89,844	20,305	13,187	0	(13,187)	0	(13,187)	0	0	0	0	0	92	08/25/2032
30246Q-CP-6	FBR SECURITIZATION TRUST ABS FLOATER		12/28/2020	Paydown		1,142,118	1,142,118	879,809	1,080,268	0	61,850	0	61,850	0	1,142,118	0	0	0	10,747	11/25/2035
30278B-AR-1	FMT Heavy Oil Transportation Senior Secu		12/01/2020	Redemption 100.0000		4,198,125	4,198,125	4,198,125	4,198,125	0	0	0	0	0	4,198,125	0	0	0	129,162	12/28/2028
30284B-AF-9	FNBM LLC Sr. Secured Note		10/09/2020	Various		57,500,000	57,500,000	57,500,000	57,500,000	0	0	0	0	0	57,500,000	0	0	0	1,944,730	10/09/2020
30284B-AK-8	FNBM LLC Senior Secured Note		10/13/2020	Various		64,762,584	63,255,000	63,079,170	63,138,431	0	48,419	0	48,419	0	63,186,850	0	68,150	68,150	3,360,955	06/29/2021
315292-AR-3	FERRELLGAS LP/FINANCE CORPORATE		05/14/2020	Barclays Capital Inc		4,845,000	6,000,000	4,903,758	5,053,878	0	0	150,120	(150,120)	0	4,903,758	0	(58,758)	(58,758)	172,125	06/15/2023
31620M-AP-1	Fidelity National Information CORPORATE		01/02/2020	Call 101.2159		9,198,497	9,088,000	9,256,364	9,115,563	0	(109)	0	(109)	0	9,115,454	0	(27,454)	(27,454)	180,961	10/15/2020
31620M-AQ-9	Fidelity National Information CORPORATE		01/02/2020	Call 106.0978		18,285,949	17,235,000	17,593,539	17,387,316	0	(157)	0	(157)	0	17,387,159	0	(152,159)	(152,159)	1,216,836	10/15/2022
31953*-AJ-1	First Chicago Leasing Corp LVL - 2007-A		07/02/2020	Various		1,027,782	1,027,782	1,036,682	1,031,896	0	(4,114)	0	(4,114)	0	1,027,782	0	0	0	42,165	05/31/2022
31953*-AK-8	First Chicago Leasing Corp Debt in a Lev		07/02/2020	Various		956,901	956,901	965,232	960,875	0	(3,975)	0	(3,975)	0	956,901	0	0	0	39,257	09/27/2022
31953*-AL-6	First Chicago Leasing Corp Oct. Draw E D		11/15/2020	Redemption 100.0000		564,282	564,282	564,282	564,282	0	0	0	0	0	564,282	0	0	0	25,223	10/15/2027
31953*-AM-4	First Chicago Leasing Corp Oct. Draw B D		11/15/2020	Redemption 100.0000		55,961	55,961	55,961	55,961	0	0	0	0	0	55,961	0	0	0	2,501	10/15/2027
31953*-AN-2	First Chicago Leasing Corp Oct. Draw C D		05/15/2020	Call 100.0000		3,224	3,224	3,224	3,224	0	0	0	0	0	3,224	0	0	0	96	10/15/2027
31953*-AN-2	First Chicago Leasing Corp Oct. Draw C D		11/15/2020	Redemption 100.0000		353,583	353,583	353,583	353,583	0	0	0	0	0	353,583	0	0	0	15,802	10/15/2027
31953*-AP-7	First Chicago Leasing Corp Oct. Draw D D		11/15/2020	Redemption 100.0000		143,787	143,787	143,787	143,787	0	0	0	0	0	143,787	0	0	0	6,427	10/15/2027
31953*-AQ-5	First Chicago Leasing Corp Oct. Draw A D		11/15/2020	Redemption 100.0000		191,343	191,343	191,343	191,343	0	0	0	0	0	191,343	0	0	0	8,553	10/15/2027
31953*-AR-3	First Chicago Leasing Corp Dec. Draw Deb		11/15/2020	Redemption 100.0000		167,209	167,209	167,209	167,209	0	0	0	0	0	167,209	0	0	0	7,474	12/13/2027
32027N-EE-7	FIRST FRANKLIN MTG LOAN ASSET SERIES 20		12/25/2020	Low Book Value		61,676	46,979	35,202	35,488	0	2,131	2,417	(286)	0	35,202	0	26,474	26,474	0	09/25/2033
32027N-EE-7	FIRST FRANKLIN MTG LOAN ASSET SERIES 20		10/26/2020	Paydown		0	(24,334)	(19,061)	(18,382)	0	18,370	(12)	18,382	0	0	0	0	0	0	09/25/2033
32029A-AD-9	FIRST FRANKLIN MTG LOAN CORPORATE		12/25/2020	Low Book Value		2,957,274	2,779,986	1,198,118	1,261,968	0	170,755	0	170,755	0	1,432,723	0	1,524,551	1,524,551	0	12/25/2037
32485*-AD-9	Catalyst Old River Hydroelectr SRNT		05/01/2020	Various		5,216,229	5,216,229	5,320,131	5,217,416	0	(1,187)	0	(1,187)	0	5,216,229	0	0	0	325,493	05/01/2020
337367-AB-2	FIRST UNION-LEHMAN BROTHERS-BA SERIES 1		06/08/2020	Redemption 0.5051		0	10	0	0	0	0	0	0	0	0	0	0	0	0	11/18/2035
341081-FA-0	FLORIDA POWER & LIGHT CORPORATE		02/03/2020	MILLENIUM ADVISORS, LLC		2,436,324	1,688,000	1,893,041	1,849,349	0	(441)	0	(441)	0	1,848,908	0	587,416	587,416	51,334	02/01/2038
341099-CL-1	DUKE ENERGY FLORIDA LLC CORPORATE		02/03/2020	ROBERT BAIRD		3,595,921	2,398,000	2,812,614	2,727,490	0	(1,130)	0	(1,130)	0	2,726,361	0	869,560	869,560	21,316	06/15/2038
34486B-AA-2	Football Club Term NT 2020 TR CTF 144A		10/05/2020	Various		16,096,299	16,096,299	16,397,283	16,153,579	0	(57,280)	0	(57,280)	0	16,096,299	0	0	0	870,720	10/05/2020
34528P-AK-2	FORD CREDIT FLOORPLAN MASTER ASSET BACKE		12/11/2020	WELLS FARGO SEC LLC		588,227	500,000	506,738	506,216	0	(566)	0	(566)	0	505,649	0	82,577	82,577	18,811	11/15/2030
34528Q-FQ-2	FORD CREDIT FLOORPLAN MASTER O ABS FLOAT		09/15/2020	Paydown		25,100,000	25,100,000	25,100,000	25,100,000	0	0	0	0	0	25,100,000	0	0	0	221,098	09/15/2022
34530R-AA-6	FORD AUTO ASSET BACKED		01/15/2020	Paydown		17,500,000	17,500,000	17,493,765	17,496,815	0	3,185	0	3,185	0	17,500,000	0	0	0	30,917	07/15/2026
34530W-AA-5	FORD AUTO ASSET BACKED		07/15/2020	Paydown		13,570,000	13,570,000	13,432,323	13,533,610	0	36,390	0	36,390	0	13,570,000	0	0	0	193,146	01/15/2027
34531J-AB-1	FORD AUTO ASSET BACKED		01/15/2020	Paydown		50,488	50,488	50,484	50,476	0	12	0	12	0	50,488	0	0	0	114	12/15/2020
34532P-AA-8	FORD AUTO ASSET BACKED		01/13/2020	Toronto Dominion Securities		1,053,750	1,000,000	999,771	999,793	0	2	0	2	0	999,795	0	53,955	53,955	2,933	07/15/2030
34539J-XK-4	FORD MOTOR CREDIT CO LLC CORPORATE		08/04/2020	Maturity		2,250,000	2,250,000	2,228,130	2,246,859	0	3,141	0	3,141	0	2,250,000	0	0	0	71,033	08/04/2020
35086*-AA-1	Norvin 44th Drive LLC Credit-Tenant Leas		12/15/2020	Various		68,496	68,496	68,496	68,496	0	0	0	0	0	68,496	0	0	0	1,601	03/15/2046
35802X-AH-6	FRESENIUS MEDICAL CARE US FINA CORPORATE		07/16/2020	Call 100.0000		3,325,000	3,325,000	3,325,000	3,325,000	0	0	0	0	0	3,325,000	0	0	0	103,629	10/15/2020
35851*-AA-4	Frnds of Marion P Thms Chtr Sc Senior De		10/01/2020	Redemption 100.0000		332,169	332,169	335,115	332,738	0	(569)	0	(569)	0	332,169	0	0	0	14,906	02/28/2021
36160R-AA-8	GEBL GEBL_07-1A 0.329% 04/15/35		10/15/2020	Paydown		3,901,201	3,901,201	3,101,496	3,131,067	0	770,134	0	770,134	0	3,901,201	0	0	0	24,258	04/15/2035
361856-BH-9	GMAC MORTGAGE CORPORATION LOAN ABS FLOAT		12/28/2020	Paydown		44,471	42,047	41,176	42,047	0	2,424	0	2,424	0	44,471	0	0	0	359	12/25/2026
361886-AS-3	GMF FLOORPLAN OWNER REVOLVING ABS FLOATE		01/15/2020	Paydown		26,100,000	26,100,000	26,100,000	26,100,000	0	0	0	0	0	26,100,000	0	0	0	50,237	01/18/2022
361886-AX-2	GMF FLOORPLAN OWNER REVOLVING ABS FLOATE		07/15/2020	Paydown		21,000,000	21,000,000	21,000,000	21,000,000	0	0	0	0	0	21,000,000	0	0	0	176,115	07/15/2022
36191Y-BA-5	GS MORTGAGE SECURITIES TRUST CMBS		12/01/2020	Paydown		5,904,621	5,904,621	5,987,655	5,967,528	0	(62,907)	0	(62,907)	0	5,904,621	0	0	0	158,820	08/10/2044
36198E-AD-7	GSMS_13-GC13 CMBS 3.871% 07/10/46		04/14/2020	PGIM, Inc.		4,168,557	4,000,000	4,039,867	4,012,232	0	(1,429)	0	(1,429)	0	4,010,803	0	157,754	157,754	57,635	07/10/2046
36198F-AD-4	GS MORTGAGE SECURITIES TRUST CMBS		04/14/2020	PGIM, Inc.		3,112,716	3,000,000	3,029,878	3,008,520	0	(1,669)	0	(1,669)	0	3,006,852	0	105,864	105,864	44,164	08/10/2046
36198F-AF-9	GS MORTGAGE SECURITIES TRUST CMBS		12/01/2020	Paydown		1,435,792	1,435,792	1,458,787	1,453,890	0	(18,097)	0	(18,097)	0	1,435,792	0	0	0	29,939	08/10/2046
36228F-JQ-0	GSR MORTGAGE LOAN TRUST ABS FLOATER		03/20/2020	Paydown		1,045	1,045	1,049	1,046	0	0	0	0	0	1,045	0	0	0	82	10/20/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36228F-NQ-5	GSR MORTGAGE LOAN TRUST ABS FLOATER		12/20/2020	Low Book Value		14,084	13,220	7,631	7,891	0	0	0	0	0	7,891	0	6,192	6,192	0	03/20/2033
36229R-KT-5	GSR MORTGAGE LOAN TRUST PRVT CMO OTHER W		12/01/2020	Paydown		114,879	114,879	114,683	114,590	0	289	0	289	0	114,879	0	0	0	3,348	01/25/2034
36248G-AE-0	GS MORTGAGE SECURITIES TRUST G CMBS		12/01/2020	Paydown		339,456	339,456	342,519	341,638	0	(2,183)	0	(2,183)	0	339,456	0	0	0	6,948	11/10/2046
36250V-AC-6	GS MORTGAGE SECURITIES TRUST G CMBS		11/01/2020	Paydown		104,360	104,360	105,395	104,956	0	(596)	0	(596)	0	104,360	0	0	0	3,103	10/10/2048
36252A-AB-2	GS MORTGAGE SECURITIES TRUST G CMBS		11/01/2020	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/10/2048
36252R-AJ-8	GS MORTGAGE SECURITIES TRUST CMBS		01/01/2020	Paydown		320,391	320,391	324,014	321,991	0	(1,599)	0	(1,599)	0	320,391	0	0	0	1,015	01/10/2047
36252R-AJ-8	GS MORTGAGE SECURITIES TRUST CMBS		04/14/2020	PGIM, Inc.		5,709,519	5,442,961	5,497,061	5,465,610	0	(1,961)	0	(1,961)	0	5,463,649	0	245,870	245,870	77,008	01/10/2047
36252W-AW-8	GS MORTGAGE SECURITIES TRUST CMBS		12/01/2020	Paydown		23,223,257	23,223,257	23,454,091	23,280,987	0	(57,730)	0	(57,730)	0	23,223,257	0	0	0	815,242	04/10/2047
36252W-AW-8	GS MORTGAGE SECURITIES TRUST CMBS		04/14/2020	PGIM, Inc.		16,421,956	15,974,787	16,133,573	16,014,498	0	(7,142)	0	(7,142)	0	16,007,356	0	414,600	414,600	221,257	04/10/2047
36252W-AY-4	GS MORTGAGE SECURITIES TRUST CMBS		12/01/2020	Paydown		683,872	683,872	687,372	686,286	0	(2,414)	0	(2,414)	0	683,872	0	0	0	16,043	04/10/2047
36255J-AD-6	G&M FINANCE LTD ASSET BACKED		12/16/2020	Paydown		5,477,165	5,477,165	5,475,888	5,476,478	0	687	0	687	0	5,477,165	0	0	0	115,379	05/16/2023
36256B-AC-4	GS MORTGAGE SECURITIES TRUST G CMO		12/01/2020	Paydown		12,152,726	12,152,726	11,982,814	12,005,989	0	146,737	0	146,737	0	12,152,726	0	0	0	284,482	10/25/2057
36257H-BN-5	GS MORTGAGE SECURITIES TRUST G CMBS		01/21/2020	SG Americas securities LLC		3,107,344	3,000,000	3,029,937	3,028,565	0	(179)	0	(179)	0	3,028,385	0	78,959	78,959	12,584	07/10/2052
36389*-AP-0	E J Gallo Winery SRNT 7.960% 05/11/20		05/11/2020	Various		14,999,999	14,999,999	15,600,131	15,214,186	0	(214,187)	0	(214,187)	0	14,999,999	0	0	0	593,683	05/11/2020
36389*-AR-6	E J Gallo Winery SRNT 6.860% 04/01/26		04/01/2020	Various		2,800,000	2,800,000	2,800,000	2,800,000	0	0	0	0	0	2,800,000	0	0	0	96,040	04/01/2026
364725-BB-6	TEGNA INC CORPORATE 4.875% 09/15/21		10/13/2020	Call 100.0000		8,100,000	8,100,000	8,217,125	8,100,066	0	72	0	72	0	8,100,138	0	(138)	(138)	359,775	09/15/2021
364725-BE-0	TEGNA INC CORPORATE 6.375% 10/15/23		02/10/2020	Various		2,899,329	2,839,000	2,959,941	2,874,216	0	(2,036)	0	(2,036)	0	2,872,180	0	(33,180)	(33,180)	118,647	10/15/2023
36803R-AA-1	Gator Power II Holdings, LLC Senior Secu		11/02/2020	Maturity		3,860,000	3,860,000	3,860,000	3,860,000	0	0	0	0	0	3,860,000	0	0	0	151,801	11/02/2020
369550-BB-3	GENERAL DYNAMICS CORP CORP FLOATER		05/11/2020	Maturity		25,650,000	25,650,000	25,650,000	25,650,000	0	0	0	0	0	25,650,000	0	0	0	271,624	05/11/2020
36962G-3A-0	GENERAL ELEC CAP CORP CORPORATE		10/21/2020	Goldman Sachs & Co		586,169	483,000	659,165	633,147	0	(5,000)	0	(5,000)	0	628,147	0	(41,978)	(41,978)	35,975	08/07/2037
36962G-3P-7	GENERAL ELEC CAP CORP CORPORATE		10/21/2020	RBC Capital Markets		2,756,833	2,320,000	3,090,326	2,979,532	0	(21,354)	0	(21,354)	0	2,958,178	0	(201,345)	(201,345)	173,783	01/14/2038
37331N-AB-7	GEORGIA-PACIFIC LLC CORPORATE		11/01/2020	Various		2,097,000	2,097,000	2,454,385	2,139,943	0	(42,943)	0	(42,943)	0	2,097,000	0	0	0	113,238	11/01/2020
373334-KG-5	GEORGIA POWER COMPANY CORPORATE		03/30/2020	Maturity		20,000,000	20,000,000	19,990,400	19,998,717	0	1,283	0	1,283	0	20,000,000	0	0	0	200,000	03/30/2020
37362@-AA-0	Georgia Trans First Mortgage Oblig Serie		12/30/2020	Redemption 100.0000		676,667	676,667	785,660	740,822	0	(64,156)	0	(64,156)	0	676,667	0	0	0	23,967	06/30/2030
37429*-AA-3	Getty Realty Corp Senior Secured Note		12/04/2020	Various		42,840,525	42,325,000	42,325,000	42,325,000	0	0	0	0	0	42,325,000	0	0	0	2,602,988	02/25/2021
37447#-AJ-8	Giant Eagle Inc Series 2010A Senior Note		06/30/2020	Various		12,500,000	12,500,000	12,634,205	12,558,328	0	(58,328)	0	(58,328)	0	12,500,000	0	0	0	313,125	06/30/2020
37459*-AA-6	Giants Training Facility LLC Senior Secu		12/01/2020	Various		332,198	332,198	332,198	332,198	0	0	0	0	0	332,198	0	0	0	23,752	12/01/2030
37459*-AB-4	Giants Training Facility LLC Senior Secu		12/01/2020	Various		332,198	332,198	332,198	332,198	0	0	0	0	0	332,198	0	0	0	23,752	12/01/2030
374593-A*-2	Giants Stadium LLC Senior Secured Note		04/01/2020	Various		554,459	554,459	554,459	554,459	0	0	0	0	0	554,459	0	0	0	19,683	04/01/2040
38013F-AD-3	G&M FINANCE LTD ASSET BACKED		12/16/2020	Paydown		6,129,457	6,129,457	6,128,487	6,128,827	0	630	0	630	0	6,129,457	0	0	0	151,219	10/16/2023
38013T-AB-7	G&M FINANCE LTD ASSET BACKED		12/20/2020	Paydown		15,285,332	15,285,332	15,284,884	15,284,852	0	480	0	480	0	15,285,332	0	0	0	215,200	10/20/2021
38119#-AC-8	Golden Spread Elec Coop Inc. Senior Secu		08/10/2020	Various		1,657,132	1,657,132	1,742,842	1,712,732	0	(55,600)	0	(55,600)	0	1,657,132	0	0	0	54,569	08/10/2031
38119#-AD-6	Golden Spread Elec Coop Inc. Senior Secu		08/10/2020	Redemption 100.0000		807,521	807,521	807,521	807,521	0	0	0	0	0	807,521	0	0	0	30,341	08/10/2041
38119#-AE-4	Golden Spread Elec Coop Inc. Sr. Secured		09/16/2020	Redemption 100.0000		64,956	64,956	62,781	62,995	0	1,960	0	1,960	0	64,956	0	0	0	1,867	03/16/2045
38141E-C3-1	GOLDMAN SACHS CORPORATE		02/03/2020	Credit Suisse First Boston Cor		8,411,830	6,632,000	6,926,527	6,908,315	0	(767)	0	(767)	0	6,907,548	0	1,504,282	1,504,282	183,043	07/08/2044
38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE		02/03/2020	JP Morgan Securities, Inc		2,524,155	1,979,000	2,053,213	2,048,910	0	(145)	0	(145)	0	2,048,765	0	475,390	475,390	27,156	10/21/2045
382388-AL-0	GOODRICH CORP CORPORATE		06/10/2020	Taxable Exchange		1,111,685	1,000,000	1,146,690	1,113,212	0	(1,527)	0	(1,527)	0	1,111,685	0	0	0	45,694	04/15/2038
382388-AU-0	GOODRICH CORP 6.800% 07/01/36		06/10/2020	Various		20,320,282	21,046,000	20,136,868	20,311,450	0	8,832	0	8,832	0	20,320,282	0	0	0	1,347,646	07/01/2036
38238Q-AH-9	GOODRICH CORP BOND 7.280% 11/07/25		06/10/2020	Taxable Exchange		2,087,302	2,000,000	2,227,820	2,093,796	0	(5,933)	0	(5,933)	0	2,087,863	0	(561)	(561)	95,044	11/07/2025
38238Q-AL-0	GOODRICH CORP BOND 7.100% 11/15/27		06/10/2020	Various		10,826,276	10,620,000	11,044,959	10,835,260	0	(8,984)	0	(8,984)	0	10,826,276	0	0	0	429,373	11/15/2027
38479*-AN-2	Grain Processing Corporation Series I Se		09/15/2020	Various		7,225,000	7,225,000	8,173,696	7,361,172	0	(136,172)	0	(136,172)	0	7,225,000	0	0	0	426,696	09/15/2020
38479*-AQ-5	Grain Processing Corporation Senior Note		12/15/2020	Redemption 100.0000		637,833	637,833	637,833	637,833	0	0	0	0	0	637,833	0	0	0	41,401	12/15/2026
38807#-AA-9	Grant County Wind, LLC Senior Note		12/31/2020	Redemption 100.0000		568,319	568,319	568,319	568,319	0	0	0	0	0	568,319	0	0	0	26,340	06/30/2030
39029#-AG-6	Great Clips Inc Senior Secured Note		10/01/2020	Redemption 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	22,656	10/01/2020
390568-AD-1	Great Lakes Cheese Co Inc. Senior Note		01/31/2020	Redemption 100.0000		6,250,000	6,250,000	6,250,000	6,250,000	0	0	0	0	0	6,250,000	0	0	0	59,375	01/31/2024
39121J-A*-1	Great River Energy First Mortgage Bonds		07/01/2020	Redemption 100.0000		2,441,860	2,441,860	2,903,661	2,536,930	0	(95,069)	0	(95,069)	0	2,441,860	0	0	0	141,872	07/01/2021
39265*-AH-1	Green Bay Packaging Senior Note		12/21/2020	Various		757,727	757,727	757,727	757,727	0	0	0	0	0	757,727	0	0	0	43,645	12/21/2022

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
39265*-AJ-7	Green Bay Packaging Senior Note		06/30/2020	Redemption 100.0000		2,272,727	2,272,727	2,272,727	2,272,727	0	0	0	0	0	2,272,727	0	0	0	48,182	06/30/2026
395268-AD-3	Greenheck Fan Corporation Senior Note		09/12/2020	Redemption 100.0000		182,437	182,437	185,483	184,009	0	(1,572)	0	(1,572)	0	182,437	0	0	0	5,350	09/12/2024
39839#-AF-8	Griffith Laboratories Int'l Senior Note		01/15/2020	Redemption 100.0000		625,000	625,000	625,000	625,000	0	0	0	0	0	625,000	0	0	0	8,547	01/15/2029
398433-AH-5	GRIFFON CORPORATION CORPORATE		02/19/2020	Tender (Corp Action)		12,469,568	12,454,000	12,416,079	12,419,495	0	118	0	118	0	12,419,613	0	(199,125)	(199,125)	554,203	03/01/2022
400648-AA-5	Guadalupe Valley Elec Coop Inc Senior Se		12/01/2020	Redemption 100.0000		1,087,500	1,087,500	1,087,547	1,087,544	0	(44)	0	(44)	0	1,087,500	0	0	0	40,999	12/01/2041
40146#-AA-5	Guardian Pipeline LLC Senior Note		12/31/2020	Redemption 100.0000		255,701	255,701	255,701	255,701	0	0	0	0	0	255,701	0	0	0	12,162	12/31/2022
40146#-AC-1	Guardian Pipeline LLC Senior Note		12/31/2020	Redemption 100.0000		111,872	111,872	111,872	111,872	0	0	0	0	0	111,872	0	0	0	5,475	09/30/2022
40146#-AD-9	Guardian Pipeline LLC Senior Note		12/31/2020	Redemption 100.0000		149,168	149,168	149,168	149,168	0	0	0	0	0	149,168	0	0	0	7,449	09/30/2022
40146#-AE-7	Guardian Pipeline LLC Senior Note		12/31/2020	Redemption 100.0000		95,886	95,886	95,886	95,886	0	0	0	0	0	95,886	0	0	0	4,573	09/30/2022
40146#-AF-4	Guardian Pipeline LLC Senior Note		12/31/2020	Redemption 100.0000		138,506	138,506	138,506	138,506	0	0	0	0	0	138,506	0	0	0	6,856	09/30/2022
40146#-AG-2	Guardian Pipeline LLC Senior Note		12/31/2020	Redemption 100.0000		149,168	149,168	149,168	149,168	0	0	0	0	0	149,168	0	0	0	7,710	09/30/2022
40146#-AH-0	Guardian Pipeline LLC Senior Note		12/31/2020	Redemption 100.0000		213,082	213,082	213,082	213,082	0	0	0	0	0	213,082	0	0	0	10,787	09/30/2022
40146#-AJ-6	Guardian Pipeline LLC Senior Note		12/31/2020	Redemption 100.0000		79,916	79,916	79,916	79,916	0	0	0	0	0	79,916	0	0	0	3,931	09/30/2022
40146#-AK-3	Guardian Pipeline LLC Senior Note		12/31/2020	Redemption 100.0000		266,364	266,364	266,364	266,364	0	0	0	0	0	266,364	0	0	0	13,102	09/30/2022
40146#-AL-1	Guardian Pipeline LLC Senior Note		12/31/2020	Redemption 100.0000		351,587	351,587	351,587	351,587	0	0	0	0	0	351,587	0	0	0	16,876	09/30/2022
402568-AC-9	Gulf States Toyota Inc/Friedki Senior No		06/04/2020	Redemption 100.0000		248,000	248,000	248,000	248,000	0	0	0	0	0	248,000	0	0	0	4,489	06/04/2024
40412C-AC-5	HCA HOLDINGS INC CORPORATE		03/13/2020	Call 104.6924		10,013,832	9,565,000	10,031,294	9,765,285	0	(34,927)	0	(34,927)	0	9,730,359	0	(165,359)	(165,359)	794,235	02/15/2021
40429C-GD-8	HSBC FINANCE CORPORATION CORP		07/01/2020	HSBC Securities (USA) Inc		512,115	500,000	578,093	516,968	0	(8,322)	0	(8,322)	0	508,646	0	3,469	3,469	32,546	01/15/2021
40430M-AC-1	HSI ASSET SECURITIZATION CORPO ABS FLOAT		12/28/2020	Various		21,084	21,084	9,650	5,236	0	15,848	0	15,848	0	21,084	0	0	0	245	07/25/2036
404498-BL-6	Habitat Humanity Intl Secured Note		01/10/2020	Call 100.0000		18,050	18,050	18,512	18,771	0	(14)	0	(14)	0	18,757	0	(707)	(707)	226	07/10/2022
404498-BL-6	Habitat Humanity Intl Secured Note		10/10/2020	Redemption 100.0000		6,086	6,086	6,242	6,329	0	(243)	0	(243)	0	6,086	0	0	0	159	07/10/2022
404498-BM-4	Habitat Humanity Intl Secured Note		01/10/2020	Call 100.0000		12,129	12,129	12,266	12,223	0	(1)	0	(1)	0	12,222	0	(93)	(93)	129	01/10/2024
404498-BM-4	Habitat Humanity Intl Secured Note		10/10/2020	Redemption 100.0000		11,873	11,873	12,007	11,965	0	(92)	0	(92)	0	11,873	0	0	0	296	01/10/2024
404498-BN-2	Habitat Humanity Intl 2013-2 Class B Not		04/10/2020	Call 100.0000		71,211	71,211	72,032	72,310	0	(80)	0	(80)	0	72,230	0	(1,019)	(1,019)	1,513	07/10/2024
404498-BN-2	Habitat Humanity Intl 2013-2 Class B Not		04/10/2020	Redemption 100.0000		20,038	20,038	20,269	20,348	0	(309)	0	(309)	0	20,038	0	0	0	320	07/10/2024
404498-BQ-5	Habitat Humanity Intl Secured Note		01/10/2020	Call 100.0000		10,241	10,241	10,360	10,555	0	(3)	0	(3)	0	10,552	0	(311)	(311)	109	01/10/2025
404498-BQ-5	Habitat Humanity Intl Secured Note		10/10/2020	Redemption 100.0000		7,063	7,063	7,145	7,279	0	(217)	0	(217)	0	7,063	0	0	0	133	01/10/2025
404498-BR-3	Habitat Humanity Intl Secured Note		04/10/2020	Call 100.0000		196,254	196,254	198,513	197,967	0	(99)	0	(99)	0	197,868	0	(1,614)	(1,614)	4,170	07/10/2025
404498-BR-3	Habitat Humanity Intl Secured Note		04/10/2020	Redemption 100.0000		30,973	30,973	31,329	31,243	0	(270)	0	(270)	0	30,973	0	0	0	494	07/10/2025
404498-BV-4	Habitat Humanity Intl Secured Note		12/31/2020	Redemption 100.0000		61,023	61,023	60,446	60,515	0	508	0	508	0	61,023	0	0	0	1,627	07/10/2028
000000-00-0	Habitat Humanity Intl Senior Note		10/10/2020	Redemption 100.0000		75,104	75,104	73,501	73,770	0	1,334	0	1,334	0	75,104	0	0	0	1,958	01/10/2029
000000-00-0	Habitat Humanity Intl Secured Note		12/31/2020	Redemption 100.0000		114,597	114,597	110,512	110,858	0	3,738	0	3,738	0	114,597	0	0	0	3,237	07/10/2029
406216-BD-2	HALLIBURTON COMPANY CORPORATE		05/15/2020	Barclays Capital Inc		18,081,180	18,000,000	17,896,860	17,957,372	0	3,977	0	3,977	0	17,961,349	0	119,831	119,831	504,000	08/01/2023
406248-AH-3	Hallmark Cards, Inc. Senior Note		06/29/2020	Call 100.0000		7,230,505	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	531,963	12/13/2020

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
41242*-AJ-1	Hardwood Funding, LLC Series I Senior No		06/08/2020	Maturity		1,625,483	1,625,483	1,625,483	1,625,483	0	0	0	0	0	1,625,483	0	0	0	45,826	06/08/2020
41284V-AA-0	HARLEY-DAVIDSON FINANCIAL CORP FLOATER		05/21/2020	Maturity		54,900,000	54,900,000	54,900,000	54,900,000	0	0	0	0	0	54,900,000	0	0	0	637,368	05/21/2020
42210#-AA-2	HD Calif DFDC Landlord LLC Credit Tenant		12/31/2020	Redemption 100.0000		1,163,503	1,163,503	1,163,503	1,163,503	0	0	0	0	0	1,163,503	0	0	0	22,622	04/30/2034
423074-AS-2	HEINZ COMPANY H J CORPORATE		06/04/2020	Call 102.4380		1,532,472	1,496,000	1,496,000	1,496,000	0	0	0	0	0	1,496,000	0	0	0	95,019	02/15/2025
42670@-AA-7	Henry Ford Health System CTL		12/15/2020	Redemption 100.0000		18,263	18,263	18,263	18,263	0	0	0	0	0	18,263	0	0	0	328	09/30/2044
42778*-AE-2	Herschend Entertainment Co LLC Senior No		08/25/2020	Call 100.0000		8,895,462	8,269,225	8,269,225	8,269,225	0	0	0	0	0	8,269,225	0	0	0	925,434	03/27/2023
42778*-AE-2	Herschend Entertainment Co LLC Senior No		03/26/2020	Redemption 100.0000		2,756,408	2,756,408	2,756,408	2,756,408	0	0	0	0	0	2,756,408	0	0	0	37,556	03/27/2023
42778*-AF-9	Herschend Entertainment Co LLC Senior No		08/25/2020	Various		6,633,769	6,166,754	6,166,754	6,166,754	0	0	0	0	0	6,166,754	0	0	0	690,140	03/27/2023
42778*-AF-9	Herschend Entertainment Co LLC Senior No		03/26/2020	Various		2,055,585	2,055,585	2,055,585	2,055,585	0	0	0	0	0	2,055,585	0	0	0	28,007	03/27/2023
42778*-AH-5	Herschend Entertainment Co LLC Senior No		08/25/2020	Call 100.0000		7,303,982	6,464,286	6,464,286	6,464,286	0	0	0	0	0	6,464,286	0	0	0	1,143,374	01/23/2025
42778*-AH-5	Herschend Entertainment Co LLC Senior No		01/23/2020	Redemption 100.0000		1,292,857	1,292,857	1,292,857	1,292,857	0	0	0	0	0	1,292,857	0	0	0	18,100	01/23/2025
42778*-AK-8	Herschend Entertainment Co LLC Senior Un		08/25/2020	Call 100.0000		12,640,441	11,400,000	11,400,000	11,400,000	0	0	0	0	0	11,400,000	0	0	0	1,572,609	12/06/2026
42778*-AL-6	Herschend Entertainment Co LLC Senior Un		08/25/2020	Call 100.0000		3,599,969	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	701,635	06/21/2028
42806D-AA-7	HERTZ VEH FING ASSET BACKED		03/25/2020	Paydown		1,300,000	1,300,000	1,299,914	1,299,995	0	5	0	5	0	1,300,000	0	0	0	8,873	03/25/2021
42806D-AU-3	HERTZ VEH FING ASSET BACKED		12/25/2020	Paydown		486,807	486,807	486,696	486,779	0	28	0	28	0	486,807	0	0	0	9,975	03/25/2022
42806D-AU-3	HERTZ VEH FING ASSET BACKED		05/28/2020	Redemption 100.0000		60,101	60,101	60,088	60,098	0	4	0	4	0	60,101	0	0	0	739	03/25/2022
435596-D*-9	Hollingsworth & Vose Company Senior Secu		07/06/2020	Redemption 100.0000		141,895	141,895	144,323	143,412	0	(1,517)	0	(1,517)	0	141,895	0	0	0	5,608	07/08/2024
435596-D@-7	Hollingsworth & Vose Company Senior Secu		07/06/2020	Redemption 100.0000		504,169	504,169	561,302	500,049	0	0	0	0	61,253	504,169	(57,133)	0	(57,133)	18,388	07/08/2024
437076-AS-1	Home Depot Inc CORPORATE		02/03/2020	PGIM, Inc.		3,065,226	2,157,000	2,648,393	2,546,268	0	(1,558)	0	(1,558)	0	2,544,710	0	520,516	520,516	17,249	12/16/2036
437076-AV-4	Home Depot Inc CORPORATE		02/03/2020	Barclays Capital Inc		3,322,809	2,284,000	2,822,567	2,735,772	0	(1,231)	0	(1,231)	0	2,734,541	0	588,268	588,268	46,809	04/01/2041
437084-RX-6	HOME EQUITY ASSET TRUST ABS FLOATER		01/27/2020	Paydown		46,372	46,372	34,864	46,057	0	314	0	314	0	46,372	0	0	0	92	04/25/2036
43814U-AG-4	HONDA_AUTO ASSET BACKED		12/18/2020	Paydown		6,499,226	6,499,226	6,499,084	6,498,996	0	230	0	230	0	6,499,226	0	0	0	121,719	05/18/2022
43815N-AB-0	HONDA_AUTO ASSET BACKED		12/15/2020	Paydown		28,318,823	28,318,823	28,316,841	28,317,228	0	1,596	0	1,596	0	28,318,823	0	0	0	386,708	04/15/2022
438516-AR-7	HONEYWELL INTERNATIONAL CORPORATE		02/03/2020	Merrill Lynch,Pierce,Fenner &		2,652,097	1,903,000	2,054,840	2,017,987	0	(386)	0	(386)	0	2,017,601	0	634,496	634,496	42,183	03/15/2036
438516-AT-3	HONEYWELL INTERNATIONAL CORPORATE		02/03/2020	Merrill Lynch,Pierce,Fenner &		4,312,816	3,045,000	3,762,250	3,613,199	0	(2,085)	0	(2,085)	0	3,611,114	0	701,703	701,703	67,498	03/15/2037
44301@-AA-0	Howe Street Landlord, LLC Credit Tenant		12/25/2020	Redemption 100.0000		220,059	220,059	220,059	220,059	0	0	0	0	0	220,059	0	0	0	4,510	01/25/2038
44411*-AB-7	Hudson Ranch Power I, LLC Senior Note		12/31/2020	Redemption 100.0000		415,346	415,346	415,346	415,346	0	0	0	0	0	415,346	0	0	0	17,174	03/31/2042
44560#-AA-4	Hunt Dallas Office, L.P. CREDIT TENNANT		12/01/2020	Various		666,994	666,994	666,994	666,994	0	0	0	0	0	666,994	0	0	0	23,311	11/01/2027
44560#-AB-2	Hunt Dallas Office, L.P. CREDIT TENNANT		12/01/2020	Various		1,016,372	1,016,372	1,016,372	1,016,372	0	0	0	0	0	1,016,372	0	0	0	35,522	11/01/2027
44560#-AC-0	Hunt Dallas Office, L.P. Credit Tenant L		12/01/2020	Various		1,461,034	1,461,034	1,461,034	1,461,034	0	0	0	0	0	1,461,034	0	0	0	51,063	11/01/2027
44560#-AD-8	Hunt Dallas Office, L.P. Credit Tenant L		12/01/2020	Various		1,302,226	1,302,226	1,302,226	1,302,226	0	0	0	0	0	1,302,226	0	0	0	45,512	11/01/2027
44855#-AV-2	Hy Vee, Inc. Series T Senior Note		12/15/2020	Various		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	417,836	12/15/2020
44855#-AW-0	Hy Vee, Inc. Senior Note		12/15/2020	Various		8,741,654	8,741,654	8,884,086	8,852,111	0	(110,456)	0	(110,456)	0	8,741,654	0	0	0	344,421	12/15/2021
44932H-AJ-2	INTERNATIONAL BUSINESS MACHINE CORP FLOA		11/30/2020	Maturity		50,000,000	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	0	0	763,761	11/30/2020
44935R-AB-4	HYUNDAI AUTO ASSET BACKED		12/15/2020	Paydown		26,567,060	26,567,060	26,566,770	26,566,639	0	421	0	421	0	26,567,060	0	0	0	381,300	12/15/2021
44954@-AA-0	IFF Hazlet,NJ CTL Pass-Through Credit-Te		12/15/2020	Redemption 100.0000		435,314	435,314	435,314	435,314	0	0	0	0	0	435,314	0	0	0	10,086	06/15/2034
44959#-AA-3	IGS ORIX Solar I, LLC Debt in a Project		09/30/2020	Various		1,973,010	1,973,010	1,964,309	1,965,121	0	7,889	0	7,889	0	1,973,010	0	0	0	69,571	10/01/2035
44959#-AC-9	IGS ORIX Solar I, LLC Debt in a Project		09/30/2020	Redemption 100.0000		162,790	162,790	162,790	162,790	0	0	0	0	0	162,790	0	0	0	7,895	09/30/2036
44967#-AA-3	IMC MORTGAGE LOAN TRUST ABS-IRR		12/28/2020	Various		3,197	3,197	3,196	3,197	0	0	0	0	0	3,197	0	0	0	156	02/25/2025
44967#-AD-7	IMC MORTGAGE LOAN TRUST ABS-IRR		12/28/2020	Various		5,846	5,846	5,844	5,846	0	0	0	0	0	5,846	0	0	0	171	05/25/2025
449670-AE-8	IMC HOME EQUITY LOAN TRUST ABS-IRR		12/25/2020	Redemption 100.0000		674	674	674	674	0	0	0	0	0	674	0	0	0	29	12/26/2025
45148@-AA-4	Idaho USG Holdings, LLC Debt in a Projec		09/30/2020	Redemption 100.0000		423,222	423,222	423,222	423,222	0	0	0	0	0	423,222	0	0	0	15,322	03/31/2023
455665-AK-5	INDIANTOWN COGEN 1ST MORTGAGE		12/15/2020	Various		566,117	566,117	616,801	579,910	0	(13,793)	0	(13,793)	0	566,117	0	0	0	41,483	12/15/2020

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
457030-AJ-3	INGLES MKTS INC CORPORATE		08/26/2020	Various		5,718,261	5,664,000	5,657,670	5,653,257	0	(4,456)	0	(4,456)	0	5,648,801	0	15,199	15,199	260,096	06/15/2023
457728-AC-3	Innovative Solar 42, LLC Debt in a Proje		12/31/2020	Redemption 100.0000		1,553,763	1,553,763	1,553,763	1,553,763	0	0	0	0	0	1,553,763	0	0	0	39,611	02/28/2033
459200-GS-4	IBM CORP CORPORATE 5.600% 11/30/39		02/03/2020	Goldman Sachs & Co		1,491,638	1,075,000	1,075,000	1,075,000	0	0	0	0	0	1,075,000	0	416,638	416,638	10,869	11/30/2039
46301*-AA-7	Ironbound Studios, LLC Secured Promissor		06/30/2020	Redemption 100.0000		41,503	41,503	29,986	36,693	0	4,810	0	4,810	0	41,503	0	0	0	1,249	12/31/2020
463556-AD-2	Iroquois Gas Transmission Syst Senior No		10/31/2020	Various		128,241	128,241	128,241	128,241	0	0	0	0	0	128,241	0	0	0	5,867	10/31/2027
46590K-AD-6	JP MORGAN CHASE COMMERCIAL MOR CMBS		01/21/2020	JP Morgan Securities, Inc		2,147,578	2,000,000	2,019,984	2,011,549	0	(138)	0	(138)	0	2,011,411	0	136,167	136,167	10,544	01/15/2049
46590M-AQ-3	JPMORGAN CHASE COMMERCIAL MORT CMBS		12/01/2020	Paydown		114,848	114,848	115,006	114,804	0	44	0	44	0	114,848	0	0	0	2,939	08/15/2049
466247-QC-0	JP MORGAN MORTGAGE TRUST JPMMT CMO FLOAT		12/01/2020	Paydown		170,049	170,049	167,806	168,415	0	1,634	0	1,634	0	170,049	0	0	0	2,360	06/25/2035
46625H-HU-7	JP MORGAN CHASE & CO CORPORATE		10/15/2020	Maturity		2,500,000	2,500,000	2,389,950	2,488,715	0	11,285	0	11,285	0	2,500,000	0	0	0	106,250	10/15/2020
46625H-JY-7	JP MORGAN CHASE & CO CORPORATE		02/03/2020	Merrill Lynch,Pierce,Fenner &		10,917,853	10,108,000	10,775,532	10,767,432	0	(12,473)	0	(12,473)	0	10,754,959	0	162,894	162,894	157,762	09/10/2024
46626L-HA-1	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT		11/25/2020	Paydown		4,026,618	4,026,618	3,182,429	3,930,307	0	96,311	0	96,311	0	4,026,618	0	0	0	26,452	02/25/2036
46629K-AD-1	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT		12/25/2020	Low Book Value		413,016	382,366	384	480	0	62	0	62	0	542	0	412,474	412,474	0	08/25/2036
46634S-AD-7	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/01/2020	Paydown		3,864,712	3,849,615	3,910,969	3,903,718	0	(54,102)	0	(54,102)	0	3,849,615	0	0	0	70,431	05/15/2045
46640U-AC-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS		04/14/2020	PGIM, Inc.		1,945,457	1,838,504	1,856,879	1,848,912	0	(957)	0	(957)	0	1,847,955	0	97,503	97,503	26,879	01/15/2047
46641B-AC-7	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/01/2020	Paydown		231,558	231,558	233,873	232,318	0	(760)	0	(760)	0	231,558	0	0	0	8,987	12/15/2046
46641B-AC-7	JP MORGAN CHASE COMMERCIAL MOR CMBS		04/14/2020	PGIM, Inc.		2,115,371	2,000,000	2,019,996	2,006,562	0	(710)	0	(710)	0	2,005,852	0	109,519	109,519	28,893	12/15/2046
46641J-AV-8	JPMBB COMMERCIAL MORTGAGE SECU CMBS		11/01/2020	Paydown		148,969	148,969	150,458	149,460	0	(491)	0	(491)	0	148,969	0	0	0	5,181	02/15/2047
46641J-AV-8	JPMBB COMMERCIAL MORTGAGE SECU CMBS		04/14/2020	PGIM, Inc.		6,853,724	6,512,706	6,577,794	6,534,171	0	(2,871)	0	(2,871)	0	6,531,300	0	322,424	322,424	91,968	02/15/2047
46642C-AA-8	JP MORGAN CHASE COMMERCIAL MOR CMBS		02/01/2020	Paydown		11,381,052	10,920,657	10,898,475	10,900,773	0	19,884	0	19,884	0	10,920,657	0	0	0	65,542	07/15/2047
46642C-BG-4	JP MORGAN CHASE COMMERCIAL MOR CMBS		02/01/2020	Paydown		5,661,976	5,432,933	5,595,921	5,462,406	0	(29,474)	0	(29,474)	0	5,432,933	0	0	0	71,204	07/15/2047
46643A-BC-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS		01/01/2020	Paydown		7,651,353	7,651,353	7,630,132	7,628,390	0	22,963	0	22,963	0	7,651,353	0	0	0	21,475	09/15/2047
46643G-AB-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS		12/01/2020	Paydown		112,055	112,055	116,694	112,125	0	(70)	0	(70)	0	112,055	0	0	0	652	11/15/2047
46657*-AA-7	JPM Capital Corporation Non-Recourse LN		03/16/2020	Various		3,518,263	3,518,263	3,554,492	3,548,734	0	(30,471)	0	(30,471)	0	3,518,263	0	0	0	118,214	03/16/2027
46663#-AA-5	J-POWER USA Generation Capital Senior Se		10/31/2020	Redemption 100.0000		552,750	552,750	552,750	552,750	0	0	0	0	0	552,750	0	0	0	16,620	10/25/2024
47115#-AA-7	JARTCO Holdings, Inc. Series A Senior No		10/06/2020	Redemption 100.0000		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	30,540	10/06/2022
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CO CORPORATE		02/04/2020	MILLENIUM ADVISORS, LLC		352,382	304,000	299,641	299,774	0	6	0	6	0	299,780	0	52,601	52,601	2,625	05/15/2046
48121@-AA-9	JRD Holdings LLC Senior Note		04/30/2020	Redemption 100.0000		1,001,429	1,001,429	1,001,429	1,001,429	0	0	0	0	0	1,001,429	0	0	0	20,229	04/30/2022
48121@-AD-3	JRD Holdings LLC Senior Note		03/27/2020	Various		1,072,500	1,072,500	1,072,500	1,072,500	0	0	0	0	0	1,072,500	0	0	0	22,147	03/27/2024
48128K-AS-0	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/03/2020	Citigroup Global Markets LTD		2,101,094	2,000,000	2,019,992	2,011,461	0	(3,290)	0	(3,290)	0	2,008,171	0	92,923	92,923	63,206	07/15/2050
48262*-AA-0	Veyron/KDP I Partners, LLC CTL		12/15/2020	Various		142,166	142,166	142,166	142,166	0	0	0	0	0	142,166	0	0	0	2,705	12/31/2034
48305Q-AB-9	KAISER FOUNDATION HOSPITALS CORPORATE		02/04/2020	Raymond James & Associates Inc		9,441,083	7,231,000	7,960,608	7,907,489	0	(1,728)	0	(1,728)	0	7,905,762	0	1,535,321	1,535,321	122,400	04/01/2042
485170-AS-3	KANSAS CITY SOUTHN INDS CORPORATE		06/29/2020	Jefferies & Co, Inc		3,355,924	2,600,000	3,152,136	3,151,233	0	(6,791)	0	(6,791)	0	3,144,442	0	211,482	211,482	112,970	08/15/2045
48837@-AB-2	Kemin Industries Inc. Senior Note		12/07/2020	Redemption 100.0000		468,750	468,750	468,750	468,750	0	0	0	0	0	468,750	0	0	0	13,301	12/07/2023
491674-BG-1	KENTUCKY UTILITIES COMPANY CORPORATE		02/03/2020	Market Axess		2,476,983	1,903,000	2,148,430	2,128,361	0	(678)	0	(678)	0	2,127,683	0	349,300	349,300	25,466	11/01/2040
49239@-AB-4	KerrMcGee Gunnison Trst KMG II Senior No		01/30/2020	Redemption 100.0000		303,672	303,672	340,874	304,609	0	(937)	0	(937)	0	303,672	0	0	0	10,203	01/30/2020
49326E-EF-6	KEYCORP CORPORATE 2.900% 09/15/20		09/15/2020	Maturity		7,000,000	7,000,000	7,036,750	7,005,759	0	(5,759)	0	(5,759)	0	7,000,000	0	0	0	203,000	09/15/2020
494368-BE-2	KIMBERLY CLARK CORP CORPORATE		08/01/2020	Maturity		3,400,000	3,400,000	3,429,465	3,402,284	0	(2,284)	0	(2,284)	0	3,400,000	0	0	0	123,250	08/01/2020
499040-AH-6	KNIGHT RIDDER INC DEBENTURES		01/30/2020	Goldman Sachs & Co		3,439,800	5,460,000	655,200	1,089,589	0	6,732	0	6,732	0	1,096,321	0	2,343,479	2,343,479	99,766	11/01/2027
50075N-BA-1	KRAFT FOODS INC CORPORATE		02/10/2020	Maturity		4,764,000	4,764,000	4,724,745	4,762,853	0	1,147	0	1,147	0	4,764,000	0	0	0	128,033	02/10/2020
50076Q-AU-0	KRAFT FOODS INC CORPORATE		02/10/2020	Maturity		5,236,000	5,236,000	6,286,944	5,253,235	0	(17,235)	0	(17,235)	0	5,236,000	0	0	0	140,718	02/10/2020
50152#-AD-9	Kwik Trip, Inc. Senior Secured		11/24/2020	Redemption 100.0000		51,218	51,218	51,429	51,393	0	(174)	0	(174)	0	51,218	0	0	0	1,125	02/24/2036
50209*-AA-2	LMRK PropCo SO, LLC Senior Secured Note		12/31/2020	Redemption 100.0000		915,292	915,292	915,292	915,292	0	0	0	0	0	915,292	0	0	0	27,470	06/30/2036
502175-A#-9	LTC Properties Inc Series B Senior Note		07/20/2020	Various		1,660,000	1,660,000	1,660,000	1,660,000	0	0	0	0	0	1,660,000	0	0	0	59,760	07/20/2021
502175-B@-0	LTC Properties Inc Series C Senior Note		11/20/2020	Various		2,161,429	2,161,429	2,161,429	2,161,429	0	0	0	0	0	2,161,429	0	0	0	86,241	11/22/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
502431-AD-1	L3HARRIS TECHNOLOGIES INC CORP		05/05/2020	Tax Free Exchange		2,430,635	2,295,000	2,283,552	2,284,277	0	424	0	424	0	2,284,701	0	145,933	145,933	34,361	12/15/2026
50550#-AA-3	Lackawanna Energy Center LLC Debt in a P		12/31/2020	Redemption 100.0000		220,000	220,000	220,000	220,000	0	0	0	0	0	220,000	0	0	0	7,115	03/31/2024
51222*-AA-3	Lakeview Green Energy Senior Secured Not		10/01/2020	Redemption 100.0000		513,906	513,906	513,906	513,906	0	0	0	0	0	513,906	0	0	0	23,206	10/01/2029
518887-AB-0	DRB PRIME STUDENT LOAN TRUST ASSET BACKE		12/25/2020	Paydown		7,114,866	7,114,866	7,113,539	7,113,660	0	1,206	0	1,206	0	7,114,866	0	0	0	107,808	08/25/2042
51889R-AA-7	LAUREL ROAD REFI STUDENT LOAN ASSET BACK		12/25/2020	Paydown		11,631,917	11,631,917	11,631,806	11,631,730	0	187	0	187	0	11,631,917	0	0	0	95,799	10/25/2048
51889R-AB-5	LAUREL ROAD REFI STUDENT LOAN ASSET BACK		12/25/2020	Paydown		3,263,218	3,263,218	3,263,134	3,263,144	0	73	0	73	0	3,263,218	0	0	0	70,695	10/25/2048
521865-AX-3	LEAR CORP CORPORATE 5.250% 01/15/25		03/23/2020	Call 102.6250		6,326,831	6,165,000	6,165,000	6,165,000	0	0	0	0	0	6,165,000	0	0	0	383,001	01/15/2025
52204#-AA-9	Canal Taylor North LLC TR CTF		01/15/2020	Various		13,733,948	13,501,349	13,686,723	13,556,494	0	(2,624)	0	(2,624)	0	13,553,870	0	(52,521)	(52,521)	316,138	08/31/2020
52204#-AA-9	Canal Taylor North LLC TR CTF		01/01/2020	Various		190,511	190,511	193,127	191,289	0	(778)	0	(778)	0	190,511	0	0	0	786	08/31/2020
526057-CK-8	LENNAR CORP CORPORATE 8.375% 01/15/21		11/20/2020	Call 101.1873		2,317,188	2,290,000	2,523,672	2,386,770	0	(82,584)	0	(82,584)	0	2,304,185	0	(14,185)	(14,185)	285,569	01/15/2021
53079E-BJ-2	Liberty Mutual Group Inc. CORPORATE		06/29/2020	Citigroup Capital Markets Inc		1,059,230	1,000,000	1,031,410	1,031,356	0	(261)	0	(261)	0	1,031,095	0	28,135	28,135	30,072	10/15/2050
532716-AT-4	L Brands Inc CORPORATE		07/30/2020	Stifel, Nicolaus & Co		1,031,250	1,000,000	1,091,250	1,017,366	0	(8,079)	0	(8,079)	0	1,009,287	0	21,963	21,963	55,576	04/01/2021
532716-AU-1	L Brands Inc CORPORATE		10/16/2020	Various		14,804,560	14,639,000	15,462,146	14,889,023	0	(67,096)	0	(67,096)	0	14,821,927	0	(162,617)	(162,617)	957,456	02/15/2022
53575#-AK-6	Link Snacks Inc. Senior Secured Note		12/13/2020	Redemption 100.0000		4,185,714	4,185,714	4,185,714	4,185,714	0	0	0	0	0	4,185,714	0	0	0	226,029	12/13/2020
53734#-AD-0	Little Rapids Corporation Senior Secured		06/28/2020	Redemption 100.0000		172,222	172,222	172,222	172,222	0	0	0	0	0	172,222	0	0	0	4,844	06/28/2020
53839#-AB-0	Living Spaces Furniture, LLC Sr. Secured		10/01/2020	Redemption 100.0000		393,000	393,000	393,000	393,000	0	0	0	0	0	393,000	0	0	0	7,542	11/24/2031
53961*-BG-0	Local Initiatives Support Corp Senior No		09/01/2020	Redemption 100.0000		2,000,000	2,000,000	1,982,849	1,988,582	0	11,418	0	11,418	0	2,000,000	0	0	0	73,333	09/01/2021
53961*-BP-0	Local Initiatives Support Corp Unsecured		11/22/2020	Call 100.0000		35,528	35,528	33,922	34,198	0	169	0	169	0	34,367	0	1,161	1,161	1,254	12/22/2025
53961*-BP-0	Local Initiatives Support Corp Unsecured		11/22/2020	Redemption 100.0000		28,935	28,935	27,627	27,852	0	1,083	0	1,083	0	28,935	0	0	0	560	12/22/2025
53961*-BR-6	Local Initiatives Support Corp Unsecured		11/22/2020	Call 100.0000		145,478	145,478	138,225	139,343	0	683	0	683	0	140,025	0	5,453	5,453	5,134	08/22/2026
53961*-BR-6	Local Initiatives Support Corp Unsecured		11/22/2020	Redemption 100.0000		118,453	118,453	112,547	113,457	0	4,996	0	4,996	0	118,453	0	0	0	2,292	08/22/2026
53961*-BS-4	Local Initiatives Support Corp Unsecured		11/21/2020	Call 100.0000		43,876	43,876	41,261	41,597	0	204	0	204	0	41,801	0	2,075	2,075	1,549	12/21/2027
53961*-BS-4	Local Initiatives Support Corp Unsecured		11/21/2020	Redemption 100.0000		35,725	35,725	33,596	33,869	0	1,856	0	1,856	0	35,725	0	0	0	691	12/21/2027
53961*-BT-2	Local Initiatives Support Corp Senior No		11/22/2020	Call 100.0000		183,383	183,383	173,130	174,538	0	859	0	859	0	175,397	0	7,987	7,987	6,472	06/22/2027
53961*-BT-2	Local Initiatives Support Corp Senior No		11/22/2020	Redemption 100.0000		149,316	149,316	140,967	142,114	0	7,202	0	7,202	0	149,316	0	0	0	2,890	06/22/2027
53961*-BU-9	Local Initiatives Support Corp Unsecured		11/21/2020	Call 100.0000		150,643	150,643	142,721	143,655	0	584	0	584	0	144,239	0	6,405	6,405	5,316	06/21/2028
53961*-BU-9	Local Initiatives Support Corp Unsecured		11/21/2020	Redemption 100.0000		122,658	122,658	116,207	116,968	0	5,690	0	5,690	0	122,658	0	0	0	2,374	06/21/2028
542514-EA-8	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT		12/28/2020	Paydown		96,911	96,911	97,532	97,181	0	(270)	0	(270)	0	96,911	0	0	0	1,025	07/25/2033
542514-FX-7	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT		12/28/2020	Paydown		41,813	41,813	41,944	41,878	0	(65)	0	(65)	0	41,813	0	0	0	471	06/25/2034
54388*-AD-1	Loram Maintenance of Way, Inc. Senior No		03/09/2020	Redemption 100.0000		227,273	227,273	227,273	227,273	0	0	0	0	0	227,273	0	0	0	3,341	03/09/2022
54388*-AF-6	Loram Maintenance of Way, Inc. Senior No		03/09/2020	Redemption 100.0000		227,273	227,273	227,273	227,273	0	0	0	0	0	227,273	0	0	0	3,341	03/09/2022
54388*-AG-4	Loram Maintenance of Way, Inc. Senior No		03/09/2020	Redemption 100.0000		227,273	227,273	227,273	227,273	0	0	0	0	0	227,273	0	0	0	3,341	03/09/2022
54388*-AH-2	Loram Maintenance of Way, Inc. Senior No		03/02/2020	Redemption 100.0000		714,250	714,250	764,209	716,978	0	(2,728)	0	(2,728)	0	714,250	0	0	0	9,017	03/02/2020
54388*-AJ-8	Loram Maintenance of Way, Inc. Senior No		06/15/2020	Redemption 100.0000		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	18,188	06/15/2020
54388*-AL-3	Loram Maintenance of Way, Inc. Senior No		09/28/2020	Redemption 100.0000		142,857	142,857	142,857	142,857	0	0	0	0	0	142,857	0	0	0	4,286	09/28/2021
54388*-AN-9	Loram Maintenance of Way, Inc. Senior Un		12/09/2020	Redemption 100.0000		2,915,000	2,915,000	2,915,000	2,915,000	0	0	0	0	0	2,915,000	0	0	0	106,106	12/09/2027
54738#-AE-2	Loves Travel Stops & Country Series 2010		11/02/2020	Various		14,755,000	14,755,000	14,755,000	14,755,000	0	0	0	0	0	14,755,000	0	0	0	588,906	11/02/2020
54910T-AA-0	LSTAR COMMERCIAL MORTGAGE TRUS CMBS		02/01/2020	Paydown		5,310,517	5,282,045	5,281,950	5,280,453	0	1,593	0	1,593	0	5,282,045	0	0	0	21,168	03/10/2050

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
54949@-AJ-8	Luck Stone Corporation Series A Senior N		05/06/2020	Redemption 100.0000		850,000	850,000	850,000	850,000	0	0	0	0	0	850,000	0	0	0	35,870	05/06/2020
54949@-AL-3	Luck Stone Corporation Senior Note		10/20/2020	Redemption 100.0000		168,333	168,333	168,333	168,333	0	0	0	0	0	168,333	0	0	0	4,788	04/22/2024
55291K-AC-1	MASTR ASSET BACKED SECURITIES ABS FLOATE		12/28/2020	Paydown		330,330	330,330	116,495	115,144	0	215,187	0	215,187	0	330,330	0	0	0	3,886	08/25/2036
55305B-AM-3	M/I HOMES INC CORPORATE		01/22/2020	Call 100.0000		1,000,000	1,000,000	1,042,500	1,000,520	0	(520)	0	(520)	0	1,000,000	0	0	0	35,063	01/15/2021
55316A-AC-4	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		12/15/2020	Paydown		5,445,949	5,445,949	5,445,830	5,445,754	0	195	0	195	0	5,445,949	0	0	0	64,560	10/17/2022
55336V-BG-4	MPLX LP CORP FLOATER 1.130% 09/09/21		09/11/2020	Call 100.0000		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	196,547	09/09/2021
55349B-A*-7	MSA Safety Incorporated Series A Senior		10/13/2020	Various		7,104,000	7,104,000	7,104,000	7,104,000	0	0	0	0	0	7,104,000	0	0	0	284,160	10/13/2021
55616X-AG-2	Macys Retail Holdings Inc CORPORATE		06/22/2020	Goldman Sachs & Co		3,130,520	5,132,000	3,170,012	5,731,073	0	2,615	2,556,545	(2,553,930)	0	3,177,144	0	(46,624)	(46,624)	247,672	01/15/2042
55907R-AA-6	MAGELLAN MIDSTREAM PARTNERS LP CORPORATE		06/19/2020	Various		16,451,824	16,075,000	16,784,361	16,172,453	0	(41,818)	0	(41,818)	0	16,130,634	0	(55,634)	(55,634)	980,306	02/01/2021
56087#-AA-2	Makers Village Tenant Inv Fund Debt - Le		12/01/2020	Redemption 100.0000		425,000	425,000	353,027	394,291	0	30,709	0	30,709	0	425,000	0	0	0	16,823	09/01/2022
56139P-AA-8	MALURUS I LLC CORP FLOATER		11/25/2020	Call 100.0000		190,000,000	190,000,000	190,000,000	190,000,000	0	0	0	0	0	190,000,000	0	0	0	3,325,127	09/26/2022
571748-BE-1	MARSH & MCLENNAN COS INC CORPORATE		12/29/2020	Maturity		8,500,000	8,500,000	8,493,710	8,496,679	0	3,321	0	3,321	0	8,500,000	0	0	0	297,500	12/29/2020
571903-AZ-6	MARRIOTT INTL INC NEW CORP FLOATER		12/01/2020	Maturity		39,200,000	39,200,000	39,200,000	39,200,000	0	0	0	0	0	39,200,000	0	0	0	643,453	12/01/2020
571903-BC-6	MARRIOTT INTL INC NEW CORPORATE		06/22/2020	Tender (Corp Action)		12,935,000	13,000,000	12,972,960	12,974,909	0	4,189	0	4,189	0	12,979,098	0	(44,098)	(44,098)	198,747	10/03/2022
574754-AM-9	MASHANTUCKET PEQUOT TRIBE CORPORATE		02/05/2020	Merrill Lynch,Pierce,Fenner &		23,788	1,268,705	10,622	10,622	637	0	637	0	0	10,622	0	13,166	13,166	0	07/01/2036
574754-AM-9	MASHANTUCKET PEQUOT TRIBE CORPORATE		01/16/2020	Call 100.0000		355	355	3	3	0	0	0	0	0	3	0	352	352	26	07/01/2036
576434-YG-3	MASTR ALTERNATIVE LOANS TRUST PRVT CMO		12/01/2020	Paydown		65,146	65,146	52,931	57,386	0	7,761	0	7,761	0	65,146	0	0	0	1,784	12/25/2034
57643L-FP-6	MASTR ASSET BACKED SECURITIES MASTR_04-W		12/28/2020	Paydown		32,718	32,718	32,718	32,718	0	0	0	0	0	32,718	0	0	0	358	10/25/2034
57645#-AA-5	MAT Holdings, Inc. Senior Secured Note		08/22/2020	Redemption 100.0000		3,271,429	3,271,429	3,271,429	3,271,429	0	0	0	0	0	3,271,429	0	0	0	103,541	08/22/2024
576863-E#-7	Matson Navigation Company Senior Note		05/19/2020	Various		1,347,033	1,347,033	1,347,033	1,347,033	0	0	0	0	0	1,347,033	0	0	0	41,563	05/19/2020
57686G-A#-2	Matson Inc Senior Note		12/29/2020	Redemption 100.0000		923,548	923,548	923,548	923,548	0	0	0	0	0	923,548	0	0	0	31,248	06/29/2032
57686G-A*-6	Matson Inc Senior Note		12/29/2020	Various		3,047,059	3,047,059	3,047,059	3,047,059	0	0	0	0	0	3,047,059	0	0	0	88,242	06/29/2023
57686G-A@-4	Matson Inc Senior Note		12/29/2020	Various		2,411,054	2,411,054	2,411,054	2,411,054	0	0	0	0	0	2,411,054	0	0	0	78,865	06/29/2027
57686G-B#-1	Matson Inc Senior Unsecured Note		09/14/2020	Various		9,314,540	9,314,540	9,314,540	9,314,540	0	0	0	0	0	9,314,540	0	0	0	240,652	09/15/2031
578454-AB-6	MAYO CLINIC CORP 3.774% 11/15/43		02/04/2020	SUMRIDGE PARTNERS LLC		127,978	114,000	114,000	114,000	0	0	0	0	0	114,000	0	13,978	13,978	968	11/15/2043
58013M-EJ-9	MCDONALDS CORP CORPORATE		07/15/2020	Maturity		2,000,000	2,000,000	1,992,040	1,999,470	0	530	0	530	0	2,000,000	0	0	0	70,000	07/15/2020
58646#-AK-0	Menasha Corporation Senior Note		04/13/2020	Redemption 100.0000		1,785,714	1,785,714	1,785,714	1,785,714	0	0	0	0	0	1,785,714	0	0	0	44,554	04/13/2026
58646#-AT-1	Menasha Corporation Senior Note		11/26/2020	Redemption 100.0000		1,188,571	1,188,571	1,188,571	1,188,571	0	0	0	0	0	1,188,571	0	0	0	41,481	11/26/2024
58772R-AD-6	MERCEDES-BENZ AUTO RECEIVABLES ASSET BAC		12/15/2020	Paydown		7,630,504	7,630,504	7,630,211	7,630,239	0	265	0	265	0	7,630,504	0	0	0	152,547	01/17/2023
58933Y-AT-2	Merck & Co Inc CORPORATE		02/03/2020	PGIM, Inc.		1,934,273	1,675,000	1,572,976	1,579,297	0	253	0	253	0	1,579,550	0	354,723	354,723	30,127	02/10/2045
58944#-AA-1	Mercy Health CTL Pass-Thru TR CTL		12/15/2020	Redemption 100.0000		64,267	64,267	64,267	64,267	0	0	0	0	0	64,267	0	0	0	1,568	09/15/2039
58944#-AB-9	Mercy Health CTL Pass-Thru TR CTL		12/15/2020	Redemption 100.0000		73,124	73,124	73,124	73,124	0	0	0	0	0	73,124	0	0	0	1,772	11/15/2039
589929-2D-9	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W		12/28/2020	Paydown		54,785	54,785	52,775	54,078	0	707	0	707	0	54,785	0	0	0	633	06/25/2034
589929-J5-8	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W		12/28/2020	Paydown		288,192	288,192	287,797	288,101	0	399	307	92	0	288,192	0	0	0	6,610	11/25/2033
589929-M4-7	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W		12/28/2020	Paydown		7,052	7,052	6,990	7,003	0	67	19	48	0	7,052	0	0	0	211	02/25/2034
590238-AB-7	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT		12/28/2020	Paydown		408,127	408,127	89,951	99,151	0	308,976	0	308,976	0	408,127	0	0	0	3,860	04/25/2047
59023A-AD-8	MERRILL LYNCH MORTGAGE INVS TR ABS FLOAT		12/28/2020	Paydown		385,687	385,687	134,003	135,013	0	250,674	0	250,674	0	385,687	0	0	0	3,085	07/25/2037
591138-AA-6	Metal Technolgies IND Inc Senior Note		12/09/2020	Various		6,000,000	6,000,000	6,035,617	6,032,664	0	(32,664)	0	(32,664)	0	6,000,000	0	0	0	211,500	12/09/2022
591138-AC-2	Metal Technolgies IND Inc Senior Note		06/29/2020	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	113,750	06/29/2020
591138-AD-0	Metal Technolgies IND Inc Senior Unsecur		12/21/2020	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	425,000	12/21/2020
59166E-AB-1	MET_RPL CMO 3.750% 04/25/58		12/01/2020	Paydown		4,767,206	4,767,206	4,853,763	4,844,151	0	(76,945)	0	(76,945)	0	4,767,206	0	0	0	104,008	04/25/2058
594918-AD-6	MICROSOFT CORP CORPORATE		02/03/2020	JP Morgan Securities, Inc		9,863,953	7,111,000	7,107,242	7,108,186	0	(207)	0	(207)	0	7,107,978	0	2,755,974	2,755,974	65,737	06/01/2039
59748T-AA-7	Midland Cogen Venture LP Senior Secured		09/15/2020	Redemption 100.0000		1,360,000	1,360,000	1,473,882	1,409,890	0	(49,890)	0	(49,890)	0	1,360,000	0	0	0	61,200	03/15/2025
60040#-AA-0	Millennium Pipeline Co Series A Senior S		12/30/2020	Various		723,928	723,928	765,759	746,804	0	(22,876)	0	(22,876)	0	723,928	0	0	0	28,939	06/30/2027
60040#-AB-8	Millennium Pipeline Co Series B Senior S		12/30/2020	Redemption 100.0000		293,088	293,088	293,088	293,088	0	0	0	0	0	293,088	0	0	0	13,189	06/30/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
60700D-AB-4	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		09/10/2020	Paydown		5,017,770	5,017,770	5,017,129	5,017,622	0	147	0	147	0	5,017,770	0	0	0	52,460	07/12/2021
60700D-AC-2	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		12/10/2020	Paydown		2,892,043	2,892,043	2,891,772	2,891,835	0	209	0	209	0	2,892,043	0	0	0	77,237	09/12/2022
607828-D#-4	Modine Manufacturing Company Series A Se		01/31/2020	Various		36,770,689	35,938,893	35,938,893	35,938,893	0	0	0	0	0	35,938,893	0	0	0	1,370,450	08/12/2020
60871R-AD-2	MOLSON COORS BREWING CO CORPORATE		07/22/2020	Various		20,461,843	18,353,000	20,899,563	20,533,186	0	(34,088)	0	(34,088)	0	20,499,098	0	(37,256)	(37,256)	669,075	05/01/2042
61690A-AD-6	MORGAN STANLEY BAML TRUST MSBA CMBS		06/23/2020	Bank Of Montreal-Montreal		2,150,625	2,000,000	2,019,967	2,010,815	0	(1,162)	0	(1,162)	0	2,009,654	0	140,971	140,971	39,361	12/15/2047
61690G-AC-5	MORGAN STANLEY BAML TRUST MSBA CMBS		12/01/2020	Paydown		13,187,990	13,007,254	13,185,088	13,150,610	0	(143,356)	0	(143,356)	0	13,007,254	0	0	0	277,611	02/15/2047
61690K-AC-6	MORGAN STANLEY BAML TRUST MSBA CMBS		12/01/2020	Paydown		3,708,734	3,685,743	3,619,659	3,635,662	0	50,081	0	50,081	0	3,685,743	0	0	0	54,260	02/15/2046
61744C-WL-6	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT		12/28/2020	Paydown		7,813,956	7,813,956	6,429,862	7,371,551	0	442,405	0	442,405	0	7,813,956	0	0	0	66,329	11/25/2035
61746R-AC-5	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/25/2020	Low Book Value		33,328	0	0	0	0	0	0	0	0	0	0	33,328	33,328	0	11/26/2032
61746R-BE-0	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/25/2020	Low Book Value		3,684	0	0	0	0	0	0	0	0	0	0	3,684	3,684	0	04/25/2033
61746R-DM-0	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/28/2020	Paydown		47,976	47,976	48,163	48,045	0	(69)	0	(69)	0	47,976	0	0	0	518	09/25/2033
61746R-DN-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		04/27/2020	Paydown		5,394	5,394	4,477	2,262	0	3,131	0	3,131	0	5,394	0	0	0	55	09/25/2033
61746R-DX-6	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/28/2020	Paydown		84,363	84,363	84,745	84,533	0	(170)	0	(170)	0	84,363	0	0	0	783	10/25/2033
61746R-DY-4	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/28/2020	Paydown		6,784	6,784	5,458	4,217	0	2,567	0	2,567	0	6,784	0	0	0	215	10/25/2033
61746W-LM-0	MORGAN STANLEY DEAN WITTER CAP SERIES 2		12/25/2020	Low Book Value		22,502	20,959	16,433	2,997	0	(2,997)	0	(2,997)	0	0	0	22,502	22,502	476	01/25/2032
61746W-LM-0	MORGAN STANLEY DEAN WITTER CAP SERIES 2		08/25/2020	Paydown		25,244	25,244	19,792	3,610	0	21,634	0	21,634	0	25,244	0	0	0	357	01/25/2032
61746W-ML-1	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		12/28/2020	Paydown		69,906	69,906	70,158	69,959	0	(53)	0	(53)	0	69,906	0	0	0	966	01/25/2032
61746W-PC-8	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		12/25/2020	Low Book Value		28,220	0	0	0	0	0	0	0	0	0	0	28,220	28,220	0	04/25/2032
61746W-VT-4	MORGAN STANLEY DEAN WITTER CAP MSDWC_02-		06/25/2020	Paydown		5,114	5,114	3,226	929	0	4,185	0	4,185	0	5,114	0	0	0	36	09/25/2032
61752G-AE-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/28/2020	Paydown		159,979	159,979	75,312	73,013	0	86,965	0	86,965	0	159,979	0	0	0	959	11/25/2036
61760R-BB-7	MORGAN STANLEY CAPITAL I TRUST CMBS		12/01/2020	Paydown		3,748,787	3,748,787	3,813,980	3,794,650	0	(45,862)	0	(45,862)	0	3,748,787	0	0	0	84,398	07/15/2049
61761D-AD-4	MORGAN STANLEY BAML TRUST MSBA CMBS		12/01/2020	Paydown		144,918	144,918	147,346	147,003	0	(2,086)	0	(2,086)	0	144,918	0	0	0	2,217	11/15/2045
61762D-AV-3	MSBAM_13-C9 CMBS 2.834% 05/15/46		02/01/2020	Paydown		152,961	149,412	150,904	149,855	0	(443)	0	(443)	0	149,412	0	0	0	736	05/15/2046
61762M-BV-2	MORGAN STANLEY BAML TRUST MSBA CMBS		01/01/2020	Paydown		318,568	298,527	301,503	299,353	0	(827)	0	(827)	0	298,527	0	0	0	1,923	07/15/2046
61762X-AT-4	MORGAN STANLEY BAML TRUST MSBA CMBS		06/01/2020	Paydown		1,276,741	1,276,741	1,289,484	1,281,288	0	(4,547)	0	(4,547)	0	1,276,741	0	0	0	25,363	10/15/2046
61762X-AT-4	MORGAN STANLEY BAML TRUST MSBA CMBS		04/14/2020	PGIM, Inc.		1,539,610	1,461,727	1,476,316	1,466,933	0	(606)	0	(606)	0	1,466,326	0	73,284	73,284	21,617	10/15/2046
61763B-AT-1	MSBAM_13-C13 CMBS 3.766% 11/15/46		08/01/2020	Paydown		8,817,238	8,270,918	8,353,485	8,299,704	0	(28,786)	0	(28,786)	0	8,270,918	0	0	0	139,883	11/15/2046
61763B-AT-1	MSBAM_13-C13 CMBS 3.766% 11/15/46		04/14/2020	PGIM, Inc.		4,788,379	4,615,998	4,662,079	4,632,064	0	(1,671)	0	(1,671)	0	4,630,392	0	157,987	157,987	98,183	11/15/2046
61763K-AY-0	MORGAN STANLEY BAML TRUST MSBA CMBS		12/01/2020	Paydown		3,404,772	3,232,857	3,290,821	3,280,853	0	(47,996)	0	(47,996)	0	3,232,857	0	0	0	120,536	04/15/2047
61763K-AZ-7	MORGAN STANLEY BAML TRUST MSBA CMBS		12/01/2020	Paydown		6,520,529	5,900,619	5,959,562	5,924,633	0	(24,014)	0	(24,014)	0	5,900,619	0	0	0	263,794	04/15/2047
61763K-AZ-7	MORGAN STANLEY BAML TRUST MSBA CMBS		04/14/2020	PGIM, Inc.		2,715,402	2,591,832	2,617,722	2,602,380	0	(974)	0	(974)	0	2,601,406	0	113,996	113,996	42,622	04/15/2047
61763U-AX-0	MORGAN STANLEY BAML TRUST CMBS		08/01/2020	Paydown		36,941,020	36,941,020	36,975,653	36,942,404	0	(1,384)	0	(1,384)	0	36,941,020	0	0	0	869,345	08/15/2047
61763X-AD-8	MORGAN STANLEY BAML TRUST CMBS		10/01/2020	Paydown		741,148	741,148	748,522	744,529	0	(3,381)	0	(3,381)	0	741,148	0	0	0	23,016	10/15/2047
61766C-AB-5	MORGAN STANLEY CAPITAL I TRUST CMBS		12/01/2020	Paydown		654,788	654,788	654,769	654,401	0	386	0	386	0	654,788	0	0	0	10,773	03/15/2049
62819*-AA-9	Mustang Tractor & Equipment Co Senior No		05/15/2020	Redemption 100.0000		74,510	74,510	74,510	74,510	0	0	0	0	0	74,510	0	0	0	1,472	05/15/2024
62849@-AA-1	My Strong Home PBC Convertible Bond		03/31/2020	Direct		1	1,000,000	1	1	0	0	0	0	0	1	0	0	0	0	03/31/2020
62878@-AA-5	NB (Brighton MA) CTL Pass-Thru Credit-Te		12/15/2020	Redemption 100.0000		320,607	320,607	320,607	320,607	0	0	0	0	0	320,607	0	0	0	9,528	09/15/2037
62879*-AA-6	NBCU (MIAMI, FL) CTL CTL		12/31/2020	Various		761,223	761,223	761,871	761,758	0	(536)	0	(536)	0	761,223	0	0	0	17,658	01/31/2038
62880#-AA-9	NC 102 Project, LLC Debt in a Project		12/31/2020	Various		1,423,905	1,423,905	1,423,905	1,423,905	0	0	0	0	0	1,423,905	0	0	0	39,482	09/30/2033
62925*-AA-0	NHP Foundation Promissory Note		11/01/2020	Redemption 100.0000		354,143	354,143	121,539	266,469	0	87,674	0	87,674	0	354,143	0	0	0	17,264	11/01/2023
62927#-AE-6	NFL Ventures, L.P. Senior Unsecured Note		10/15/2020	Redemption 100.0000		485,061	485,061	485,061	485,061	0	0	0	0	0	485,061	0	0	0	12,404	04/15/2030
62927#-AG-1	NFL Ventures, L.P. Senior Unsecured Note		10/15/2020	Redemption 100.0000		702,427	702,427	702,427	702,427	0	0	0	0	0	702,427	0	0	0	18,863	04/15/2032
62927#-AM-8	NFL Ventures, L.P. Senior Unsecured Note		10/15/2020	Redemption 100.0000		439,353	439,353	439,353	439,353	0	0	0	0	0	439,353	0	0	0	13,058	04/15/2034
629568-AX-4	NABORS INDS INC CORPORATE		01/22/2020	Tender (Corp Action)		4,580,800	4,480,000	4,642,812	4,513,660	0	(1,085)	0	(1,085)	0	4,512,576	0	(155,776)	(155,776)	273,800	09/15/2021
62963#-AD-3	NRP (Operating) LLC Senior Note		07/19/2020	Redemption 100.0000		76,536	76,536	76,536	76,536	0	0	0	0	0	76,536	0	0	0	3,865	07/19/2020
62963#-AE-1	NRP (Operating) LLC Senior Note		03/28/2020	Various		671,983	671,983	606,635	635,178	0	36,805	0	36,805	0	671,983	0	0	0	19,555	03/28/2024
62963#-AG-6	NRP (Operating) LLC Series G Senior Note		03/25/2020	Various		1,061,282	1,061,282	1,095,083	1,077,794	0	(16,512)	0	(16,512)	0	1,061,282	0	0	0	47,333	03/25/2024
62963#-AL-5	NRP (Operating) LLC Senior Secured Note		12/01/2020	Redemption 100.0000		176,814	176,814	125,538	137,176	0	39,639	0	39,639	0	176,814	0	0	0	9,159	12/01/2026
63890B-AA-4	Navient Student Loan Trust ASSET BACKED		11/15/2020	Paydown		17,364,370	17,364,370	17,362,402	17,362,403	0	1,966	0	1,966	0	17,364,370	0	0	0	278,385	12/15/2059

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
63909B-AE-8	Nautical Solutions, LLC Senior Secured N		11/14/2020	Call 100.0000		865,200	779,550	473,577	588,131	0	5,638	0	5,638	0	593,770	0	185,781	185,781	20,412	11/14/2023
63909B-AF-5	Nautical Solutions, LLC Senior Secured N		11/14/2020	Various		4,710,907	4,269,871	4,249,677	4,258,745	0	483	0	483	0	4,259,228	0	10,643	10,643	110,971	11/14/2023
63935C-AA-9	Navient Student Loan Trust ASSET BACKED		12/15/2020	Paydown		24,591,566	24,591,566	24,589,343	24,589,485	0	2,081	0	2,081	0	24,591,566	0	0	0	307,548	08/15/2068
63940P-AA-3	SALLIE MAE FFELP ASSET BACKED		06/15/2020	Paydown		8,297,890	8,297,890	8,267,893	8,273,913	0	23,977	0	23,977	0	8,297,890	0	0	0	56,801	02/18/2042
63940T-AA-5	NAVIENT FFELP ABS FLOATER		02/25/2020	Paydown		520,015	520,015	520,015	520,015	0	0	0	0	0	520,015	0	0	0	1,253	03/25/2067
63940V-AA-0	EARNEST REFI STUDENT LOAN TRUS ASSET BAC		08/15/2020	Paydown		4,595,645	4,595,645	4,595,224	4,595,278	0	368	0	368	0	4,595,645	0	0	0	49,401	06/16/2042
63940X-AA-6	NAVIENT FFELP ABS FLOATER		12/28/2020	Paydown		6,237,243	6,237,243	6,237,243	6,237,243	0	0	0	0	0	6,237,243	0	0	0	41,147	12/27/2067
63941B-AB-1	Navient Student Loan Trust ASSET BACKED		12/15/2020	Paydown		580,783	580,783	580,525	580,552	0	231	0	231	0	580,783	0	0	0	17,442	01/15/2043
63941M-AA-9	EARNEST REFI STUDENT LOAN TRUS ASSET BAC		12/15/2020	Paydown		21,242,895	21,242,895	21,240,524	21,240,673	0	2,222	0	2,222	0	21,242,895	0	0	0	269,825	05/15/2068
63941N-AA-7	NAVIENT FFELP ABS FLOATER		10/26/2020	Paydown		4,541,123	4,541,123	4,541,123	4,541,123	0	0	0	0	0	4,541,123	0	0	0	26,295	06/27/2067
63946B-AE-0	NBCUNIVERSAL MEDIA LLC CORPORATE		03/06/2020	Various		16,449,027	15,900,000	15,936,888	15,904,836	0	(329)	0	(329)	0	15,904,507	0	(4,507)	(4,507)	848,532	04/01/2021
63946B-AF-7	NBCUNIVERSAL MEDIA LLC CORPORATE		02/03/2020	Barclays Capital Inc		3,922,848	2,657,000	3,230,699	3,141,370	0	(1,342)	0	(1,342)	0	3,140,028	0	782,820	782,820	44,874	04/30/2040
64352V-CX-7	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT		12/28/2020	Paydown		43,669	43,669	43,683	43,761	0	(91)	0	(91)	0	43,669	0	0	0	415	07/25/2033
64577B-5Q-3	New Jersey Economic Dev Auth Senior Secu		11/01/2020	Redemption 100.0000		6,618	6,618	6,618	6,618	0	0	0	0	0	6,618	0	0	0	208	08/01/2048
64577B-H3-1	New Jersey Economic Dev Auth Redevelopme		11/01/2020	Redemption 100.0000		46,618	46,618	44,514	44,684	0	1,934	0	1,934	0	46,618	0	0	0	1,466	02/01/2039
64577B-H4-9	New Jersey Economic Dev Auth Series A Bo		11/01/2020	Redemption 100.0000		50,000	50,000	48,824	48,923	0	1,077	0	1,077	0	50,000	0	0	0	1,586	05/01/2036
64577B-H5-6	New Jersey Economic Dev Auth Series B Bo		11/01/2020	Redemption 100.0000		90,000	90,000	87,920	88,092	0	1,908	0	1,908	0	90,000	0	0	0	2,644	05/01/2036
64940*-AD-1	New York Business Dev Corp Term Note		11/30/2020	Call 59.3908		48,629	81,880	0	76,652	0	(607)	76,044	(76,651)	0	0	0	48,629	48,629	349	07/15/2020
64940*-AD-1	New York Business Dev Corp Term Note		02/29/2020	Redemption 100.0000		(3,290)	(3,290)	(2,550)	(5,056)	0	6,607	4,840	1,767	0	(3,290)	0	0	0	40	07/15/2020
64952W-CX-9	NEW YORK LIFE GLOBAL FDG CORPORATE		06/25/2020	FTN FINANCIAL SECURITIES		5,529,550	5,000,000	4,919,750	4,933,534	0	3,618	0	3,618	0	4,937,152	0	592,398	592,398	145,417	01/10/2028
65442B-AA-5	9 CVS CTLs Funding Trust 2010A Pass-Thru		12/10/2020	Redemption 100.0000		419,505	419,505	419,505	419,505	0	0	0	0	0	419,505	0	0	0	15,682	10/10/2032
65474V-AN-1	NISSAN MASTER OWNER TRUST REC ABS FLOATE		04/15/2020	Paydown		7,850,000	7,850,000	7,871,465	7,853,414	0	(3,414)	0	(3,414)	0	7,850,000	0	0	0	49,526	04/18/2022
65474V-AP-6	NISSAN MASTER OWNER TRUST REC ABS FLOATE		10/15/2020	Paydown		11,600,000	11,600,000	11,600,000	11,600,000	0	0	0	0	0	11,600,000	0	0	0	104,099	10/17/2022
65479G-AD-1	NISSAN AUTO ASSET BACKED		12/15/2020	Paydown		5,408,992	5,408,992	5,408,817	5,408,790	0	202	0	202	0	5,408,992	0	0	0	128,415	03/15/2023
65537*-AB-1	Nonprofit Finance Fnd Term Note		03/27/2020	Call 100.0000		400,000	400,000	392,397	396,557	0	1,597	0	1,597	0	398,154	0	1,846	1,846	2,151	06/30/2020
65537*-AB-1	Nonprofit Finance Fnd Term Note		03/27/2020	Call 100.0000		400,000	400,000	396,079	398,280	0	778	0	778	0	399,058	0	942	942	3,006	06/30/2020
65537*-AB-1	Nonprofit Finance Fnd Term Note		03/27/2020	Call 100.0000		200,000	200,000	199,309	199,734	0	107	0	107	0	199,841	0	159	159	1,798	06/30/2020
65537*-AC-9	Nonprofit Finance Fnd Promissory Note		12/31/2020	Redemption 100.0000		209,453	209,453	192,417	194,326	0	15,127	0	15,127	0	209,453	0	0	0	5,745	06/06/2028
655664-AR-1	NORDSTROM INC CORPORATE		09/11/2020	Various		7,125,100	10,180,000	10,066,943	10,077,867	0	1,006	0	1,006	0	10,078,873	0	(2,953,773)	(2,953,773)	593,808	01/15/2044
655844-BZ-0	NORFOLK SOUTHERN CORP CORPORATE		06/29/2020	MILLENIUM ADVISORS, LLC		462,636	400,000	399,112	399,208	0	39	0	39	0	399,247	0	63,389	63,389	13,933	08/01/2028
655844-CA-4	NORFOLK SOUTHERN CORP CORPORATE		06/29/2020	Key Capital Markets		4,518,440	4,000,000	3,978,920	3,981,931	0	1,462	0	1,462	0	3,983,394	0	535,046	535,046	133,833	08/01/2025
655855-FA-7	NORFOLK SOUTHERN RAILWAY CORP		06/15/2020	Maturity		5,974,000	5,974,000	6,412,379	5,993,321	0	(19,321)	0	(19,321)	0	5,974,000	0	0	0	291,233	06/15/2020
65605*-AC-6	NorLease, Inc. Debt In A Leveraged Lease		12/31/2020	Various		1,997,436	1,997,436	1,997,436	1,997,436	0	0	0	0	0	1,997,436	0	0	0	90,034	12/31/2028
65675*-AC-1	North American Breweries Hold Senior Uns		12/24/2020	Various		1,882,143	1,882,143	1,882,143	1,882,143	0	0	0	0	0	1,882,143	0	0	0	76,909	06/24/2027
65675*-AE-7	North American Breweries Hold Senior Uns		12/24/2020	Redemption 100.0000		401,786	401,786	401,786	401,786	0	0	0	0	0	401,786	0	0	0	15,961	06/24/2027
65675*-AF-4	North American Breweries Hold Senior Uns		12/28/2020	Redemption 100.0000		1,666,667	1,666,667	1,666,667	1,666,667	0	0	0	0	0	1,666,667	0	0	0	58,069	09/27/2027
665789-AW-3	NORTHERN STATES PWR - WISC CORPORATE		02/03/2020	Market Axess		1,660,267	1,134,000	1,344,873	1,301,551	0	(465)	0	(465)	0	1,301,086	0	359,181	359,181	30,925	09/01/2038
665859-AL-8	NORTHERN TRUST CORP CORPORATE		11/04/2020	Various		4,700,000	4,700,000	4,935,846	4,742,306	0	(42,306)	0	(42,306)	0	4,700,000	0	0	0	162,150	11/04/2020
666807-BM-3	NORTHROP GRUMMAN SYSTEMS CORPORATE		06/29/2020	Market Axess		3,987,045	3,690,000	3,478,489	3,511,376	0	16,171	0	16,171	0	3,527,547	0	459,498	459,498	103,912	01/15/2025
66989H-AD-0	NOVARTIS CAPITAL CORP CORPORATE		04/24/2020	Various		2,900,000	2,900,000	2,877,873	2,898,826	0	1,174	0	1,174	0	2,900,000	0	0	0	63,800	04/24/2020
67021C-AM-9	NSTAR ELECTRIC COMPANY CORPORATE		06/25/2020	JP Morgan Securities, Inc		5,614,600	5,000,000	5,019,200	5,015,442	0	(989)	0	(989)	0	5,014,453	0	600,147	600,147	99,556	05/15/2027
670346-AH-8	NUCOR CORP CORPORATE 6.400% 12/01/37		06/29/2020	FTN FINANCIAL SECURITIES		2,085,795	1,500,000	1,975,347	1,943,986	0	(8,548)	0	(8,548)	0	1,935,438	0	150,357	150,357	56,000	12/01/2037
67095B-AA-1	OCI Alamo 1 LLC Debt in a Project		07/31/2020	Redemption 100.0000		912,171	912,171	912,171	912,171	0	0	0	0	0	912,171	0	0	0	30,207	06/30/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
670956-AB-9	OCI Alamo 1 LLC Debt in a Project		07/31/2020	Redemption 100.0000		210,644	210,644	210,644	210,644	0	0	0	0	0	210,644	0	0	0	9,499	12/31/2036
674599-BY-0	Occidental Pete Corp CORPORATE		07/13/2020	Tender (Corp Action)		5,025,000	5,000,000	4,895,150	4,986,234	0	6,676	0	6,676	0	4,992,910	0	(217,910)	(217,910)	444,750	02/01/2021
674599-CE-3	Occidental Pete Corp CORPORATE		05/15/2020	Seaport Group		17,288,060	21,083,000	20,902,678	20,949,040	0	15,598	0	15,598	0	20,964,638	0	(3,676,578)	(3,676,578)	433,256	02/15/2023
674599-CH-6	Occidental Pete Corp CORPORATE		07/28/2020	Credit Suisse First Boston Cor		447,500	500,000	507,615	505,476	0	(482)	0	(482)	0	504,994	0	(57,494)	(57,494)	13,458	04/15/2026
677730-A#-0	Ohio Valley Electric Corp Senior Note		10/15/2020	Redemption 100.0000		388,939	388,939	499,621	486,609	0	(97,669)	0	(97,669)	0	388,939	0	0	0	20,271	06/15/2040
677730-A@-2	Ohio Valley Electric Corp Senior Note		12/15/2020	Redemption 100.0000		201,876	201,876	201,876	201,876	0	0	0	0	0	201,876	0	0	0	9,894	06/15/2040
677730-B*-3	Ohio Valley Electric Corp Senior Note		10/15/2020	Redemption 100.0000		395,697	395,697	508,302	495,063	0	(99,366)	0	(99,366)	0	395,697	0	0	0	20,623	06/15/2040
677864-B@-8	Oil-Dri Corporation Of America Senior No		08/01/2020	Redemption 100.0000		941,667	941,667	941,667	941,667	0	0	0	0	0	941,667	0	0	0	37,290	08/01/2020
68233J-A#-1	Oncor Electric Delivery Co Senior Secure		06/30/2020	Various		1,720,339	1,720,339	1,720,339	1,720,339	0	0	0	0	0	1,720,339	0	0	0	41,852	09/30/2030
68233J-A#-1	Oncor Electric Delivery Co Senior Secure		09/22/2020	Various		76,423,318	50,784,000	50,784,000	50,784,000	0	0	0	0	0	50,784,000	0	25,639,318	25,639,318	2,400,405	09/30/2030
68233J-B*-4	Oncor Electric Delivery Co Senior Secure		06/30/2020	Various		315,758	315,758	315,758	315,758	0	0	0	0	0	315,758	0	0	0	8,610	12/30/2029
68233J-B*-4	Oncor Electric Delivery Co Senior Secure		09/22/2020	Various		13,182,661	8,760,000	8,760,000	8,760,000	0	0	0	0	0	8,760,000	0	4,422,661	4,422,661	463,976	12/30/2029
68233J-B@-2	Oncor Electric Delivery Co Senior Note		12/30/2020	Redemption 100.0000		4,125,000	4,125,000	4,125,000	4,125,000	0	0	0	0	0	4,125,000	0	0	0	405,078	12/30/2020
68249#-AB-0	111 Center Street LP Senior Note		08/14/2020	Call 100.0000		7,972,443	6,588,235	6,588,235	6,588,235	0	0	0	0	0	6,588,235	0	0	0	1,570,215	12/12/2033
68340*-AA-4	10 CVS CTLs Funding Trust Credit-Tenant		12/10/2020	Various		538,210	538,210	538,210	538,210	0	0	0	0	0	538,210	0	0	0	18,171	01/10/2033
68340*-AA-4	CVS Caremark Corporation Credit-Tenant L		12/10/2020	Various		111,466	111,466	111,466	111,466	0	0	0	0	0	111,466	0	0	0	3,902	01/10/2033
68389F-CT-9	OPTION ONE MORTGAGE LOAN TRUST CORPORATE		12/28/2020	Paydown		30,233	30,233	29,726	28,217	0	2,016	0	2,016	0	30,233	0	0	0	101	10/25/2032
68389X-BN-4	ORACLE CORP CORPORATE 3.250% 11/15/27		06/25/2020	Mizuho Securities USA, Inc.		5,590,150	5,000,000	5,025,750	5,021,068	0	(1,242)	0	(1,242)	0	5,019,826	0	570,324	570,324	101,111	11/15/2027
68402C-AD-6	OPTION ONE HOME EQUITY ABS FLOATER		12/28/2020	Paydown		287,305	287,305	139,774	134,642	0	152,663	0	152,663	0	287,305	0	0	0	2,740	07/25/2036
693304-AS-6	PECO ENERGYCO 1ST MTG CORPORATE		02/03/2020	Barclays Capital Inc		2,890,009	2,423,000	2,467,123	2,464,218	0	(78)	0	(78)	0	2,464,140	0	425,869	425,869	34,635	10/01/2044
693476-BJ-1	PNC FUNDING CORP CORPORATE		02/08/2020	Various		8,955,000	8,955,000	9,737,130	8,964,603	0	(9,603)	0	(9,603)	0	8,955,000	0	0	0	229,472	02/08/2020
693476-BL-6	PNC FUNDING CORP CORPORATE		08/11/2020	Maturity		9,750,000	9,750,000	10,573,388	9,853,602	0	(103,602)	0	(103,602)	0	9,750,000	0	0	0	426,563	08/11/2020
694188-AA-7	Ansell USA Inc Senior Note		06/09/2020	Maturity		5,258,000	5,258,000	5,258,000	5,258,000	0	0	0	0	0	5,258,000	0	0	0	100,231	06/09/2020
69888*-AA-0	Pappas Restaurants, Inc. Senior Note		03/31/2020	Redemption 100.0000		630,000	630,000	630,000	630,000	0	0	0	0	0	630,000	0	0	0	7,733	03/31/2021
70259#-AB-3	Pasha Hawaii Shipping Company Senior Not		12/01/2020	Various		1,308,000	1,308,000	1,308,000	1,308,000	0	0	0	0	0	1,308,000	0	0	0	51,366	12/30/2024
70556#-AA-5	PEF St. Petersburg Fl, LLC. Credit-Tenna		12/15/2020	Various		1,558,314	1,558,314	1,563,566	1,560,783	0	(2,469)	0	(2,469)	0	1,558,314	0	0	0	44,841	04/15/2027
713448-DY-1	PEPSICO INC CORPORATE 3.000% 10/15/27		06/25/2020	Citigroup Capital Markets Inc		5,585,400	5,000,000	4,936,500	4,947,731	0	2,946	0	2,946	0	4,950,677	0	634,723	634,723	105,833	10/15/2027
717081-DX-8	PFIZER INC CORPORATE 1.950% 06/03/21		11/30/2020	Call 100.9080		19,172,520	19,000,000	18,972,070	18,991,654	0	5,365	0	5,365	0	18,997,018	0	2,982	2,982	537,874	06/03/2021
73020*-AH-6	PNG Companies LLC Senior Note		12/20/2020	Redemption 100.0000		312,155	312,155	312,146	312,144	0	12	0	12	0	312,155	0	0	0	13,298	12/20/2031
73020@-AA-9	PNNL BSF/CSF Lease Finance Tr Certificat		12/15/2020	Various		386,000	386,000	407,188	404,781	0	(18,781)	0	(18,781)	0	386,000	0	0	0	13,725	11/15/2034
73316P-DB-3	POPULAR ABS MORTGAGE POPLR_05-A		12/28/2020	Paydown		46,042	46,042	40,992	42,859	0	3,183	0	3,183	0	46,042	0	0	0	743	06/25/2035
73965*-AA-8	Prairie Power Inc. Senior Secured Note		11/15/2020	Various		594,937	594,937	614,046	609,612	0	(14,675)	0	(14,675)	0	594,937	0	0	0	18,964	11/15/2032
739868-AA-1	Pratt Properties Inc. Senior Note		12/01/2020	Redemption 100.0000		306,909	306,909	306,909	306,909	0	0	0	0	0	306,909	0	0	0	9,812	11/13/2023
74005P-BP-8	PRAXAIR INC CORPORATE 2.250% 09/24/20		09/24/2020	Maturity		8,000,000	8,000,000	7,992,480	7,998,721	0	1,279	0	1,279	0	8,000,000	0	0	0	180,000	09/24/2020
74111#-AP-2	Pressure Vessel Service, Inc. Senior Uns		09/30/2020	Various		7,297,252	6,666,667	6,625,700	6,635,567	0	1,988	0	1,988	0	6,637,555	0	29,112	29,112	860,363	04/30/2026
74111#-AP-2	Pressure Vessel Service, Inc. Senior Uns		04/30/2020	Various		1,111,111	1,111,111	1,104,283	1,105,928	0	5,183	0	5,183	0	1,111,111	0	0	0	20,889	04/30/2026
74251V-AF-9	PRINCIPAL FINANCIAL GROUP INC CORPORATE		02/03/2020	Key Capital Markets		185,366	150,000	149,733	149,760	0	3	0	3	0	149,764	0	35,602	35,602	2,698	09/15/2042
74256L-AQ-2	PRINCIPAL LFE GLB FND II CORPORATE		04/08/2020	Various		16,855,000	16,855,000	16,845,662	16,853,945	0	1,055	0	1,055	0	16,855,000	0	0	0	185,405	04/08/2020
74256L-AS-8	PRINCIPAL LFE GLB FND II CORPORATE		11/19/2020	Maturity		14,000,000	14,000,000	13,983,060	13,996,627	0	3,373	0	3,373	0	14,000,000	0	0	0	367,500	11/19/2020
74256L-BC-2	PRINCIPAL LFE GLB FND II CORP FLOATER		06/26/2020	Maturity		75,000,000	75,000,000	75,000,000	75,000,000	0	0	0	0	0	75,000,000	0	0	0	714,949	06/26/2020
74256L-BJ-7	PRINCIPAL LFE GLB FND II CORPORATE		02/03/2020	Credit Suisse First Boston Cor		8,419,091	8,320,000	8,314,509	8,314,528	0	62	0	62	0	8,314,590	0	104,501	104,501	38,480	11/21/2024
742718-AV-1	PROCTER & GAMBLE CO DEBENTURES		02/03/2020	Southwest Securities Inc.		574,910	381,000	566,349	501,283	0	(948)	0	(948)	0	500,335	0	74,575	74,575	8,382	10/26/2029
74340*-AA-2	Prologis U.S. Logistics Fund Senior Note		07/15/2020	Call 101.2935		31,173,089	30,775,000	30,775,000	30,775,000	0	0	0	0	0	30,775,000	0	398,089	398,089	710,133	04/12/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
744560-AP-1	PUBLIC SVC ELEC & GAS CO CORPORATE		02/03/2020	Merrill Lynch,Pierce,Fenner &		2,482,559	1,903,000	2,222,533	2,147,539	0	(1,148)	0	(1,148)	0	2,146,391	0	336,168	336,168	59,389	07/01/2035
744560-AQ-9	PUBLIC SVC ELEC & GAS CO CORPORATE		02/03/2020	Market Axess		891,376	662,000	842,018	803,105	0	(573)	0	(573)	0	802,532	0	88,844	88,844	6,708	12/01/2036
744560-AU-0	PUBLIC SVC ELEC & GAS CO CORPORATE		02/03/2020	Morgan Stanley & Co, Inc		998,467	740,000	914,596	883,001	0	(457)	0	(457)	0	882,544	0	115,923	115,923	10,386	11/01/2039
744560-AV-8	PUBLIC SVC ELEC & GAS CO CORPORATE		02/03/2020	BPN Paribas Securities		3,953,681	2,851,000	3,550,493	3,426,982	0	(1,684)	0	(1,684)	0	3,425,299	0	528,382	528,382	67,078	03/01/2040
744560-AZ-9	PUBLIC SVC ELEC & GAS CO CORPORATE		02/03/2020	PGIM, Inc.		1,378,215	1,181,000	1,222,736	1,215,893	0	(104)	0	(104)	0	1,215,789	0	162,426	162,426	12,181	05/01/2042
744560-BQ-8	PUBLIC SVC ELEC & GAS CO CORPORATE		02/11/2020	JP Morgan Securities, Inc		10,180,544	8,800,000	8,760,928	8,763,442	0	304	0	304	0	8,763,746	0	1,416,798	1,416,798	150,480	03/01/2046
745332-CB-0	PUGET SOUND ENERGY CORPORATE		02/03/2020	Market Axess		1,821,912	1,298,000	1,648,901	1,588,258	0	(846)	0	(846)	0	1,587,412	0	234,500	234,500	29,252	03/15/2040
745332-CC-8	PUGET SOUND ENERGY CORPORATE		02/03/2020	Jefferies & Co, Inc		4,958,203	3,631,000	4,524,050	4,374,322	0	(2,184)	0	(2,184)	0	4,372,138	0	586,065	586,065	116,273	07/15/2040
745332-CD-6	PUGET SOUND ENERGY CORPORATE		02/03/2020	PGIM, Inc.		1,045,256	761,000	978,441	941,693	0	(532)	0	(532)	0	941,161	0	104,095	104,095	13,110	04/15/2041
745332-CE-4	PUGET SOUND ENERGY CORPORATE		02/03/2020	Market Axess		3,639,354	3,045,000	3,194,936	3,170,603	0	(387)	0	(387)	0	3,170,216	0	469,138	469,138	30,003	11/15/2041
748758-AE-5	Quinn Group, Inc. Senior Note		09/17/2020	Various		908,095	908,095	967,354	959,902	0	(51,807)	0	(51,807)	0	908,095	0	0	0	44,270	09/17/2032
74875@-AG-0	Quinn Group, Inc. Senior Unsecured		10/30/2020	Redemption 100.0000		428,571	428,571	428,571	428,571	0	0	0	0	0	428,571	0	0	0	15,943	10/30/2025
74924W-AC-1	RESIDENTIAL ASSET SEC CORP ABS FLOATER		12/28/2020	Paydown		1,447,280	1,447,280	1,300,562	1,362,838	0	84,442	0	84,442	0	1,447,280	0	0	0	8,507	02/25/2037
749306-AA-6	RBH Investor III, LLC Leveraged Loan		12/31/2020	Redemption 100.0000		106,631	106,631	106,348	106,464	0	167	0	167	0	106,631	0	0	0	3,885	01/31/2022
749418-AA-3	RDO Equipment Co Senior Secured Note		09/18/2020	Various		3,525,000	3,525,000	3,581,932	3,573,338	0	(48,338)	0	(48,338)	0	3,525,000	0	0	0	100,727	09/18/2025
74955D-AA-9	R G S AEGCO FUNDING CORP DEBENTURES		12/07/2020	Various		1,231,602	1,231,602	1,293,831	1,237,679	0	(6,076)	0	(6,076)	0	1,231,602	0	0	0	43,317	12/07/2021
74955D-AB-7	R G S AEGCO FUNDING CORP DEBENTURES		12/07/2020	Various		7,782,388	7,782,388	8,829,414	7,893,182	0	(110,794)	0	(110,794)	0	7,782,388	0	0	0	598,879	12/07/2022
74955E-AA-7	R G S I & M FUNDING CORP DEBENTURES		12/07/2020	Various		456,002	456,003	477,913	458,286	0	(2,285)	0	(2,285)	0	456,002	0	0	0	23,027	12/07/2021
751212-AB-7	Ralph Lauren Corp CORPORATE		08/18/2020	Maturity		9,050,000	9,050,000	9,031,448	9,047,371	0	2,629	0	2,629	0	9,050,000	0	0	0	237,563	08/18/2020
75156X-AC-5	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT		12/28/2020	Paydown		1,127,187	1,127,187	907,294	1,051,048	0	76,139	0	76,139	0	1,127,187	0	0	0	7,508	10/25/2036
75157D-AB-0	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT		12/25/2020	Low Book Value		348,991	339,210	30,090	33,419	0	908	0	908	0	34,327	0	314,664	314,664	0	05/25/2037
75281A-BA-6	Range Resources Corporation CORPORATE		09/02/2020	Tender (Corp Action)		634,155	631,000	604,183	607,950	0	4,475	0	4,475	0	612,426	0	(9,821)	(9,821)	38,374	03/15/2023
755111-AF-8	RAYTHEON CO CORPORATE 7.200% 08/15/27		06/10/2020	Various		10,197,714	9,590,000	10,846,284	10,227,538	0	(29,825)	0	(29,825)	0	10,197,714	0	0	0	565,810	08/15/2027
755111-AP-6	RAYTHEON CO DEBENTURES		02/03/2020	Mesirow Financial Inc		1,034,298	761,000	822,390	793,856	0	(276)	0	(276)	0	793,580	0	240,718	240,718	13,909	11/01/2028
755111-AP-6	RAYTHEON CO DEBENTURES		06/10/2020	Various		2,364,035	2,239,000	2,479,670	2,368,981	0	(4,946)	0	(4,946)	0	2,364,035	0	0	0	95,344	11/01/2028
755111-BR-1	RAYTHEON CO CORPORATE 4.400% 02/15/20		02/15/2020	Various		8,912,000	8,912,000	8,989,454	8,914,153	0	(2,153)	0	(2,153)	0	8,912,000	0	0	0	196,064	02/15/2020
755111-BU-4	RAYTHEON CO CORPORATE 4.875% 10/15/40		06/10/2020	Various		26,467,464	26,600,000	26,440,326	26,465,566	0	1,898	0	1,898	0	26,467,464	0	0	0	846,490	10/15/2040
755111-BW-0	RAYTHEON CO CORPORATE 4.700% 12/15/41		06/10/2020	Taxable Exchange		549,775	552,000	549,775	625,524	0	(75,749)	0	(75,749)	0	549,775	0	0	0	12,612	12/15/2041
755111-BZ-3	RAYTHEON CO CORPORATE 4.200% 12/15/44		06/10/2020	Taxable Exchange		636,127	595,000	641,041	636,585	0	(458)	0	(458)	0	636,127	0	0	0	12,148	12/15/2044
755258-AB-2	RE AZ Holdings, LLC Series B Senior Secu		09/30/2020	Various		234,525	234,525	236,681	236,339	0	(1,814)	0	(1,814)	0	234,525	0	0	0	6,882	09/30/2035
75526#-AD-5	RE Gillespie 1, LLC Senior Note		12/31/2020	Redemption 100.0000		363,825	363,825	363,825	363,825	0	0	0	0	0	363,825	0	0	0	15,853	12/31/2038
75527#-AC-6	RE Rosamond Two, LLC Senior Note in a Pr		12/31/2020	Redemption 100.0000		758,368	758,368	758,368	758,368	0	0	0	0	0	758,368	0	0	0	31,053	12/31/2024
75527@-AE-4	RE Rosamond One, LLC Senior Note in a Pr		12/31/2020	Redemption 100.0000		912,801	912,801	912,801	912,801	0	0	0	0	0	912,801	0	0	0	34,321	12/31/2024
75529@-AE-2	RE Rio Grande LLC Sr. Note in a Project		12/31/2020	Redemption 100.0000		527,338	527,338	527,338	527,338	0	0	0	0	0	527,338	0	0	0	21,308	07/01/2024
75886A-AK-4	REGENCY ENERGY CORPORATE		02/14/2020	Various		3,032,399	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	110,503	09/01/2020
759468-AA-9	RELIANCE HOLDINGS USA INC CORPORATE		08/21/2020	Tax Free Exchange		2,270,305	2,250,000	2,270,305	2,257,986	0	(6,544)	0	(6,544)	0	2,251,442	0	18,863	18,863	84,938	10/19/2020
75950-AQ-1	RENAISSANCE HOME EQUITY LOAN T ABS FLOAT		10/26/2020	Paydown		17,396	17,396	17,448	17,436	0	(40)	0	(40)	0	17,396	0	0	0	160	06/25/2033
75950-CV-8	RENAISSANCE HOME EQUITY LOAN T SERIES 2		12/01/2020	Paydown		28,977	28,977	28,977	28,977	0	0	0	0	0	28,977	0	0	0	640	07/25/2034
760759-AH-3	REPUBLIC SERV INC NT CORPORATE		03/01/2020	Maturity		7,000,000	7,000,000	7,216,067	7,004,110	0	(4,110)	0	(4,110)	0	7,000,000	0	0	0	175,000	03/01/2020
760761-AD-8	Republic Svcs CORPORATE		09/10/2020	Call 105.6700		9,420,481	8,915,000	10,020,103	9,149,979	0	(85,139)	0	(85,139)	0	9,064,840	0	(149,840)	(149,840)	889,011	11/15/2021
760985-PC-9	RESIDENTIAL ASSET MORTGAGE PRO ABS IRR C		09/25/2020	Paydown		7,199	7,199	6,244	5,383	0	1,815	0	1,815	0	7,199	0	0	0	75	10/25/2032
76110*-AA-5	Resident Ownership Capital LLC Secured N		12/31/2020	Redemption 100.0000		54,000	54,000	50,301	50,854	0	3,146	0	3,146	0	54,000	0	0	0	1,682	07/31/2027
76110W-3T-1	RESIDENTIAL ASSET SECURITIES C ABS FLOAT		12/28/2020	Paydown		1,664,574	1,664,574	1,400,396	1,628,896	0	35,678	0	35,678	0	1,664,574	0	0	0	15,884	08/25/2035
76112B-ED-8	RESIDENTIAL ASSET MTGE PRODS RAMP_04-RS1		12/28/2020	Paydown		1,107,149	1,107,149	808,866	815,907	0	291,242	0	291,242	0	1,107,149	0	0	0	17,030	10/25/2034
761735-AP-4	REYNOLDS GROUP ISSUER INC/REYN CORPORATE		02/04/2020	Call 100.0000		26,158,155	26,158,155	26,155,600	26,155,557	0	50	0	50	0	26,155,607	0	2,548	2,548	455,406	10/15/2020
76289#-AA-6	Rich Holdings Inc. Senior Note		02/27/2020	Redemption 100.0000		315,800	315,800	315,800	315,800	0	0	0	0	0	315,800	0	0	0	5,724	02/27/2020
76289#-AB-4	Rich Holdings Inc. Senior Note		04/07/2020	Various		714,286	714,286	714,286	714,286	0	0	0	0	0	714,286	0	0	0	18,500	04/07/2020

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
76289#-AD-0	Rich Holdings Inc. Senior Note		03/31/2020	Various		3,091,567	3,091,567	3,164,627	3,133,000	0	(41,434)	0	(41,434)	0	3,091,567	0	0	0	34,394	03/31/2023
773903-AF-6	ROCKWELL AUTOMATION INC CORPORATE		03/01/2020	Maturity		6,500,000	6,500,000	6,534,775	6,499,999	0	1	0	1	0	6,500,000	0	0	0	66,625	03/01/2020
774341-AE-1	ROCKWELL COLLINS CORPORATE		06/10/2020	Taxable Exchange		7,819,965	7,830,000	7,804,653	7,818,726	0	1,239	0	1,239	0	7,819,965	0	0	0	140,831	12/15/2023
774341-AF-8	ROCKWELL COLLINS CORPORATE		06/10/2020	Taxable Exchange		16,901,849	16,930,000	16,898,387	16,901,307	0	541	0	541	0	16,901,849	0	0	0	395,033	12/15/2043
78349A-AB-9	RWJ BARNABAS HEALTH INC CORPORATE		02/04/2020	SUMRIDGE PARTNERS LLC		642,621	571,000	579,194	578,643	0	(34)	0	(34)	0	578,609	0	64,011	64,011	13,467	07/01/2046
78377H-A#-0	S&C Electric Company Senior Note		07/31/2020	Various		550,361	550,361	551,885	551,112	0	(751)	0	(751)	0	550,361	0	0	0	33,902	07/31/2022
78377H-A*-4	S&C Electric Company Senior Note		07/31/2020	Redemption 100.0000		500,000	500,000	536,596	521,545	0	(21,545)	0	(21,545)	0	500,000	0	0	0	31,350	07/31/2022
78377H-B*-3	S&C Electric Company Senior Note		07/31/2020	Redemption 100.0000		666,667	666,667	666,667	666,667	0	0	0	0	0	666,667	0	0	0	40,867	07/31/2022
78471H-AA-6	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		12/15/2020	Paydown		7,563,053	7,563,053	7,562,941	7,562,895	0	158	0	158	0	7,563,053	0	0	0	123,231	06/15/2048
78490D-AA-2	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		12/25/2020	Paydown		9,110,963	9,110,963	9,110,659	9,110,553	0	410	0	410	0	9,110,963	0	0	0	151,346	01/25/2048
795750-AJ-6	Saltchuk Resources Inc Senior Secured No		06/09/2020	Redemption 100.0000		576,923	576,923	576,923	576,923	0	0	0	0	0	576,923	0	0	0	14,740	06/09/2026
795750-AL-1	Saltchuk Resources Inc Senior Note		09/02/2020	Redemption 100.0000		1,908,333	1,908,333	1,908,333	1,908,333	0	0	0	0	0	1,908,333	0	0	0	64,406	09/04/2029
79781*-AL-3	San Gabriel Valley Water Co. Senior Secu		04/01/2020	PGIM, Inc.		15,356,712	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	356,712	356,712	234,375	11/01/2021
80284N-AB-4	SANTANDER AUTO ASSET BACKED		12/20/2020	Paydown		19,387,128	19,387,128	19,384,784	19,385,081	0	2,047	0	2,047	0	19,387,128	0	0	0	266,139	09/20/2022
80285J-AC-0	SANTANDER RETAIL AUTO LEASE TR ASSET BAC		12/20/2020	Paydown		20,433,177	20,433,177	20,443,213	20,442,235	0	(9,059)	0	(9,059)	0	20,433,177	0	0	0	353,695	01/20/2022
805564-PF-2	SAXON ASSET SECURITIES TRUST ABS FLOATER		12/28/2020	Paydown		26,988	26,988	23,195	15,494	0	11,493	0	11,493	0	26,988	0	0	0	431	12/25/2033
805564-PN-5	SAXON ASSET SECURITIES TRUST ABS FLOATER		12/28/2020	Paydown		84,235	84,235	72,584	67,209	0	17,026	0	17,026	0	84,235	0	0	0	715	03/25/2035
806407-A#-9	Henry Schein, Inc Series 2010-A Senior N		09/02/2020	Various		15,000,000	15,000,000	15,459,396	15,054,749	0	(54,749)	0	(54,749)	0	15,000,000	0	0	0	568,500	09/02/2020
80689*-AM-2	Schnucks Markets Inc. Senior Note		06/25/2020	Redemption 100.0000		1,118,571	1,118,571	1,118,571	1,118,571	0	0	0	0	0	1,118,571	0	0	0	36,354	06/27/2022
808513-AD-7	CHARLES SCHWAB CORP CORPORATE		07/22/2020	Various		3,400,000	3,400,000	3,722,830	3,441,135	0	(41,135)	0	(41,135)	0	3,400,000	0	0	0	151,300	07/22/2020
81375W-CJ-3	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/28/2020	Paydown		44,825	44,825	36,897	37,868	0	6,957	0	6,957	0	44,825	0	0	0	488	09/25/2034
81375W-KD-7	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/28/2020	Paydown		1,413,941	1,413,941	1,079,132	1,167,612	0	246,329	0	246,329	0	1,413,941	0	0	0	13,684	12/25/2035
81378E-AB-9	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/28/2020	Paydown		347,241	347,241	157,834	158,807	0	188,434	0	188,434	0	347,241	0	0	0	2,231	05/25/2037
817565-CB-8	SERVICE CORP INTL CORPORATE		08/10/2020	Tender (Corp Action)		3,320,447	3,254,000	3,367,890	3,303,290	0	(12,235)	0	(12,235)	0	3,291,054	0	29,392	29,392	128,748	05/15/2024
82101#-AA-0	Sheboygan Power LLC Debt in a Leveraged		12/15/2020	Various		1,755,700	1,755,700	1,762,439	1,757,957	0	(2,257)	0	(2,257)	0	1,755,700	0	0	0	66,629	12/15/2024
82642P-A#-3	Sierra Pacific Industries Senior Note		03/30/2020	Various		5,500,000	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	0	0	167,200	03/30/2020
83149V-AB-5	SALLIE MAE FFLP ABS FLOATER		12/28/2020	Paydown		6,507,658	6,507,658	6,507,658	6,507,658	0	0	0	0	0	6,507,658	0	0	0	100,878	10/25/2034
832696-AM-0	Smucker Company J M CORPORATE		06/29/2020	RBC Capital Markets		2,251,518	1,904,000	1,983,492	1,976,910	0	(1,780)	0	(1,780)	0	1,975,131	0	276,387	276,387	64,286	03/15/2035
83401A-AA-6	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		12/25/2020	Paydown		8,921,023	8,921,023	8,920,487	8,920,502	0	521	0	521	0	8,921,023	0	0	0	140,785	02/25/2048
83401B-AA-4	SOFI PROFESSIONAL LOAN PROGRAM ASSET BAC		05/25/2020	Paydown		3,423,412	3,423,412	3,417,188	3,420,398	0	3,014	0	3,014	0	3,423,412	0	0	0	16,809	01/25/2041
83401C-AA-2	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		12/15/2020	Paydown		31,829,918	31,829,918	31,828,756	31,828,731	0	1,187	0	1,187	0	31,829,918	0	0	0	355,902	11/16/2048
83401C-AB-0	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		10/15/2020	Paydown		1,443,580	1,443,580	1,443,183	1,443,201	0	378	0	378	0	1,443,580	0	0	0	28,511	11/16/2048
83404R-AA-6	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		09/25/2020	Paydown		8,017,401	8,017,401	8,000,577	8,006,320	0	11,081	0	11,081	0	8,017,401	0	0	0	85,991	08/25/2047
83406E-AB-1	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		11/25/2020	Paydown		6,155,509	6,155,509	6,136,339	6,138,766	0	16,742	0	16,742	0	6,155,509	0	0	0	61,849	02/25/2042
83715A-AJ-8	SOUTH CAROLINA STUDENT LOAN SC ABS FLOAT		10/26/2020	Paydown		532,590	532,590	516,696	526,324	0	6,267	0	6,267	0	532,590	0	0	0	12,468	10/27/2036
84055*-AB-4	South Texas Electric Coop First Mortgage		01/01/2020	Redemption 100.0000		418,333	418,333	418,333	418,333	0	0	0	0	0	418,333	0	0	0	12,508	01/01/2040
84055*-AE-8	South Texas Electric Coop Senior Secured		08/15/2020	Redemption 100.0000		234,000	234,000	234,000	234,000	0	0	0	0	0	234,000	0	0	0	7,301	08/17/2048
842434-CK-6	SOUTHERN CALIF GAS CO CORPORATE		02/03/2020	Susquehanna Intl Group		139,806	126,000	118,024	118,735	0	20	0	20	0	118,755	0	21,051	21,051	1,838	09/15/2042
84314#-AB-7	Southern Illinois Power Cooper Series A		12/15/2020	Various		1,335,714	1,335,714	1,335,714	1,335,714	0	0	0	0	0	1,335,714	0	0	0	57,603	06/15/2040
84314#-AD-3	Southern Illinois Power Cooper Senior Se		09/15/2020	Redemption 100.0000		614,035	614,035	614,035	614,035	0	0	0	0	0	614,035	0	0	0	25,329	03/15/2041
845743-BN-2	SOUTHWESTERN PUB SVC NT CORPORATE		02/03/2020	PGIM, Inc.		370,239	304,000	334,576	329,475	0	(65)	0	(65)	0	329,410	0	40,828	40,828	6,460	08/15/2041
84751P-BL-2	SPECIALTY UNDERWRITING & RESID MLMI_03-B		12/28/2020	Paydown		16,056	16,056	16,085	16,093	0	(37)	0	(37)	0	16,056	0	0	0	278	11/25/2034
84751P-LM-9	SPECIALTY UNDERWRITING & RESID ASSET BAC		12/01/2020	Paydown		102,400	102,400	43,729	35,359	0	67,041	0	67,041	0	102,400	0	0	0	1,138	02/25/2037
84751P-LP-2	SPECIALTY UNDERWRITING & RESID ASSET BAC		12/25/2020	Low Book Value		105,975	77,813	37,542	41,946	0	1,162	5,566	(4,404)	0	37,542	0	68,433	68,433	0	02/25/2037
84752B-AC-3	SPECIALTY UNDERWRITING & RESID ABS FLOAT		12/28/2020	Paydown		190,985	190,985	93,260	87,504	0	103,481	0	103,481	0	190,985	0	0	0	1,815	01/25/2038
84752B-AD-1	SPECIALTY UNDERWRITING & RESID ABS FLOAT		12/28/2020	Paydown		2,768,134	2,768,134	1,001,685	1,011,906	0	1,756,228	0	1,756,228	0	2,768,134	0	0	0	27,126	01/25/2038
84859*-AA-4	Spire STL Pipeline LLC Sr. Unsecured		12/15/2020	Redemption 100.0000		318,400	318,400	318,400	318,400	0	0	0	0	0	318,400	0	0	0	9,184	12/31/2034
852212-AD-1	Square Butte Electric SRNT		01/01/2020	Various		2,136,167	2,136,167	2,230,075	2,212,927	0	(76,760)	0	(76,760)	0	2,136,167	0	0	0	72,523	01/01/2024
857477-AR-4	STATE STREET CORP CORP FLOATER		08/18/2020	Maturity		18,000,000	18,000,000	18,143,280	18,054,213	0	(54,213)	0	(54,213)	0	18,000,000	0	0	0	304,758	08/18/2020

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
857477-AS-2	STATE STREET CORP CORPORATE		08/18/2020	Maturity		25,540,000	25,540,000	25,487,735	25,532,626	0	7,374	0	7,374	0	25,540,000	0	0	0	651,270	08/18/2020
857477-AW-3	STATE STREET CORP CORPORATE		06/25/2020	JANE STREET EXECUTION SERVICES		5,475,750	5,000,000	4,826,000	4,862,857	0	9,676	0	9,676	0	4,872,533	0	603,217	603,217	80,972	05/19/2026
858586-H@-2	Stepan Co Senior Note 4.860% 11/01/23		11/01/2020	Redemption 100.0000		3,214,286	3,214,286	3,214,286	3,214,286	0	0	0	0	0	3,214,286	0	0	0	156,214	11/01/2023
86358E-EA-0	STRUCTURED ASSET INVESTMENT ABS FLOATER		04/27/2020	Paydown		2,035	2,035	2,050	2,048	0	(13)	0	(13)	0	2,035	0	0	0	14	08/25/2033
86358R-Z7-5	AMORTIZING RESIDENTIAL COLLATE ABS FLOAT		12/28/2020	Paydown		8,977	8,977	3,659	3,661	0	5,317	0	5,317	0	8,977	0	0	0	164	07/25/2032
863667-AB-7	STRYKER CORP CORPORATE		01/15/2020	Maturity		3,000,000	3,000,000	3,004,770	2,999,921	0	79	0	79	0	3,000,000	0	0	0	65,625	01/15/2020
87053*-AA-1	Sweetwater Investors II, LLC Senior Secu		10/19/2020	Various		36,878,535	32,845,142	32,845,142	32,845,142	0	0	0	0	0	32,845,142	0	0	0	5,797,834	03/02/2026
87053*-AA-1	Sweetwater Investors II, LLC Senior Secu		09/01/2020	Various		4,666,825	4,666,825	4,666,825	4,666,825	0	0	0	0	0	4,666,825	0	0	0	167,575	03/02/2026
87218@-AD-5	TA-High Desert, LLC Senior Note in a Pro		12/31/2020	Various		720,698	720,698	720,698	720,698	0	0	0	0	0	720,698	0	0	0	29,989	03/31/2033
87218@-AE-3	TA-High Desert, LLC Senior Secured Term		12/31/2020	Redemption 100.0000		666,836	666,836	666,836	666,836	0	0	0	0	0	666,836	0	0	0	19,583	03/31/2023
87294*-AA-0	TPI Solar Services, LLC Debt in a Projec		12/31/2020	Redemption 100.0000		641,856	641,856	641,856	641,856	0	0	0	0	0	641,856	0	0	0	12,793	09/30/2027
87315#-AA-1	TX Solar I LLC Senior Note		12/31/2020	Redemption 100.0000		306,998	306,998	306,998	306,998	0	0	0	0	0	306,998	0	0	0	14,717	06/30/2035
87408#-AB-7	TAL Intl Container Corp Senior Note		04/30/2020	Various		5,415,000	5,415,000	5,415,000	5,415,000	0	0	0	0	0	5,415,000	0	0	0	146,476	04/30/2024
875127-BA-9	Tampa Electric CORPORATE		02/03/2020	Market Axess		1,437,438	1,250,000	1,246,550	1,247,061	0	(24)	0	(24)	0	1,247,038	0	190,400	190,400	7,118	06/15/2042
87612E-BF-2	TARGET CORP CORPORATE 3.625% 04/15/46		02/03/2020	Market Axess		2,152,274	1,903,000	1,749,181	1,758,019	0	294	0	294	0	1,758,313	0	393,961	393,961	21,078	04/15/2046
879360-A#-2	Teledyne Technologies Inc Series C Senio		09/15/2020	Maturity		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	185,500	09/15/2020
88031Q-AA-8	TENASKA VIRGINIA CORP SINKING FUND		12/30/2020	Various		1,157,535	1,157,535	1,157,535	1,157,535	0	0	0	0	0	1,157,535	0	0	0	44,268	03/30/2024
88031R-AA-6	TENASKA ALABAMA II PART SECURED 144A		10/01/2020	Call 107.4057		1,923,180	1,790,576	1,790,576	1,790,576	0	0	0	0	0	1,790,576	0	0	0	215,164	03/30/2023
88031R-AA-6	TENASKA ALABAMA II PART SECURED 144A		06/30/2020	Redemption 100.0000		280,018	280,018	280,018	280,018	0	0	0	0	0	280,018	0	0	0	6,432	03/30/2023
881685-AN-1	CHEVRONTEXACO CORP DEBENTURES		03/15/2020	Maturity		2,000,000	2,000,000	2,227,880	2,003,502	0	(3,502)	0	(3,502)	0	2,000,000	0	0	0	97,500	03/15/2020
88307*-AA-3	Texoma Wind LLC Senior Secured Note		12/31/2020	Redemption 100.0000		92,164	92,164	92,164	92,164	0	0	0	0	0	92,164	0	0	0	2,775	06/30/2034
88430#-AA-9	36-54 Rector Urban Renewal LLC Redevelop		11/01/2020	Redemption 100.0000		75,434	75,434	75,434	75,434	0	0	0	0	0	75,434	0	0	0	2,372	05/01/2049
88642R-AA-7	Tidewater, Inc. New Senior Secured Note		11/19/2020	Various		1,875,881	1,941,396	1,960,810	1,952,267	0	(3,480)	0	(3,480)	0	1,948,787	0	(94,754)	(94,754)	259,911	08/01/2022
89147L-N@-5	Tortoise Energy Infra Corp. Senior Unsec		04/13/2020	Call 100.0000		10,603,654	10,498,667	10,498,667	10,498,667	0	0	0	0	0	10,498,667	0	0	0	180,297	06/16/2025
89148B-E@-6	Tortoise MLP Fund, Inc. Senior Unsecured		03/31/2020	Call 100.0000		3,060,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	91,800	12/13/2024
89148B-F*-7	Tortoise MLP Fund, Inc. Senior Unsecured		04/14/2020	Call 100.0000		9,053,794	8,935,996	8,935,996	8,935,996	0	0	0	0	0	8,935,996	0	0	0	264,037	10/16/2023
89148B-F@-5	Tortoise MLP Fund, Inc. Senior Unsecured		04/14/2020	Call 100.0000		6,466,996	6,382,854	6,382,854	6,382,854	0	0	0	0	0	6,382,854	0	0	0	194,268	10/16/2025
89156H-AA-5	TOTE SHIPHOLDINGS INC CORPORATE PUBLICS		10/16/2020	Redemption 100.0000		1,040,000	1,040,000	1,040,000	1,040,000	0	0	0	0	0	1,040,000	0	0	0	26,503	10/16/2040
89156H-AB-3	TOTE SHIPHOLDINGS INC Corporate		07/21/2020	Various		768,000	768,000	768,528	768,456	0	(6)	0	(6)	0	768,450	0	(450)	(450)	13,248	01/22/2041
89177B-AA-3	TOWD POINT MASTER TRUST RMBS		12/01/2020	Paydown		2,959,564	2,959,564	2,941,539	2,942,674	0	16,890	0	16,890	0	2,959,564	0	0	0	61,826	03/25/2058
89178B-AA-2	TOWD POINT MORTGAGE TRUST TPMT RMBS		12/01/2020	Paydown		11,737,191	11,737,191	11,850,982	11,837,424	0	(100,232)	0	(100,232)	0	11,737,191	0	0	0	195,693	10/25/2059
89231A-AD-3	TOYOTA AUTO ASSET BACKED		12/15/2020	Paydown		2,372,812	2,372,812	2,372,390	2,372,555	0	257	0	257	0	2,372,812	0	0	0	63,224	12/15/2022
89236T-FG-5	TOYOTA MOTOR CREDIT CORP CORP FLOATER		07/15/2020	Maturity		25,000,000	25,000,000	25,037,500	25,019,256	0	(19,256)	0	(19,256)	0	25,000,000	0	0	0	366,252	07/15/2020
89236T-FR-1	TOYOTA MOTOR CREDIT CORP CORP FLOATER		12/16/2020	WELLS FARGO SEC LLC		12,504,125	12,500,000	12,500,000	12,500,000	0	0	0	0	0	12,500,000	0	4,125	4,125	263,075	01/08/2021
89238U-AB-6	TOYOTA AUTO ASSET BACKED		12/15/2020	Paydown		20,528,261	20,528,261	20,527,307	20,527,475	0	787	0	787	0	20,528,261	0	0	0	273,615	04/15/2022
89388J-AB-8	TRANSPORTATION EQUIPMENT FINAN ASSET BAC		12/23/2020	Paydown		13,072,917	13,072,917	13,072,249	13,072,329	0	588	0	588	0	13,072,917	0	0	0	203,760	01/24/2022
89420G-AE-9	TRAVELERS PROP CASUALTY CORP SENIOR NOTE		02/03/2020	ROBERT BAIRD		5,493,162	3,806,000	4,777,443	4,518,357	0	(3,665)	0	(3,665)	0	4,514,691	0	978,471	978,471	94,357	03/15/2033
89472#-AF-5	Trek Bicycle Corporation Series D Senior		09/30/2020	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	26,200	09/30/2021
89472#-AJ-7	Trek Bicycle Corporation Senior Secured		11/01/2020	Various		198,333	198,333	198,333	198,333	0	0	0	0	0	198,333	0	0	0	8,642	11/01/2028
89655X-AA-6	TRINITY RAIL LEASING L.P. ASSET BACKED		03/14/2020	Paydown		6,487,664	6,220,919	6,220,919	6,220,919	0	0	0	0	0	6,220,919	0	0	0	356,498	05/14/2036
89837#-AB-4	Estate Bernice P Bishop Senior Note		03/01/2020	Various		523,810	523,810	535,925	533,184	0	(9,374)	0	(9,374)	0	523,810	0	0	0	17,810	03/01/2027
89837#-AC-2	Estate Bernice P Bishop Senior Note		06/10/2020	Various		1,666,667	1,666,667	1,666,667	1,666,667	0	0	0	0	0	1,666,667	0	0	0	40,667	06/10/2028
89837#-AD-0	Estate Bernice P Bishop Senior Note		04/14/2020	Various		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	36,975	04/14/2029
90270Y-BE-8	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		12/01/2020	Paydown		10,989,776	10,768,361	10,857,677	10,794,463	0	(26,101)	0	(26,101)	0	10,768,361	0	0	0	292,519	03/10/2046
90270Y-BG-3	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		12/01/2020	Paydown		1,041,171	1,038,870	1,025,397	1,028,760	0	10,110	0	10,110	0	1,038,870	0	0	0	16,883	03/10/2046
90272*-AA-0	Mesirow Realty Sale-Leaseback Credit-Ten		12/15/2020	Various		664,246	664,246	662,045	662,485	0	1,761	0	1,761	0	664,246	0	0	0	12,757	05/15/2033
90331H-NW-9	US BANK NA CORP FLOATER		06/23/2020	Call 100.0000		88,000,000	88,000,000	88,000,000	88,000,000	0	0	0	0	0	88,000,000	0	0	0	1,137,222	07/24/2020
90349D-AC-6	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		02/01/2020	Paydown		186,438	186,438	188,638	186,354	0	85	0	85	0	186,438	0	0	0	544	08/10/2049

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
90349G-BE-4	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		10/01/2020	Paydown		208,206	201,252	203,263	201,841	0	(589)	0	(589)	0	201,252	0	0	0	5,250	04/10/2046
90363*-AA-0	USG Nevada LLC Senior Note in a Project		12/31/2020	Redemption 100.0000		171,779	171,779	171,779	171,779	0	0	0	0	0	171,779	0	0	0	8,913	12/31/2037
90363@-AB-6	USTA National Tennis Ctr Inc. Senior Not		07/08/2020	Redemption 100.0000		566,588	566,588	566,588	566,588	0	0	0	0	0	566,588	0	0	0	17,396	09/08/2039
904308-AA-7	Uncommon NSA Lender II, LLC Subordinated		12/30/2020	Call 100.0000		8,130,662	8,130,662	8,061,464	8,067,147	0	3,485	0	3,485	0	8,070,632	0	60,030	60,030	787,771	12/23/2033
90430@-AA-7	Uncommon NSA Lender II, LLC Subordinated		10/20/2020	Redemption 100.0000		327,335	327,335	324,549	324,778	0	2,557	0	2,557	0	327,335	0	0	0	16,734	12/23/2033
90432*-AA-7	Uncommon NSA Lender, LLC Senior Secured		10/17/2020	Redemption 100.0000		94,917	94,917	95,252	95,222	0	(305)	0	(305)	0	94,917	0	0	0	4,075	12/28/2035
90432*-AB-5	Uncommon NSA Lender, LLC Senior Secured		10/17/2020	Redemption 100.0000		74,301	74,301	74,548	74,527	0	(226)	0	(226)	0	74,301	0	0	0	3,695	12/28/2035
90432@-AA-5	Uncommon NSA Lender VI, LLC Senior Note		10/29/2020	Call 101.0360		8,019,962	7,937,727	7,933,845	7,934,181	0	166	0	166	0	7,934,347	0	85,615	85,615	558,419	04/20/2041
90432@-AA-5	Uncommon NSA Lender VI, LLC Senior Note		10/19/2020	Redemption 100.0000		170,400	170,400	170,317	170,324	0	76	0	76	0	170,400	0	0	0	7,256	04/20/2041
90432@-AB-3	Uncommon NSA Lender VI, LLC Sub Note		10/29/2020	Call 101.0360		17,535,326	17,355,523	17,305,957	17,309,049	0	1,321	0	1,321	0	17,310,370	0	224,956	224,956	1,312,078	04/20/2041
90432@-AB-3	Uncommon NSA Lender VI, LLC Sub Note		10/19/2020	Redemption 100.0000		346,035	346,035	345,047	345,109	0	927	0	927	0	346,035	0	0	0	15,820	04/20/2041
904764-AV-9	UNILEVER CAPITAL CORP CORPORATE		05/05/2020	Maturity		50,000,000	50,000,000	49,840,500	49,980,279	0	19,721	0	19,721	0	50,000,000	0	0	0	450,000	05/05/2020
907818-EY-0	UNION PACIFIC CORP CORPORATE		06/29/2020	Market Axess		165,313	140,000	139,168	139,271	0	35	0	35	0	139,306	0	26,008	26,008	4,470	09/10/2028
907818-FF-0	UNION PACIFIC CORP CORPORATE		05/29/2020	Tax Free Exchange		2,783,970	2,700,000	2,468,107	2,468,258	0	750	0	750	0	2,469,008	0	314,962	314,962	54,418	03/20/2060
90783X-AA-9	UNION PACIFIC CORPORATION CORP SINKING F		01/02/2020	Redemption 100.0000		1,739,216	1,739,216	2,078,693	1,942,620	0	(203,405)	0	(203,405)	0	1,739,216	0	0	0	53,707	01/02/2031
909287-AA-2	UNITED AIRLINES P-T TR CORP SINKING FUND		07/02/2020	Various		235,733	235,733	247,520	239,975	0	(4,242)	0	(4,242)	0	235,733	0	0	0	11,826	07/02/2022
909318-AA-5	UNITED AIRLINES INC UNITED AIRLINES INC		09/01/2020	Redemption 100.0000		247,826	247,826	247,826	247,826	0	0	0	0	0	247,826	0	0	0	6,505	03/01/2030
90932J-AA-0	UNITED AIRLINES INC UNITED AIRLINES INC		11/01/2020	Redemption 100.0000		2,880	2,880	2,880	2,880	0	0	0	0	0	2,880	0	0	0	88	05/01/2032
90932L-AA-5	UNITED AIRLINES INC UNITED AIRLINES INC		12/01/2020	Redemption 100.0000		163,192	163,192	163,192	163,192	0	0	0	0	0	163,192	0	0	0	4,223	12/01/2027
911312-AJ-5	UNITED PARCEL SERVICE CORPORATE		02/03/2020	PGIM, Inc.		768,884	533,000	745,731	702,644	0	(628)	0	(628)	0	702,016	0	66,869	66,869	18,359	01/15/2038
911312-BM-7	UNITED PARCEL SERVICE CORPORATE		06/25/2020	JANE STREET EXECUTION SERVICES		3,502,659	3,100,000	3,083,229	3,086,171	0	771	0	771	0	3,086,942	0	415,717	415,717	58,831	11/15/2027
91159H-HL-7	US BANCORP SR NT CORPORATE		12/28/2020	Call 100.0000		10,000,000	10,000,000	10,257,000	10,058,014	0	(57,853)	0	(57,853)	0	10,000,162	0	(162)	(162)	332,917	01/29/2021
91182#-AD-7	The US Fund for UNICEF Tranche C		03/01/2020	Call 100.0000		6,000,000	6,000,000	5,950,347	6,000,000	0	0	0	0	0	6,000,000	0	0	0	0	10/15/2019
914906-AR-3	UNIVISION COMMUNICATIONS CORPORATE		07/17/2020	Call 100.8540		1,008,540	1,000,000	1,007,500	1,003,235	0	(1,292)	0	(1,292)	0	1,001,943	0	(1,943)	(1,943)	43,134	05/15/2023
91529Y-AN-6	UNUM GROUP CORPORATE 4.000% 06/15/29		06/29/2020	WELLS FARGO SEC LLC		2,379,764	2,300,000	2,308,268	2,307,866	0	(358)	0	(358)	0	2,307,508	0	72,256	72,256	50,089	06/15/2029
915316-AA-3	UON (FIC) Pass-Through Trust Senior Note		12/15/2020	Redemption 100.0000		127,397	127,397	127,397	127,397	0	0	0	0	0	127,397	0	0	0	3,334	07/15/2045
91532#-AA-0	UPENN (RADNOR PA) CTL TR CTL		12/15/2020	Various		247,912	247,912	247,912	247,912	0	0	0	0	0	247,912	0	0	0	8,593	05/15/2040
91803*-AP-3	Utilities, Inc. Collateral Trust Notes		07/19/2020	Redemption 100.0000		500,000	500,000	589,564	560,385	0	(60,385)	0	(60,385)	0	500,000	0	0	0	32,900	07/21/2036
918204-AV-0	V F CORP CORPORATE 3.500% 09/01/21		03/03/2020	Various		16,433,841	15,895,000	16,872,377	16,077,445	0	(21,465)	0	(21,465)	0	16,055,980	0	(160,980)	(160,980)	821,613	09/01/2021
91835*-AA-8	VA-Lafayette Lease FIN TR Credit-Tenant		12/15/2020	Redemption 100.0000		632,208	632,208	632,208	632,208	0	0	0	0	0	632,208	0	0	0	12,915	09/15/2036
91838*-AB-3	VA-Springfield Lease Fin Tr CTL		12/21/2020	Redemption 100.0000		194,880	194,880	194,880	194,880	0	0	0	0	0	194,880	0	0	0	4,216	06/21/2038
91850#-AA-4	Winston-Salem Healthcare DEV Credit-Tena		07/15/2020	Call 100.0000		69,396,103	52,440,429	52,440,429	52,440,429	0	0	0	0	0	52,440,429	0	0	0	18,409,872	01/15/2036
91850#-AA-4	Winston-Salem Healthcare DEV Credit-Tena		07/15/2020	Redemption 100.0000		1,294,641	1,294,641	1,294,641	1,294,641	0	0	0	0	0	1,294,641	0	0	0	81,779	01/15/2036
91853@-AA-3	VA-Eugene Lease Fln Tr Credit-Tennant Le		12/10/2020	Call 100.0000		20,496,946	16,702,506	16,702,506	16,702,506	0	0	0	0	0	16,702,506	0	0	0	4,501,026	12/15/2035
91853@-AA-3	VA-Eugene Lease Fln Tr Credit-Tennant Le		11/15/2020	Redemption 100.0000		749,463	749,463	749,463	749,463	0	0	0	0	0	749,463	0	0	0	16,171	12/15/2035
92203#-AP-3	The Vanguard Group Inc. Series B Senior		02/22/2020	Various		23,550,000	23,550,000	23,550,000	23,550,000	0	0	0	0	0	23,550,000	0	0	0	626,247	02/22/2020
92241*-AH-9	Vector Pipeline LP Senior Note		12/01/2020	Redemption 100.0000		936,000	936,000	936,000	936,000	0	0	0	0	0	936,000	0	0	0	20,475	06/01/2026
924172-E@-4	Vermont Electric Power Co, Inc Senior No		10/01/2020	Various		312,800	312,800	312,800	312,800	0	0	0	0	0	312,800	0	0	0	12,332	01/01/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
927804-FR-0	Virginia Electric Power CORPORATE		02/03/2020	Citigroup Capital Markets Inc		1,620,740	1,314,000	1,381,960	1,377,398	0	(111)	0	(111)	0	1,377,287	0	243,454	243,454	27,612	02/15/2044
92783#-AA-4	Virginia Intl. Gateway, Inc. Debt in Inf		12/31/2020	Redemption 100.0000		682,547	682,547	682,547	682,547	0	0	0	0	0	682,547	0	0	0	16,856	06/30/2030
92826C-AB-8	Visa Inc CORPORATE 2.200% 12/14/20		12/14/2020	Maturity		250,000	250,000	249,788	249,956	0	44	0	44	0	250,000	0	0	0	5,500	12/14/2020
928668-AV-4	VOLKSWAGEN GROUP OF AMERICA FI CORP FLOA		05/06/2020	RBC Capital Markets		4,956,785	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(43,215)	(43,215)	63,445	11/13/2020
928668-AV-4	VOLKSWAGEN GROUP OF AMERICA FI CORP FLOA		11/13/2020	Maturity		95,000,000	95,000,000	95,000,000	95,000,000	0	0	0	0	0	95,000,000	0	0	0	1,779,350	11/13/2020
92890F-AT-3	WFRBS_14-C20 CMBS 3.723% 05/15/47		12/01/2020	Paydown		28,534,100	26,325,860	26,588,908	26,422,217	0	(96,357)	0	(96,357)	0	26,325,860	0	0	0	1,612,419	05/15/2047
92890N-AV-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/01/2020	Paydown		4,322,861	4,322,861	4,246,367	4,262,798	0	60,063	0	60,063	0	4,322,861	0	0	0	57,888	12/15/2045
92890P-AC-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		03/01/2020	Paydown		1,362,375	1,362,375	1,389,607	1,366,073	0	(3,698)	0	(3,698)	0	1,362,375	0	0	0	10,009	06/15/2046
92930R-BD-3	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/01/2020	Paydown		4,998,320	4,998,320	4,934,279	4,953,419	0	44,901	0	44,901	0	4,998,320	0	0	0	66,746	11/15/2045
92936J-BB-9	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/01/2020	Paydown		1,885,358	1,885,358	1,929,101	1,923,072	0	(37,714)	0	(37,714)	0	1,885,358	0	0	0	39,244	11/15/2044
92937E-AE-4	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/01/2020	Paydown		11,288,573	11,268,446	11,112,184	11,152,213	0	116,233	0	116,233	0	11,268,446	0	0	0	166,949	03/15/2045
92937F-AC-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/01/2020	Paydown		2,381,554	2,314,190	2,247,677	2,286,590	0	27,600	0	27,600	0	2,314,190	0	0	0	49,335	03/15/2048
92937F-AC-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		04/14/2020	PGIM, Inc.		470,837	465,412	431,488	452,075	0	366	0	366	0	452,441	0	18,396	18,396	5,175	03/15/2048
92937U-AC-2	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		06/01/2020	Paydown		406,928	389,655	366,569	379,430	0	10,225	0	10,225	0	389,655	0	0	0	5,668	05/15/2045
92937U-AC-2	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		04/14/2020	PGIM, Inc.		1,341,465	1,314,541	1,205,835	1,271,019	0	3,412	0	3,412	0	1,274,431	0	67,035	67,035	13,451	05/15/2045
92937U-AE-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/01/2020	Paydown		2,222,915	2,213,174	2,187,325	2,193,987	0	19,187	0	19,187	0	2,213,174	0	0	0	33,946	05/15/2045
92938C-AC-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		11/01/2020	Paydown		1,970,736	1,970,736	1,990,357	1,977,220	0	(6,485)	0	(6,485)	0	1,970,736	0	0	0	63,184	08/15/2046
92938C-AC-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		04/14/2020	PGIM, Inc.		1,539,402	1,467,004	1,481,610	1,471,831	0	574	0	574	0	1,472,405	0	66,997	66,997	21,192	08/15/2046
92938E-AM-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		09/01/2020	Paydown		18,960,598	18,725,570	18,911,739	18,780,350	0	(54,780)	0	(54,780)	0	18,725,570	0	0	0	397,256	09/15/2046
92938E-AM-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		04/14/2020	PGIM, Inc.		2,922,720	2,815,250	2,843,240	2,823,486	0	(2,558)	0	(2,558)	0	2,820,928	0	101,792	101,792	49,753	09/15/2046
92938G-AC-2	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		04/14/2020	PGIM, Inc.		2,357,742	2,267,529	2,290,084	2,275,071	0	217	0	217	0	2,275,288	0	82,454	82,454	31,685	12/15/2046
92938V-AP-0	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		04/14/2020	PGIM, Inc.		12,099,135	11,500,000	11,614,747	11,541,256	0	(4,069)	0	(4,069)	0	11,537,187	0	561,948	561,948	163,902	03/15/2047
92938V-AR-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/01/2020	Paydown		4,891,554	4,891,554	4,905,312	4,899,779	0	(8,225)	0	(8,225)	0	4,891,554	0	0	0	99,368	03/15/2047
92939F-AT-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		09/01/2020	Paydown		11,020	10,138	10,239	10,178	0	(40)	0	(40)	0	10,138	0	0	0	260	08/15/2047
92939H-AX-3	WFRBS_14-C23 CMBS 3.650% 10/15/57		12/01/2020	Paydown		3,714,464	3,665,643	3,702,272	3,682,515	0	(16,872)	0	(16,872)	0	3,665,643	0	0	0	81,780	10/15/2057
92966*-AC-3	Wabash Valley Power Assoc. Inc Senior No		11/02/2020	Various		265,823	265,823	265,823	265,823	0	0	0	0	0	265,823	0	0	0	9,258	12/19/2024
92966*-AD-1	Wabash Valley Power Assoc. Inc Senior No		11/02/2020	Various		189,873	189,873	189,873	189,873	0	0	0	0	0	189,873	0	0	0	6,613	12/19/2024
92966*-AE-9	Wabash Valley Power Assoc. Inc Senior No		11/02/2020	Various		303,797	303,797	303,797	303,797	0	0	0	0	0	303,797	0	0	0	10,580	12/19/2024
92966*-AF-6	Wabash Valley Power Assoc. Inc Senior No		11/02/2020	Redemption 100.0000		612,492	612,492	612,492	612,492	0	0	0	0	0	612,492	0	0	0	20,274	07/20/2025
93045#-AF-5	Wagner Equipment Company Senior Note		02/15/2020	Redemption 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	8,775	02/15/2023
93105*-AP-4	Wakefern Food Corporation Senior Note		02/18/2020	Redemption 100.0000		714,286	714,286	714,286	714,286	0	0	0	0	0	714,286	0	0	0	8,964	02/18/2021
93120#-AA-4	DH Newnan LLC Credit Tenant Lease		12/15/2020	Redemption 100.0000		89,207	89,207	89,207	89,207	0	0	0	0	0	89,207	0	0	0	2,621	07/15/2034
93120@-AA-6	RDGI 1539, LLC Credit-Tenant Lease		12/15/2020	Various		109,367	109,367	110,323	110,169	0	(802)	0	(802)	0	109,367	0	0	0	3,298	10/15/2036
93145#-AA-5	SunTrust - SPE Credit-Tenant Lease		12/25/2020	Redemption 100.0000		263,928	263,928	263,928	263,928	0	0	0	0	0	263,928	0	0	0	7,362	12/25/2036
93146#-AA-4	Walgreen Lease-Backed Pass-Thr Credit-Te		12/25/2020	Various		680,287	680,287	680,287	680,287	0	0	0	0	0	680,287	0	0	0	19,126	04/25/2039
939336-2L-6	WASHINGTON MUTUAL MSC MORTGAGE WMALT_05-		03/01/2020	Paydown		111,345	111,798	111,314	97,614	0	13,731	0	13,731	0	111,345	0	0	0	1,385	03/25/2020
939336-2L-6	WASHINGTON MUTUAL MSC MORTGAGE WMALT_05-		02/01/2020	Various		0	124	124	109	0	(109)	0	(109)	0	0	0	0	0	1	03/25/2020
94106L-AW-9	WASTE MANAGEMENT INC CORPORATE		06/30/2020	Maturity		2,000,000	2,000,000	2,180,140	2,011,869	0	(11,869)	0	(11,869)	0	2,000,000	0	0	0	47,500	06/30/2020
94106L-BG-3	WASTE MANAGEMENT INC CORPORATE		07/17/2020	Call 101.0000		12,397,750	12,275,000	12,323,855	12,321,409	0	(2,468)	0	(2,468)	0	12,318,941	0	(43,941)	(43,941)	375,666	06/15/2029
94106L-BH-1	WASTE MANAGEMENT INC CORPORATE		07/17/2020	Call 101.0000		8,686,000	8,600,000	8,597,678	8,597,913	0	82	0	82	0	8,597,995	0	2,005	2,005	250,356	06/15/2026
942682-A@-4	Watson Land Company Series B Senior Note		12/02/2020	Redemption 100.0000		631,238	631,238	631,238	631,238	0	0	0	0	0	631,238	0	0	0	22,689	06/01/2026
942683-AH-6	ACTAVIS INC CORPORATE 4.625% 10/01/42		05/14/2020	Various		6,561,302	6,550,000	6,564,170	6,561,306	0	(3)	0	(3)	0	6,561,302	0	0	0	187,653	10/01/2042
94949R-AS-6	WELLFLEET CLO LTD CLO 1.128% 04/20/28		10/20/2020	Paydown		13,175,086	13,175,086	13,175,086	13,175,086	0	0	0	0	0	13,175,086	0	0	0	281,453	04/20/2028
949746-SG-7	WELLS FARGO CO CORP 2.509% 10/27/23		04/28/2020	Wood Gundy Inc		79,812	78,583	83,248	84,827	0	0	0	0	(1,579)	78,583	(4,666)	1,230	(3,436)	999	10/27/2023
949746-SY-8	WELLS FARGO CO CORPORATE		06/22/2020	Various		116,724	111,023	114,504	115,674	0	0	0	0	(1,170)	111,023	(3,481)	5,701	2,220	3,079	02/08/2024
94974B-GM-6	Wells Fargo & Co NT CORPORATE		07/22/2020	Various		11,500,000	11,500,000	11,493,560	11,499,139	0	861	0	861	0	11,500,000	0	0	0	299,000	07/22/2020
94978#-EF-0	Wells Fargo BK Northwest, N.A. Debt in a		01/03/2020	Call 100.0000		3,261	3,261	3,461	3,398	0	0	0	0	0	3,397	0	(137)	(137)	92	01/03/2025
94978#-EF-0	Wells Fargo BK Northwest, N.A. Debt in a		01/03/2020	Redemption 100.0000		91,284	91,284	96,884	95,119	0	(3,836)	0	(3,836)	0	91,284	0	0	0	2,588	01/03/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
94978#-EG-8	Wells Fargo BK Northwest, N.A. Debt in a		01/03/2020	Redemption 100.0000		235,695	235,695	249,925	245,333	0	(9,638)	0	(9,638)	0	235,695	0	0	0	6,641	01/03/2025
94978#-EH-6	Wells Fargo BK Northwest, N.A. Debt in a		01/03/2020	Redemption 100.0000		69,651	69,651	74,106	72,974	0	(3,324)	0	(3,324)	0	69,651	0	0	0	1,975	09/29/2029
94978#-EK-9	Wells Fargo BK Northwest, N.A. Debt in a		01/03/2020	Redemption 100.0000		87,641	87,641	92,716	91,482	0	(3,842)	0	(3,842)	0	87,641	0	0	0	2,485	12/12/2029
94978#-EN-3	Wells Fargo BK Northwest, N.A. Debt in a		01/03/2020	Redemption 100.0000		33,444	33,444	35,757	35,175	0	(1,731)	0	(1,731)	0	33,444	0	0	0	948	01/03/2029
94978#-FB-8	Wells Fargo BK Northwest, N.A. Debt in a		01/03/2020	Redemption 100.0000		251	251	251	251	0	0	0	0	0	251	0	0	0	8	01/03/2029
94978#-GQ-4	Wells Fargo BK Northwest, N.A. Debt in a		01/03/2020	Redemption 100.0000		26,117	26,117	28,143	27,858	0	(1,741)	0	(1,741)	0	26,117	0	0	0	740	07/03/2029
94978#-HS-9	Wells Fargo BK Northwest, N.A. Credit Te		12/21/2020	Redemption 100.0000		28,161	28,161	32,330	31,440	0	(3,279)	0	(3,279)	0	28,161	0	0	0	1,023	09/21/2027
94988Q-AE-1	WELLS FARGO COMMERCIAL MORTGAG CMBS		04/14/2020	PGIM, Inc.		21,690,257	20,750,000	20,749,564	20,729,203	0	(998)	0	(998)	0	20,728,205	0	962,053	962,053	307,863	07/15/2046
94988X-AR-7	WELLS FARGO COMMERCIAL MORTGAG CMBS		04/01/2020	Paydown		58,981	55,226	56,220	55,216	0	10	0	10	0	55,226	0	0	0	519	08/15/2050
94988X-AT-3	WELLS FARGO COMMERCIAL MORTGAG CMBS		06/01/2020	Paydown		3,391,098	3,391,098	3,424,836	3,404,342	0	(13,245)	0	(13,245)	0	3,391,098	0	0	0	60,158	08/15/2050
94989A-AR-6	WELLS FARGO COMMERCIAL MORTGAG CMBS		01/01/2020	Paydown		4,554,070	4,554,070	4,551,224	4,550,045	0	4,025	0	4,025	0	4,554,070	0	0	0	11,211	12/15/2047
94989C-AW-1	WELLS FARGO COMMERCIAL MORTGAG CMBS		09/01/2020	Paydown		478,728	462,509	465,478	463,703	0	(1,194)	0	(1,194)	0	462,509	0	0	0	6,231	02/15/2048
94989D-AV-1	WELLS FARGO COMMERCIAL MORTGAG CMBS		02/01/2020	Paydown		77,367	77,367	77,995	77,830	0	(463)	0	(463)	0	77,367	0	0	0	384	02/15/2048
94989T-AY-0	WELLS FARGO COMMERCIAL MORTGAG CMBS		08/01/2020	Paydown		2,692,215	2,692,215	2,719,005	2,706,924	0	(14,709)	0	(14,709)	0	2,692,215	0	0	0	30,180	09/15/2058
94989V-AC-3	WELLS FARGO COMMERCIAL MORTGAG CMBS		10/01/2020	Paydown		2,049,186	1,809,248	1,827,215	1,819,243	0	(9,995)	0	(9,995)	0	1,809,248	0	0	0	184,140	09/15/2057
94989W-AQ-0	WELLS FARGO COMMERCIAL MORTGAG CMBS		09/01/2020	Paydown		7,779,329	7,760,268	7,759,942	7,753,990	0	6,279	0	6,279	0	7,760,268	0	0	0	79,907	11/15/2048
94989W-AR-8	WELLS FARGO COMMERCIAL MORTGAG CMBS		11/01/2020	Paydown		1,557,688	1,457,746	1,465,560	1,461,659	0	(3,914)	0	(3,914)	0	1,457,746	0	0	0	49,504	11/15/2048
94989X-BB-0	WELLS FARGO COMMERCIAL MORTGAG CMBS		11/01/2020	Paydown		116,493	116,493	117,657	117,157	0	(664)	0	(664)	0	116,493	0	0	0	3,454	12/15/2048
95000L-AY-9	WELLS FARGO COMMERCIAL MORTGAG CMBS		12/01/2020	Paydown		918,208	918,208	927,346	923,783	0	(5,575)	0	(5,575)	0	918,208	0	0	0	24,659	03/15/2059
95709T-AP-5	Westar Energy Inc CORPORATE		06/25/2020	JP Morgan Securities, Inc		5,452,550	5,000,000	4,968,550	4,974,457	0	1,553	0	1,553	0	4,976,010	0	476,540	476,540	115,389	04/01/2027
95906#-AR-2	Western Oilfields Supply Co. Senior Note		09/02/2020	Redemption 100.0000		1,277,143	1,277,143	1,277,143	1,277,143	0	0	0	0	0	1,277,143	0	0	0	39,560	09/02/2025
96221Q-AB-9	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		08/01/2020	Paydown		13,309	12,462	12,912	12,591	0	(129)	0	(129)	0	12,462	0	0	0	1,099	12/15/2046
96221Q-AD-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		11/01/2020	Paydown		2,426,885	2,426,885	2,450,984	2,435,437	0	(8,552)	0	(8,552)	0	2,426,885	0	0	0	86,672	12/15/2046
96221Q-AD-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		04/14/2020	PGIM, Inc.		6,281,525	6,000,000	6,059,580	6,021,143	0	(2,059)	0	(2,059)	0	6,019,084	0	262,441	262,441	87,011	12/15/2046
96221T-AB-3	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		01/01/2020	Paydown		75,430	75,430	77,510	75,430	0	0	0	0	0	75,430	0	0	0	180	03/15/2047
96221T-AD-9	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		11/01/2020	Paydown		2,152,592	2,152,592	2,177,489	2,162,040	0	(9,447)	0	(9,447)	0	2,152,592	0	0	0	74,311	03/15/2047
96221T-AD-9	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		04/14/2020	PGIM, Inc.		5,703,477	5,500,000	5,554,566	5,519,200	0	(1,893)	0	(1,893)	0	5,517,308	0	186,170	186,170	77,098	03/15/2047
96354#-AA-4	White Castle System, Inc. Senior Secured		11/10/2020	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	89,550	07/10/2023
96354#-AB-2	White Castle System, Inc. Senior Secured		12/15/2020	Redemption 100.0000		572,800	572,800	572,800	572,800	0	0	0	0	0	572,800	0	0	0	28,354	12/15/2027
96811X-AA-2	Wildflower Energy, LP Senior Note		12/30/2020	Various		1,722,720	1,722,720	1,734,452	1,724,967	0	(2,248)	0	(2,248)	0	1,722,720	0	0	0	66,066	09/30/2021
96926D-AU-4	WILLIAM LYON HOMES INC CORPORATE		02/10/2020	Taxable Exchange		3,750,124	3,750,000	3,750,000	3,750,012	0	112	0	112	0	3,750,124	0	0	0	99,375	09/01/2023
96928#-AB-9	William Blair Pass Through CTL Credit Te		12/15/2020	Various		129,014	129,014	129,014	129,014	0	0	0	0	0	129,014	0	0	0	4,283	10/15/2030
96928#-AG-8	William Blair Pass Through CTL Walgreens		12/15/2020	Redemption 100.0000		90,886	90,886	90,886	90,886	0	0	0	0	0	90,886	0	0	0	2,861	07/15/2031
96928#-AG-8	William Blair Pass Through CTL Walgreens		12/15/2020	Redemption 100.0000		249,074	249,074	249,074	249,074	0	0	0	0	0	249,074	0	0	0	7,806	08/15/2031
96928#-AJ-2	William Blair Pass Through CTL Walgreens		12/15/2020	Redemption 100.0000		198,728	198,728	198,728	198,728	0	0	0	0	0	198,728	0	0	0	6,682	03/15/2030
96928#-AJ-2	William Blair Pass Through CTL Walgreens		12/15/2020	Redemption 100.0000		42,766	42,766	42,766	42,766	0	0	0	0	0	42,766	0	0	0	1,438	12/15/2030
96928*-AD-9	William Blair CTL P-Thrgh Tr Credit-Tenn		12/15/2020	Redemption 100.0000		62,369	62,369	68,446	66,126	0	(3,757)	0	(3,757)	0	62,369	0	0	0	2,242	12/15/2025
96928*-BA-4	William Blair CTL P-Thrgh Tr Credit Tena		12/15/2020	Various		1,541,154	1,541,154	1,557,691	1,547,861	0	(6,708)	0	(6,708)	0	1,541,154	0	0	0	48,726	04/15/2028
96928*-BV-8	HC SL Vintage I, LLC Credit-Tenant Lease		12/15/2020	Various		1,488,767	1,488,767	1,488,767	1,488,767	0	0	0	0	0	1,488,767	0	0	0	60,760	07/15/2036
96928*-BV-8	William Blair CTL P-Thrgh Tr Credit-Tena		12/15/2020	Various		392,751	392,751	392,751	392,751	0	0	0	0	0	392,751	0	0	0	16,355	07/15/2036
96928*-ET-0	William Blair CTL P-Thrgh Tr L88 Investm		11/30/2020	Various		49,946,838	53,443,500	36,022,692	36,022,692	0	0	0	0	0	36,022,692	0	13,924,147	13,924,147	0	05/15/2042
96928*-ET-0	William Blair CTL P-Thrgh Tr L88 Investm		11/02/2020	Various		2,454,852	0	2,454,852	2,454,852	0	0	0	0	0	2,454,852	0	0	0	0	05/15/2042

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
96928*-FV-4	William Blair CTL P-Thrgh Tr Credit-Tena		12/15/2020	Redemption 100.0000		107,407	107,407	107,407	107,407	0	0	0	0	0	107,407	0	0	0	2,394	09/15/2044
96950F-AD-6	WILLIAMS PRTNRS CORPORATE		03/15/2020	Maturity		2,500,000	2,500,000	2,498,580	2,499,556	0	444	0	444	0	2,500,000	0	0	0	65,625	03/15/2020
97181#-KV-4	Wilmington Tr Company Debt in Leverage L		01/02/2020	Various		352,669	352,669	358,699	355,553	0	(2,883)	0	(2,883)	0	352,669	0	0	0	9,452	11/30/2028
97181#-KW-2	Wilmington Tr Company Debt in Leverage L		07/02/2020	Various		18,291	18,291	18,467	18,361	0	3	0	3	0	18,364	0	(73)	(73)	600	07/02/2028
97181#-KW-2	Wilmington Tr Company Debt in Leverage L		01/02/2020	Various		155,260	155,260	156,762	155,859	0	(599)	0	(599)	0	155,260	0	0	0	3,819	07/02/2028
97181#-KX-0	Wilmington Tr Company Debt in Leverage L		07/02/2020	Various		28,022	28,022	28,259	28,109	0	(1)	0	(1)	0	28,108	0	(87)	(87)	1,150	01/02/2026
97181#-KX-0	Wilmington Tr Company Debt in Leverage L		01/02/2020	Various		241,341	241,341	243,386	242,092	0	(750)	0	(750)	0	241,341	0	0	0	5,942	01/02/2026
97181#-KY-8	Wilmington Tr Company Debt in Leverage L		01/02/2020	Various		215,492	215,492	219,151	217,314	0	(1,821)	0	(1,821)	0	215,492	0	0	0	5,775	12/29/2028
97181#-KZ-5	Wilmington Tr Company Debt in Leverage L		01/02/2020	Various		168,912	168,912	171,868	170,270	0	(1,358)	0	(1,358)	0	168,912	0	0	0	4,527	07/02/2028
97181#-LA-9	Wilmington Tr Company Debt in Leverage L		01/02/2020	Various		101,941	101,941	103,784	102,658	0	(718)	0	(718)	0	101,941	0	0	0	2,742	07/02/2028
97181#-LD-3	Wilmington Tr Company Debt in Leverage L		01/02/2020	Various		201,920	201,920	203,935	202,671	0	(751)	0	(751)	0	201,920	0	0	0	4,969	07/02/2028
97181#-LE-1	Wilmington Tr Company Debt in Leverage L		07/02/2020	Various		38,496	38,496	38,813	38,612	0	(1)	0	(1)	0	38,611	0	(115)	(115)	1,182	01/02/2026
97181#-LE-1	Wilmington Tr Company Debt in Leverage L		01/02/2020	Various		168,809	168,809	170,200	169,317	0	(508)	0	(508)	0	168,809	0	0	0	4,145	01/02/2026
97181#-LK-7	Wilmington Tr Company Debt in Leverage L		07/02/2020	Various		14,543	14,543	14,657	14,589	0	2	0	2	0	14,591	0	(48)	(48)	537	07/02/2028
97181#-LK-7	Wilmington Tr Company Debt in Leverage L		01/02/2020	Various		113,137	113,137	114,021	113,493	0	(356)	0	(356)	0	113,137	0	0	0	2,782	07/02/2028
97181#-LL-5	Wilmington Tr Company Debt in Leverage L		07/02/2020	Various		69,505	69,505	70,078	69,723	0	(1)	0	(1)	0	69,722	0	(217)	(217)	1,955	01/02/2026
97181#-LL-5	Wilmington Tr Company Debt in Leverage L		01/02/2020	Various		305,229	305,229	307,744	306,187	0	(958)	0	(958)	0	305,229	0	0	0	7,512	01/02/2026
97181#-MH-3	Wilmington Tr Company Debt in Leverage L		07/02/2020	Call 100.0000		5,461	5,461	5,461	5,461	0	0	0	0	0	5,461	0	0	0	315	01/02/2023
97181#-MH-3	Wilmington Tr Company Leverage Lease Tr		01/02/2020	Redemption 100.0000		1,322,305	1,322,305	1,322,305	1,322,305	0	0	0	0	0	1,322,305	0	0	0	38,188	01/02/2023
97181#-MJ-9	Wilmington Tr Company Leverage Lease Tr		01/02/2020	Redemption 100.0000		319,152	319,152	319,152	319,152	0	0	0	0	0	319,152	0	0	0	9,250	01/02/2023
97313*-AB-4	WinCo Hldgs Inc/ WinCo Foods 2010-B Seni		10/15/2020	Various		10,666,667	10,666,667	10,666,667	10,666,667	0	0	0	0	0	10,666,667	0	0	0	250,000	10/15/2020
97424*-AA-2	Winmark Corporation Senior Secured Note		11/14/2020	Redemption 100.0000		795,000	795,000	795,000	795,000	0	0	0	0	0	795,000	0	0	0	29,514	05/14/2025
97651#-AE-4	Winwholesale, Inc Senior Note		08/11/2020	Redemption 100.0000		1,335,714	1,335,714	1,335,714	1,335,714	0	0	0	0	0	1,335,714	0	0	0	45,181	02/11/2024
97806*-AA-0	Wolverine Power Cooperative Series A Sen		12/01/2020	Redemption 100.0000		333,333	333,333	333,333	333,333	0	0	0	0	0	333,333	0	0	0	13,090	08/01/2039
97806*-AB-8	Wolverine Power Cooperative Series B Sen		12/01/2020	Various		543,332	543,332	595,783	587,744	0	(44,411)	0	(44,411)	0	543,332	0	0	0	17,011	12/01/2039
98161Y-AB-0	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC		01/15/2020	Paydown		1,168,834	1,168,834	1,168,468	1,168,664	0	170	0	170	0	1,168,834	0	0	0	2,523	11/16/2020
98162G-AB-8	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC		12/15/2020	Paydown		26,361,080	26,361,080	26,358,997	26,359,378	0	1,702	0	1,702	0	26,361,080	0	0	0	330,986	07/15/2022
98162W-AD-9	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC		12/15/2020	Paydown		4,204,803	4,204,803	4,203,930	4,204,223	0	580	0	580	0	4,204,803	0	0	0	128,690	04/15/2024
98163E-AD-8	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC		12/15/2020	Paydown		7,312,537	7,312,537	7,311,854	7,312,055	0	482	0	482	0	7,312,537	0	0	0	189,842	11/15/2023
98984*-AA-2	SFG - Schaumburg I Credit Tenant Lease		12/15/2020	Various		396,407	396,407	398,389	397,926	0	(1,519)	0	(1,519)	0	396,407	0	0	0	10,889	11/15/2037
B8A71N-ZL-0	CARMX_AUTO ABS FLOATER		04/01/2020	Paydown		6,750,000	6,750,000	6,750,000	6,750,000	0	0	0	0	0	6,750,000	0	0	0	31,178	02/14/2021
B8A72J-DU-2	CARMX_AUTO ABS FLOATER		04/01/2020	Paydown		8,100,000	8,100,000	8,100,000	8,100,000	0	0	0	0	0	8,100,000	0	0	0	58,497	02/14/2021
B8A75R-VA-5	CARMX_AUTO ABS FLOATER		04/01/2020	Paydown		10,125,000	10,125,000	10,125,000	10,125,000	0	0	0	0	0	10,125,000	0	0	0	73,121	02/14/2021
B8A76G-SA-2	CARMX_AUTO ABS FLOATER		04/01/2020	Paydown		6,075,000	6,075,000	6,075,000	6,075,000	0	0	0	0	0	6,075,000	0	0	0	43,872	02/14/2021
B8A77M-4Q-9	CARMX_AUTO ABS FLOATER		04/01/2020	Paydown		19,575,000	19,575,000	19,575,000	19,575,000	0	0	0	0	0	19,575,000	0	0	0	141,367	02/14/2021
B8A782-PR-7	CARMX_AUTO ABS FLOATER		04/01/2020	Paydown		10,125,000	10,125,000	10,125,000	10,125,000	0	0	0	0	0	10,125,000	0	0	0	73,121	02/14/2021
B8A794-GL-5	CARMX_AUTO ABS FLOATER		04/01/2020	Paydown		10,125,000	10,125,000	10,125,000	10,125,000	0	0	0	0	0	10,125,000	0	0	0	73,121	02/14/2021
B8A79L-EN-5	CARMX_AUTO ABS FLOATER		07/01/2020	Paydown		9,450,000	9,450,000	9,450,000	9,450,000	0	0	0	0	0	9,450,000	0	0	0	71,824	02/14/2021
B8A7AD-T0-5	CARMX_AUTO ABS FLOATER		07/01/2020	Paydown		12,150,000	12,150,000	12,150,000	12,150,000	0	0	0	0	0	12,150,000	0	0	0	111,659	02/14/2021
B8A7AX-ES-6	CARMX_AUTO ABS FLOATER		07/01/2020	Paydown		9,450,000	9,450,000	9,450,000	9,450,000	0	0	0	0	0	9,450,000	0	0	0	83,159	02/14/2021
B8A7C5-WG-1	CARMX_AUTO ABS FLOATER		10/01/2020	Paydown		26,325,000	26,325,000	26,325,000	26,325,000	0	0	0	0	0	26,325,000	0	0	0	441,185	02/14/2021
D08238-AA-7	ALSCO Berufskleidungs Ser GMBH Senior Un		10/28/2020	Redemption 100.0000		5,771,437	5,771,437	5,415,758	5,718,897	0	0	0	0	(303,140)	5,771,437	355,680	0	355,680	55,362	04/28/2025
G9500*-AA-7	Waypoint Asset Funding 8 LLC Senior Secu		03/04/2020	Various		35,127	35,127	0	0	0	0	0	0	0	0	0	35,127	35,127	0	10/17/2022
G9500*-AA-7	Waypoint Asset Funding 8 LLC Senior Secu		12/31/2020	Various		0	3,937,998	2	0	2	0	0	2	0	2	0	(2)	(2)	0	10/17/2022
013047-AB-1	ALBERTA POWERLINE LP DISCOUNT NOTE		12/01/2020	Redemption 100.0000		38	38	41	39	0	0	0	0	2	38	(3)	0	(3)	1	12/01/2053
013047-AD-7	ALBERTA POWERLINE LP DISCOUNT NOTE		09/01/2020	Redemption 100.0000		225	225	241	231	0	0	0	0	9	225	(16)	0	(16)	5	03/01/2054
013716-AN-5	RIO TINTO ALCAN INC CORP FOREIGN	A	02/04/2020	Key Capital Markets		2,298,760	1,713,000	1,947,544	1,842,895	0	(1,113)	0	(1,113)	0	1,841,782	0	456,978	456,978	32,773	11/01/2028
013716-AU-9	RIO TINTO ALCAN INC CORP FOREIGN	A	02/03/2020	MILLENIUM ADVISORS, LLC		744,702	533,000	553,974	547,139	0	(91)	0	(91)	0	547,048	0	197,654	197,654	4,534	12/15/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
019456-AE-2	ALLIED PPTYS REAL ESTATE INVT DISCOUNT N		07/21/2020	Nesbitt Burns		38,780	37,186	37,608	38,558	0	0	0	0	(950)	37,186	(422)	1,595	1,173	890	04/08/2027
06367T-7J-3	BANK OF MONTREAL CORP FRGN FLOATER	A	07/13/2020	Maturity		100,000,000	100,000,000	100,000,000	100,000,000	0	0	0	0	0	100,000,000	0	0	0	1,557,190	07/13/2020
06368B-5B-0	BANK OF MONTREAL DISCOUNT NOTE		12/08/2020	Various		232,951	224,850	220,733	223,548	0	12	0	12	(2,809)	224,773	4,022	8,178	12,200	5,519	07/29/2024
06369Z-CD-4	BANK OF MONTREAL Corp Foreign		04/15/2020	RBC Dominion Securities Inc		64,143	63,939	66,954	69,404	0	0	0	0	(2,450)	63,939	(3,016)	204	(2,812)	621	06/01/2027
06370R-T9-0	BANK OF MONTREAL (CHICAGO BRAN CERTIFICA	A	07/27/2020	Maturity		50,000,000	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	0	0	454,444	07/27/2020
064151-AR-4	BANK OF NOVA SCOTIA Corp Foreign		03/05/2020	Various		170,965	168,637	166,570	172,957	0	(850)	0	(850)	(2,917)	167,258	(1,932)	3,707	1,775	1,733	03/30/2027
064151-S9-5	BANK OF NOVA SCOTIA DISCOUNT NOTE		05/07/2020	Scotia Capital Inc		79,114	71,301	81,482	77,089	0	1	0	1	4,392	71,277	(10,205)	7,837	(2,368)	1,772	02/02/2028
06415E-LY-9	BANK OF NOVA SCOTIA DISCOUNT NOTE		06/09/2020	Various		182,104	170,737	173,513	177,366	0	0	0	0	(3,854)	170,737	(2,775)	11,367	8,592	6,016	01/18/2029
07329V-AP-5	BCIMC REALTY 2.840% 06/03/25		01/24/2020	RBC Dominion Securities Inc		99,756	95,894	100,889	97,136	0	0	0	0	3,774	95,864	(5,046)	3,892	(1,154)	418	06/03/2025
07813Z-CA-0	BELL CANADA LTD Corp Foreign		09/29/2020	DESJARDINS		42,594	37,291	40,054	41,097	0	(196)	0	(196)	(1,067)	39,552	(282)	3,042	2,760	1,597	08/21/2028
07813Z-CB-8	BELL CANADA LTD CORP FOREIGN		05/11/2020	TD SECURITIES INC		51,890	49,932	51,878	53,883	0	5	0	5	(1,993)	49,847	(2,049)	2,043	(6)	1,431	01/29/2025
09784Y-B*-8	Bonavista Energy Corporation Series B Se	A	07/17/2020	GA BV LLC - Privates		7,123,864	12,500,000	7,123,864	12,500,000	0	0	5,376,136	(5,376,136)	0	7,123,864	0	0	0	0	11/02/2020
09784Y-C*-7	Bonavista Energy Corporation Senior Note	A	07/17/2020	GA BV LLC - Privates		4,529,541	7,100,000	4,529,541	7,100,000	0	0	2,570,459	(2,570,459)	0	4,529,541	0	0	0	0	04/25/2025
105486-AA-2	Brantgate General Partner 1 Debt in a Pr		12/31/2020	Redemption 100.0000		4,779,452	4,779,452	5,022,905	4,972,744	0	0	0	0	50,161	4,779,452	(243,454)	0	(243,454)	106,403	06/30/2035
11283Y-AA-8	BROOKFIELD RESIDENTIAL PROPERT CORPORATE	A	03/12/2020	Call 101.5310		1,015,310	1,000,000	1,003,900	1,000,606	0	(450)	0	(450)	0	1,000,155	0	(155)	(155)	58,015	07/01/2022
136069-YW-5	CANADIAN IMPERIAL BANK CORP FRGN		04/28/2020	Various		241,030	234,758	247,928	253,736	0	(3,202)	0	(3,202)	(6,436)	231,039	(13,059)	9,991	(3,068)	4,395	04/04/2028
13607G-CJ-1	CANADIAN IMPERIAL BANK DISCOUNT NOTE		07/14/2020	Wood Gundy Inc		130,320	124,844	128,025	131,181	0	(903)	0	(903)	(3,068)	124,043	(3,167)	6,276	3,109	2,121	06/19/2029
17039A-AP-1	CHOICE PROPERTIES REAL ESTATE CORP FOREI		01/15/2020	DESJARDINS		79,077	76,643	74,220	77,116	0	0	0	0	(2,896)	76,643	2,423	2,434	4,857	274	06/11/2029
18914L-AA-8	CLOVER LP DISCOUNT NOTE		09/30/2020	Redemption 100.0000		2,111	2,111	2,241	2,247	0	0	0	0	(6)	2,111	(130)	0	(130)	65	03/31/2034
18914L-AB-6	CLOVER LP DISCOUNT NOTE		12/31/2020	Redemption 100.0000		2,263	2,263	2,300	2,307	0	0	0	0	(6)	2,263	(37)	0	(37)	68	06/30/2034
21053Z-AW-4	CONSUMERS GAS CO LTD CORP FOREIGN		05/08/2020	National Bank Of Canada		237,746	186,694	190,559	189,753	0	379	0	379	8,492	177,025	(21,600)	60,721	39,121	5,460	05/19/2028
23384N-BL-0	DAIMLER CANADA FINANCE CORP FOREIGN		06/09/2020	RBC Dominion Securities Inc		52,550	52,142	52,154	53,971	0	1	0	1	(1,818)	52,133	(21)	417	396	1,125	03/13/2024
23384N-BP-1	DAIMLER CANADA FINANCE DISCOUNT NOTE		05/12/2020	Wood Gundy Inc		62,312	64,308	67,643	69,398	0	0	0	0	(1,755)	64,302	(3,341)	(1,990)	(5,331)	1,208	08/21/2023
29250Z-AX-6	ENBRIDGE PIPELINES INC CORPORATE		04/30/2020	Nesbitt Burns		61,326	57,597	60,957	61,895	0	(6)	0	(6)	(955)	57,780	(3,154)	3,546	392	1,473	02/22/2029
29251Z-BS-5	ENBRIDGE INC CORP FOREIGN		04/30/2020	Nesbitt Burns		35,935	35,998	37,706	38,530	0	2	0	2	(826)	35,974	(1,732)	(39)	(1,771)	622	10/03/2029
292766-A#-9	Enerplus Corporation Senior Note	A	05/15/2020	Redemption 100.0000		1,793,000	1,793,000	1,793,000	1,793,000	0	0	0	0	0	1,793,000	0	0	0	39,446	05/15/2024
31943B-BZ-2	FIRST CAPITAL REALTY DISCOUNT NOTE		07/21/2020	Nesbitt Burns		36,879	37,186	38,203	38,558	0	0	0	0	(355)	37,186	(1,017)	(307)	(1,324)	1,305	01/22/2027
34527A-BT-6	FORD CR CANADA CO GTD CORP FOREIGN		06/02/2020	TD SECURITIES INC		48,526	51,900	53,490	53,981	0	0	0	0	(491)	51,900	(1,590)	(3,374)	(4,964)	1,110	02/23/2022
34527A-BV-1	FORD CR CANADA CO GTD DISCOUNT NOTE		06/02/2020	Various		131,546	145,541	164,697	154,232	0	0	0	0	10,465	145,541	(19,156)	(13,995)	(33,151)	3,203	09/19/2022
34527A-CA-6	FORD CR CANADA CO GTD CORP Foreign		05/28/2020	RBC Dominion Securities Inc		106,097	116,271	124,021	123,385	0	0	0	0	636	116,271	(7,751)	(10,174)	(17,925)	2,436	05/08/2023
386435-AA-9	GRAND RENEWABLE SOLAR LP DISCOUNT NOTE		07/31/2020	Redemption 100.0000		1,375	1,375	1,400	1,412	0	0	0	0	(12)	1,375	(25)	0	(25)	42	01/31/2035
39071#-AA-6	Great Lakes Pwr Tranmission LP CDN SER 1		12/16/2020	Various		425,450	425,450	412,468	431,951	0	0	0	0	(19,482)	425,450	12,981	0	12,981	20,940	06/16/2023
390730-AJ-8	Great Lakes Power Limited Senior Secured		12/16/2020	Redemption 100.0000		947,121	947,121	1,137,996	981,656	0	0	0	0	156,340	947,121	(190,876)	0	(190,876)	21,221	06/16/2023
39191Z-AY-5	GREATER TORONTO AIRPORTS AUTHO CORP		09/29/2020	Scotia Capital Inc		47,300	37,291	49,060	50,272	0	(291)	0	(291)	(1,240)	48,332	(409)	(1,032)	(1,441)	1,400	12/02/2041
438121-AV-7	HONDA CANADA FINANCE CORP FOREIGN		06/22/2020	Nesbitt Burns		83,842	81,157	81,642	84,827	0	0	0	0	(3,186)	81,157	(485)	2,685	2,200	1,131	06/04/2024
45779B-AA-7	Institutional Mortgage Sec.CDN CORP FORE		03/12/2020	Low Book Value		84	83	116	89	0	0	0	0	27	83	(33)	0	(33)	1	04/12/2020
45779B-AA-7	Institutional Mortgage Sec.CDN CORP FORE		04/01/2020	Paydown		199	199	265	203	0	0	0	0	62	199	(66)	0	(66)	1	04/12/2020
45779B-AB-5	Institutional Mortgage Sec.CDN CORP FORE		11/01/2020	Paydown		568	568	769	589	0	1	0	1	179	568	(201)	0	(201)	18	02/12/2021
45779B-AB-5	Institutional Mortgage Sec.CDN CORP FORE		12/01/2020	Redemption 100.0000		140	140	188	144	0	0	0	0	44	140	(48)	0	(48)	5	02/12/2021
496676-AA-5	KINGSTON SOLAR LP 3.571% 07/31/35		07/31/2020	Redemption 100.0000		3,164	3,164	3,184	3,250	0	0	0	0	(65)	3,164	(20)	0	(20)	88	07/31/2035
539481-AL-5	Loblaw Companies Limited DISCOUNT NOTE		01/15/2020	DESJARDINS		89,510	84,307	82,819	84,827	0	0	0	0	(2,009)	84,307	1,488	5,203	6,691	344	06/10/2024
552704-AB-4	MEG ENERGY CORP CORP FOREIGN	A	02/18/2020	Call 101.0630		58,617	58,000	34,220	44,079	0	465	0	465	0	44,544	0	13,456	13,456	2,650	01/30/2023
56501R-AG-1	MANULIFE FINANCIAL CORP CORP Foreign		05/06/2020	National Bank Of Canada		73,559	70,751	77,754	77,116	0	0	0	0	639	70,751	(7,003)	2,807	(4,196)	1,164	05/09/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
63306A-GD-2	NATIONAL BK CDA MONTREAL QUE CORP FOREIG		06/22/2020	RBC Dominion Securities Inc		92,486	88,535	91,390	92,539	0	0	0	0	(1,149)	88,535	(2,856)	3,951	1,095	2,182	07/12/2024
663307-AD-8	NORTHWEST REDWATER DISCOUNT NOTE		01/15/2020	DESJARDINS		173,014	160,950	157,054	157,997	0	6	0	6	(523)	157,034	(446)	15,980	15,534	2,398	02/23/2043
663307-AE-6	NORTHWEST REDWATER DISCOUNT NOTE		01/15/2020	Scotia Capital Inc		12,012	11,496	10,603	11,183	0	2	0	2	(394)	11,116	325	896	1,221	86	04/24/2026
663307-AF-3	NORTHWEST REDWATER DISCOUNT NOTE		01/15/2020	Wood Gundy Inc		77,487	68,979	63,684	69,253	0	0	0	0	(5,531)	68,828	5,106	8,659	13,765	377	06/01/2029
663307-AG-1	NORTHWEST REDWATER DISCOUNT NOTE		02/11/2020	Various		260,127	213,489	217,108	226,295	0	(22)	0	(22)	(9,833)	223,780	7,340	36,347	43,687	1,525	06/01/2037
663307-AM-8	NORTHWEST REDWATER DISCOUNT NOTE		02/18/2020	RBC Dominion Securities Inc		73,810	67,901	66,103	69,362	0	(1)	0	(1)	(3,255)	67,859	1,753	5,951	7,704	550	06/01/2035
66509C-AA-8	Northern Courier Pipeline LP DISCOUNT NO		12/31/2020	Redemption 100.0000		3,786	3,786	3,801	3,844	0	0	0	0	(44)	3,786	(14)	0	(14)	94	06/30/2042
66509C-AD-2	Northern Courier Pipeline LP Senior Secu		12/31/2020	Redemption 100.0000		1,613,464	1,613,464	1,619,376	1,638,170	0	0	0	0	(18,794)	1,613,464	(5,912)	0	(5,912)	40,178	06/30/2042
66651T-AA-7	NORTHLAND POWER SOLAR CORP FOREIGN		12/31/2020	Redemption 100.0000		1,554	1,554	1,821	1,583	0	0	0	0	238	1,554	(267)	0	(267)	49	06/30/2032
66980C-AA-6	Nouvelle Autoroute 30 Fin Inc. Senior Se		12/31/2020	Redemption 100.0000		20,684	20,684	21,240	21,363	0	0	0	0	(124)	20,684	(555)	0	(555)	528	06/30/2042
66980C-AC-2	Nouvelle Autoroute 30 Fin Inc. Corp Fore		09/30/2020	Redemption 100.0000		105	105	111	112	0	0	0	0	0	105	(7)	0	(7)	3	03/31/2033
66980C-AD-0	Nouvelle Autoroute 30 Fin Inc. Cor Forei		12/31/2020	Redemption 100.0000		261	261	269	270	0	0	0	0	(1)	261	(8)	0	(8)	6	12/31/2032
674482-A#-1	Obsidian Energy Ltd. Series X Sr GTD Not	A	12/02/2020	Capital Distribution		306,804	0	306,804	306,804	0	0	0	0	0	306,804	0	0	0	0	11/30/2021
674482-A*-5	Obsidian Energy Ltd. Series G Senior Gua	A	12/02/2020	Capital Distribution		139,573	0	139,573	139,573	0	0	0	0	0	139,573	0	0	0	0	11/30/2021
674482-A@-3	Obsidian Energy Ltd. Series S Sr Gtd Not	A	10/30/2020	Capital Distribution		7,282	0	7,282	7,282	0	0	0	0	0	7,282	0	0	0	0	11/30/2021
68214W-AR-9	OMERS REALTY CORP Public Foreign		01/24/2020	RBC Dominion Securities Inc		40,465	38,053	38,819	38,865	0	(4)	0	(4)	(130)	38,352	(379)	2,113	1,734	188	06/05/2025
70632Z-AK-7	PEMBINA PIPELINE CORP Corp Foreign		09/29/2020	Various		161,316	142,885	146,252	149,575	0	(208)	0	(208)	(3,794)	145,656	83	15,660	15,743	5,070	03/27/2028
70632Z-AP-6	PEMBINA PIPELINE CORP DISCOUNT NOTE		01/15/2020	Hong Kong Banking Inc		77,166	76,643	75,990	77,107	0	0	0	0	(1,119)	76,634	646	532	1,178	253	06/01/2023
707887-A#-2	Penn West Petroleum Ltd New Series Y Sr	A	12/02/2020	Various		132,665	0	132,665	132,665	0	0	0	0	0	132,665	0	0	0	0	11/30/2021
707887-C#-0	Penn West Petroleum Ltd New Senior Note	A	12/02/2020	Capital Distribution		38,890	0	38,890	38,890	0	0	0	0	0	38,890	0	0	0	0	11/30/2021
724155-AB-2	PIP6 Courier Holdings LP Sr. Secured		11/15/2020	Redemption 100.0000		51,788	51,788	52,464	53,668	0	0	0	0	(1,204)	51,788	(676)	0	(676)	1,247	02/18/2042
75585R-MA-0	REAL ESTATE ASSET LIQUIDITY TR CORP		12/01/2020	Redemption 100.0000		7,340	7,257	8,260	7,626	0	3	0	3	631	7,257	(1,003)	0	(1,003)	123	05/12/2050
766910-BD-4	RIOCAN REAL ESTATE INVST CORP FOREIGN		05/12/2020	Nesbitt Burns		36,322	35,732	40,543	38,556	0	0	0	0	1,987	35,731	(4,813)	591	(4,222)	714	09/29/2023
766910-BE-2	RIOCAN REAL ESTATE INVST DISCOUNT NOTE		07/21/2020	Wood Gundy Inc		37,124	37,186	37,567	38,558	0	0	0	0	(991)	37,186	(381)	(62)	(443)	911	02/12/2025
780086-QY-3	ROYAL BANK OF CANADA DISCOUNT NOTE		05/07/2020	Various		130,524	128,381	133,425	134,953	0	0	0	0	(1,528)	128,381	(5,044)	2,143	(2,901)	2,278	07/02/2024
78012U-QH-1	ROYAL BANK OF CANADA (NEW YORK CERTIFICA	A	08/10/2020	Maturity		35,000,000	35,000,000	35,000,000	35,000,000	0	0	0	0	0	35,000,000	0	0	0	272,311	08/10/2020
78015K-7C-2	ROYAL BANK OF CANADA CORP FOREIGN	A	02/03/2020	RBC Capital Markets		23,264,816	22,882,000	22,835,035	22,835,497	0	834	0	834	0	22,836,331	0	428,485	428,485	144,443	11/01/2024
80685X-AA-9	SCHLUMBERGER FINANCE CANADA LT CORP FORE	A	11/20/2020	Maturity		18,600,000	18,600,000	18,577,494	18,592,995	0	7,005	0	7,005	0	18,600,000	0	0	0	409,200	11/20/2020
867224-AB-3	SUNCOR ENERGY INC CORP FOREIGN	A	05/19/2020	Various		15,107,283	15,650,000	14,932,858	14,949,092	0	5,597	0	5,597	0	14,954,689	0	152,594	152,594	322,656	11/15/2047
867229-AE-6	SUNCOR ENERGY INC NT CORP FOREIGN	A	06/29/2020	Market Axess		2,540,980	2,000,000	2,674,220	2,631,326	0	(11,662)	0	(11,662)	0	2,619,664	0	(78,684)	(78,684)	70,778	06/15/2038
87971M-AR-4	TELUS CORP CORP FOREIGN		08/27/2020	Nesbitt Burns		65,450	60,850	78,241	61,540	0	29	0	29	16,951	60,723	(17,798)	4,727	(13,071)	1,792	04/01/2024
87971M-BP-7	TELUS CORP CORP FOR 3.950% 02/16/50		11/05/2020	Scotia Capital Inc		2,481	2,302	2,251	2,282	0	12	0	12	(43)	2,283	32	198	230	81	02/16/2050
88078Z-AG-9	TERASEN GAS INC CORP FOREIGN		08/19/2020	Nesbitt Burns		279,725	189,948	266,642	213,699	0	(561)	0	(561)	46,478	210,095	(49,521)	69,630	20,109	8,173	05/13/2038
891145-7R-9	TORONTO-DOMINION BANK/THE DISCOUNT NOTE		08/19/2020	Wood Gundy Inc		88,839	75,979	85,794	83,576	0	(598)	0	(598)	(706)	81,750	(522)	7,090	6,568	3,533	03/04/2031
89114M-3H-8	TORONTO-DOMINION BANK (NEW YOR CERTIFICA	A	07/27/2020	Maturity		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	143,263	07/27/2020
89114M-X8-5	TORONTO-DOMINION BANK (NEW YOR CERTIFICA	A	07/06/2020	Maturity		40,000,000	40,000,000	40,000,000	40,000,000	0	0	0	0	0	40,000,000	0	0	0	322,725	07/06/2020
89114Q-BC-1	TORONTO-DOMINION BANK/THE CORP FOREIGN	A	12/14/2020	Maturity		25,000,000	25,000,000	24,946,250	24,989,058	0	10,942	0	10,942	0	25,000,000	0	0	0	625,000	12/14/2020
89114Q-C2-2	TORONTO-DOMINION BANK/THE CORP FRGN FLOA	A	06/11/2020	Maturity		54,500,000	54,500,000	54,500,000	54,500,000	0	0	0	0	0	54,500,000	0	0	0	444,706	06/11/2020
89114Q-CA-4	TORONTO-DOMINION BANK/THE CORP FOREIGN	A	02/03/2020	Morgan Stanley & Co, Inc		4,923,495	4,757,000	4,756,334	4,756,364	0	(35)	0	(35)	0	4,756,329	0	167,166	167,166	18,559	06/12/2024
89116Q-RP-0	TORONTO DOMINION BK DISCOUNT NOTE		04/20/2020	Various		161,520	156,951	166,837	169,655	0	0	0	0	(2,818)	156,951	(9,887)	4,569	(5,318)	3,375	09/14/2028
89117F-NR-6	TORONTO-DOMINION BANK/THE		04/13/2020	Nesbitt Burns		173,644	171,772	178,127	185,078	0	0	0	0	(6,951)	171,772	(6,355)	1,872	(4,483)	1,586	12/02/2024
892329-BJ-1	TOYOTA CREDIT CANADA INC CORP FOREIGN		01/24/2020	Wood Gundy Inc		62,183	60,885	60,019	61,687	0	0	0	0	(1,669)	60,879	861	1,303	2,164	542	03/27/2024
89353Z-BK-3	TRANS CANADA PIPELINES CORP FOREIGN		08/19/2020	Scotia Capital Inc		199,362	151,958	131,692	134,283	0	757	0	757	6,010	133,018	(8,032)	66,344	58,312	6,817	12/09/2030
89353Z-BU-1	TRANS CANADA PIPELINES CORP FOREIGN		08/19/2020	Nesbitt Burns		73,422	45,588	73,532	68,229	0	(495)	0	(495)	3,579	66,750	(4,562)	6,672	2,110	3,693	02/17/2039
89353Z-BV-9	TRANS CANADA PIPELINES CORP FOREIGN		02/18/2020	National Bank Of Canada		17,414	15,089	17,003	17,095	0	(7)	0	(7)	(115)	16,718	(255)	696	441	182	11/15/2041

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
89353Z-CD-8	TRANS CANADA PIPELINES CORP FOREIGN		02/18/2020	National Bank Of Canada		17,288	15,089	15,005	15,417	0	0	0	0	(413)	15,084	79	2,204	2,283	230	10/15/2049
89353Z-CE-6	TRANS CANADA PIPELINES CORP Foreign		05/29/2020	Nesbitt Burns		59,155	57,879	60,170	61,516	0	6	0	6	(1,343)	57,719	(2,460)	1,436	(1,024)	1,187	09/18/2029
918423-AQ-7	VW CREDIT CANADA INC DISCOUNT NOTE		05/21/2020	National Bank Of Canada		50,475	50,201	54,332	53,937	0	5	0	5	415	50,164	(4,193)	311	(3,882)	1,063	03/29/2023
918423-AS-3	VW CREDIT CANADA INC DISCOUNT NOTE		05/21/2020	National Bank Of Canada		14,581	14,343	15,238	15,406	0	3	0	3	(159)	14,329	(920)	252	(668)	278	11/14/2022
C0445#-AM-8	ARC Resources Ltd. Senior Unsecured Note	A	08/23/2020	Redemption 100.0000		4,300,000	4,300,000	4,385,974	4,371,018	0	(71,018)	0	(71,018)	0	4,300,000	0	0	0	163,830	08/23/2024
C0557#-AA-0	Badger Daylighting LP Senior Note	A	01/24/2020	Various		3,865,667	3,865,667	3,865,667	3,865,667	0	0	0	0	0	3,865,667	0	0	0	93,356	01/24/2022
C1465*-AK-9	CGI Group Inc Senior Note	A	09/12/2020	Various		15,229,286	15,229,286	15,399,360	15,395,437	0	(166,151)	0	(166,151)	0	15,229,286	0	0	0	569,575	09/12/2024
C4111#-AF-8	Graymont Western Canada Inc Senior Note	A	07/10/2020	Redemption 100.0000		2,236,923	2,236,923	2,236,923	2,236,923	0	0	0	0	0	2,236,923	0	0	0	115,257	01/10/2023
C4111#-AG-6	Graymont Western Canada Inc Senior Note	A	06/21/2020	Redemption 100.0000		1,149,500	1,149,500	1,149,500	1,149,500	0	0	0	0	0	1,149,500	0	0	0	27,013	06/21/2027
C4111#-AB-9	Great Lakes PWR LTD SR BD SER 2		12/16/2020	Various		935,990	935,990	907,431	950,292	0	0	0	0	(42,861)	935,990	28,559	0	28,559	46,068	06/16/2023
C4861#-AG-8	Irving Oil Limited Senior Note	A	04/07/2020	Various		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	142,750	04/07/2020
C4931*-AJ-2	Keyera Partnership Series F Senior GTD N	A	09/08/2020	Various		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	411,200	09/08/2020
C7208#-AH-1	Pengrowth Corp Senior Note Series B	A	01/08/2020	Various		19,972,018	20,371,000	21,282,885	20,567,878	0	0	0	0	0	20,567,878	0	(595,860)	(595,860)	(5,768)	05/11/2020
C8894#-AL-9	Tolko Industries Ltd. Senior Note	A	02/21/2020	Various		3,146,610	3,146,610	3,120,238	3,139,795	0	6,815	0	6,815	0	3,146,610	0	0	0	73,945	02/22/2022
H4777*-AA-3	SBM Deep Panuke S.A. Senior Secured Note	A	12/15/2020	Redemption 100.0000		6,585,000	6,585,000	6,585,000	6,585,000	0	0	0	0	0	6,585,000	0	0	0	173,710	12/15/2021
00084D-AJ-9	ABN AMRO BANK NV CORP FOREIGN	D	06/04/2020	Various		65,138,000	65,138,000	64,912,167	65,115,372	0	22,628	0	22,628	0	65,138,000	0	0	0	797,941	06/04/2020
00084D-AR-1	ABN AMRO BANK NV CORP FRGN FLOATER	D	12/28/2020	RBC Capital Markets		12,213,211	12,210,000	12,221,477	12,215,566	0	(5,267)	0	(5,267)	0	12,210,299	0	2,912	2,912	226,031	01/19/2021
00164M-DU-4	ALM LOAN FUNDING CLO 1.120% 04/16/27	D	03/04/2020	Call 100.0000		13,243,780	13,243,780	13,243,780	13,243,780	0	0	0	0	0	13,243,780	0	0	0	146,096	04/16/2027
00164M-DU-4	ALM LOAN FUNDING CLO 1.120% 04/16/27	D	01/16/2020	Paydown		2,335,837	2,335,837	2,335,837	2,335,837	0	0	0	0	0	2,335,837	0	0	0	17,257	04/16/2027
00164M-DU-4	ALM LOAN FUNDING CLO 1.120% 04/16/27	D	03/04/2020	Redemption 100.0000		5,518,242	5,518,242	5,518,242	5,518,242	0	0	0	0	0	5,518,242	0	0	0	60,873	04/16/2027
00507U-AH-4	ALLERGAN FUNDING SCS CORP FOREIGN	D	05/14/2020	Various		1,983,270	1,888,000	1,993,575	1,984,140	0	(869)	0	(869)	0	1,983,271	0	(2)	(2)	37,899	06/15/2044
00507U-AS-0	ALLERGAN FUNDING SCS CORP FOREIGN	D	05/14/2020	Various		16,432,308	16,000,000	16,492,391	16,454,101	0	(21,794)	0	(21,794)	0	16,432,308	0	0	0	397,417	03/15/2025
00507U-AT-8	ALLERGAN FUNDING SCS CORP FOREIGN	D	05/14/2020	Taxable Exchange		6,054,880	5,750,000	6,089,788	6,060,624	0	(5,744)	0	(5,744)	0	6,054,880	0	0	0	173,690	03/15/2035
00507U-AU-5	ALLERGAN FUNDING SCS CORP FOREIGN	D	05/14/2020	Taxable Exchange		1,066,956	1,060,000	1,067,452	1,067,007	0	(50)	0	(50)	0	1,066,956	0	0	0	33,427	03/15/2045
00627B-AT-2	Adams Mill CLO Ltd CLO	D	10/15/2020	Paydown		2,398,314	2,398,314	2,398,314	2,398,314	0	0	0	0	0	2,398,314	0	0	0	43,233	07/15/2026
00927G-AA-8	AIRBUS SE CORP FOREIGN	D	06/25/2020	Goldman Sachs & Co		5,162,350	5,000,000	4,994,700	4,995,669	0	256	0	256	0	4,995,924	0	166,426	166,426	113,313	04/10/2027
01539B-AC-4	ALFA SAB DE CV CORP FOREIGN	D	08/10/2020	Stifel, Nicolaus & Co		1,292,500	1,100,000	1,199,000	1,195,461	0	(1,086)	0	(1,086)	0	1,194,375	0	98,125	98,125	66,592	03/25/2044
01749T-AE-0	ADAGIO CLO CLO 1.387% 01/15/30	D	07/15/2020	Paydown		543,566	543,566	543,566	543,566	0	0	0	0	0	543,566	0	0	0	11,728	01/15/2030
020053-AS-3	ALM LOAN FUNDING CLO 1.727% 10/15/28	D	03/04/2020	Redemption 100.0000		1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	16,802	10/15/2028
02364W-AV-7	AMERICA MOVIL SAB DE CV CORP FOREIGN	D	03/30/2020	Various		14,849,000	14,849,000	14,755,824	14,843,664	0	5,336	0	5,336	0	14,849,000	0	0	0	371,225	03/30/2020
03329K-AQ-6	ANCHORAGE CAPITAL CLO LTD CLO	D	10/28/2020	Paydown		5,905,921	5,905,921	5,895,881	5,899,635	0	6,286	0	6,286	0	5,905,921	0	0	0	133,029	07/28/2028
03765Y-AL-8	APIDOS CLO 1.057% 01/15/27	D	02/10/2020	Call 100.0000		20,250,000	20,250,000	20,250,000	20,250,000	0	0	0	0	0	20,250,000	0	0	0	211,599	01/15/2027
04941G-AL-2	ATLAS SENIOR LOAN FUND LTD CLO	D	11/17/2020	Paydown		2,209,550	2,209,550	2,209,550	2,209,550	0	0	0	0	0	2,209,550	0	0	0	34,807	11/17/2027
04941M-AK-1	ATLAS SENIOR LOAN FUND LTD CLO CLO	D	10/16/2020	Paydown		168,016	168,016	168,016	168,016	0	0	0	0	0	168,016	0	0	0	3,513	07/16/2029
04941T-AS-9	ATLAS SENIOR LOAN FUND LTD CLO	D	05/27/2020	Paydown		6,300	6,300	6,300	6,300	0	0	0	0	0	6,300	0	0	0	97	11/27/2031
04965C-AJ-7	CSAM CLO 1.046% 04/22/27	D	10/22/2020	Paydown		1,552,501	1,552,501	1,552,501	1,552,501	0	0	0	0	0	1,552,501	0	0	0	30,779	04/22/2027
05252A-DD-0	AUSTRALIA AND NEW ZEALAND BANK CORP FRGN		07/02/2020	Maturity		100,000,000	100,000,000	100,000,000	100,000,000	0	0	0	0	0	100,000,000	0	0	0	1,625,725	07/02/2020
05363G-AG-8	AVERY PT III CLO LTD CLO	D	04/20/2020	Paydown		2,434,062	2,434,062	2,433,535	2,433,527	0	534	0	534	0	2,434,062	0	0	0	28,291	01/18/2025
05363X-AN-7	Avery Point CLO Ltd CLO	D	10/19/2020	Paydown		7,024,631	7,024,631	7,024,631	7,024,631	0	0	0	0	0	7,024,631	0	0	0	105,533	07/17/2026
05579T-ED-4	BNP PARIBAS SA CORP FOREIGN	D	05/21/2020	Various		40,872,000	40,872,000	40,594,847	40,846,226	0	25,774	0	25,774	0	40,872,000	0	0	0	485,355	05/21/2020
05586F-3A-3	BNP PARIBAS (NEW YORK BRANCH) CERTIFICAT	D	06/25/2020	Maturity		21,000,000	21,000,000	21,000,000	21,000,000	0	0	0	0	0	21,000,000	0	0	0	141,833	06/25/2020
05633W-AB-9	BAC San Jose DPR Funding Senior Secured	D	11/15/2020	Various		12,000,000	12,000,000	12,018,871	12,012,747	0	(12,747)	0	(12,747)	0	12,000,000	0	0	0	337,500	11/15/2021
05970H-AB-3	General DPR Funding, Ltd. Senior Secured	D	11/16/2020	Various		15,626,000	15,626,000	15,626,000	15,626,000	0	0	0	0	0	15,626,000	0	0	0	319,519	08/15/2024
06739G-AR-0	BARCLAYS BK PLC CORP FOREIGN	D	01/08/2020	Maturity		3,250,000	3,250,000	3,223,448	3,249,852	0	148	0	148	0	3,250,000	0	0	0	83,281	01/08/2020
07131X-AV-6	BATTALION CLO LTD CLO 1.258% 07/17/28	D	10/19/2020	Paydown		2,213,500	2,213,500	2,211,286	2,210,960	0	2,540	0	2,540	0	2,213,500	0	0	0	53,058	07/17/2028
07132A-BU-6	BATTALION CLO LTD CLO 1.558% 07/18/30	D	02/06/2020	Call 100.0000		31,000,000	31,000,000	31,000,000	31,000,000	0	0	0	0	0	31,000,000	0	0	0	336,065	07/18/2030
08179X-AL-9	BENEFIT STREET PARTNERS CLO LT CLO	D	07/15/2020	Paydown		14,368	14,368	14,365	14,365	0	3	0	3	0	14,368	0	0	0	321	07/15/2029
08180R-AL-9	BENEFIT STREET PARTNERS CLO LT CLO	D	10/19/2020	Paydown		25,377,748	25,377,748	25,377,748	25,377,748	0	0	0	0	0	25,377,748	0	0	0	397,930	07/18/2027
09627X-AU-5	BLUEMOUNTAIN CLO LTD BLUEM_15- CLO	D	10/13/2020	Paydown		15,684,540	15,684,540	15,685,211	15,684,987	0	(447)	0	(447)	0	15,684,540	0	0	0	223,796	04/13/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
10302V-BA-2	BOWPK_14-1A CLO 1.393% 11/23/25	D	11/23/2020	Paydown		12,786,382	12,786,382	12,778,710	12,780,589	0	5,792	0	5,792	0	12,786,382	0	0	0	192,247	11/23/2025
114521-AL-1	BROOKSIDE MILL CLO LTD CLO	D	10/19/2020	Paydown		9,686,687	9,686,687	9,685,224	9,687,146	0	(459)	0	(459)	0	9,686,687	0	0	0	184,763	01/17/2028
143658-AF-9	CARNIVAL CORP DEBENTURES	D	09/15/2020	Various		6,402,500	7,000,000	7,226,635	7,062,770	0	(9,913)	0	(9,913)	0	7,052,858	0	(650,358)	(650,358)	474,800	10/01/2023
143658-AH-5	CARNIVAL CORP DEBENTURES	D	11/24/2020	Various		18,571,200	19,345,000	19,364,299	19,362,013	0	(2,888)	0	(2,888)	0	19,359,125	0	(787,925)	(787,925)	1,758,138	01/15/2028
14889D-AJ-7	CATAMARAN CLO LTD CLO 1.476% 04/22/30	D	04/22/2020	Paydown		434,060	434,060	434,060	434,060	0	0	0	0	0	434,060	0	0	0	6,924	04/22/2030
14889E-AL-0	CATAMARAN CLO CLO 1.067% 01/27/28	D	10/27/2020	Paydown		1,452,001	1,452,001	1,449,968	1,450,912	0	1,088	0	1,088	0	1,452,001	0	0	0	25,912	01/27/2028
14889H-AJ-8	CATAMARAN CLO LTD CLO 1.618% 10/18/26	D	10/19/2020	Paydown		13,648,346	13,648,346	13,648,346	13,648,346	0	0	0	0	0	13,648,346	0	0	0	249,714	10/18/2026
15103J-AA-0	CELEO REDES OPERACION CHILE SA CORP SINK	D	12/22/2020	Various		22,502	22,502	22,663	22,655	0	(153)	0	(153)	0	22,502	0	0	0	869	06/22/2047
191241-AD-0	COCA COLA FEMSA SAB DE CV CORP FOREIGN	D	02/15/2020	Maturity		350,000	350,000	372,445	350,677	0	(677)	0	(677)	0	350,000	0	0	0	8,094	02/15/2020
191241-AE-8	COCA COLA FEMSA SAB DE CV CORP FOREIGN	D	01/24/2020	Call 107.8578		10,785,777	10,000,000	9,851,600	9,934,606	0	865	0	865	0	9,935,471	0	64,529	64,529	851,436	11/26/2023
2027A0-KA-6	COMMONWEALTH BANK OF AUSTRALIA CORP FRGN	D	06/25/2020	Maturity		67,000,000	67,000,000	67,013,395	67,006,225	0	(6,225)	0	(6,225)	0	67,000,000	0	0	0	638,376	06/25/2020
21684L-4E-9	COOPERATIEVE RABOBANK UA (NEW CERTIFICAT	D	07/20/2020	Maturity		40,000,000	40,000,000	40,000,000	40,000,000	0	0	0	0	0	40,000,000	0	0	0	276,293	07/20/2020
22303Q-AN-0	COVIDIEN INTERNATIONAL F CORP Foreign	D	10/29/2020	Call 104.5430		13,406,594	12,824,000	12,989,459	12,867,783	0	(16,171)	0	(16,171)	0	12,851,612	0	(27,612)	(27,612)	940,526	06/15/2022
22303Q-AP-5	COVIDIEN INTERNATIONAL F CORP FOREIGN	D	10/29/2020	Call 106.8570		16,178,150	15,140,000	15,017,982	15,093,384	0	10,483	0	10,483	0	15,103,867	0	36,133	36,133	1,427,710	06/15/2023
22549L-VT-9	CREDIT SUISSE AG (NEW YORK BRA CERTIFICA	D	02/28/2020	Maturity		30,000,000	30,000,000	30,000,000	30,000,000	0	0	0	0	0	30,000,000	0	0	0	154,226	02/28/2020
2332K4-JY-1	DNB BANK ASA COMMERCIAL PAPER	D	07/22/2020	Maturity		19,500,000	19,500,000	19,500,000	19,500,000	0	0	0	0	0	19,500,000	0	0	0	138,080	07/22/2020
23340Q-4J-9	DNB BANK ASA CORP FRGN FLOATER	D	10/08/2020	Maturity		40,000,000	40,000,000	40,025,960	40,016,094	0	(16,094)	0	(16,094)	0	40,000,000	0	0	0	683,448	10/08/2020
25243Y-AP-4	DIAGEO CAPITAL PLC CORP FOREIGN	D	07/15/2020	Maturity		890,000	890,000	887,328	889,812	0	188	0	188	0	890,000	0	0	0	42,969	07/15/2020
25820N-AA-2	DORCHESTER PK CLO LTD CLO	D	10/20/2020	Paydown		7,568,165	7,568,165	7,568,165	7,568,165	0	0	0	0	0	7,568,165	0	0	0	163,648	04/20/2028
26249G-AJ-9	DRYDEN CDO CLO 1.467% 04/15/29	D	12/15/2020	Various		159,950,948	159,950,948	159,950,948	159,950,948	0	0	0	0	0	159,950,948	0	0	0	4,594,354	04/15/2029
26249G-AJ-9	DRYDEN CDO CLO 1.467% 04/15/29	D	07/15/2020	Paydown		49,052	49,052	49,052	49,052	0	0	0	0	0	49,052	0	0	0	1,086	04/15/2029
28623D-AA-7	Elevation CLO Ltd CLO 1.208% 04/18/27	D	10/19/2020	Paydown		26,607,102	26,607,102	26,607,102	26,607,102	0	0	0	0	0	26,607,102	0	0	0	409,522	04/18/2027
28851Q-AE-3	ELLINGTON CLO I LTD ECLO_17-1A CLO	D	10/15/2020	Paydown		776,423	776,423	776,423	776,423	0	0	0	0	0	776,423	0	0	0	21,330	10/15/2029
28852E-AA-7	ELLINGTON CLO I LTD ECLO_17-1A CLO	D	11/16/2020	Paydown		750,774	750,774	750,774	750,774	0	0	0	0	0	750,774	0	0	0	16,789	02/15/2029
338422-AQ-1	FLAGSHIP CLO 1.080% 01/16/26	D	10/16/2020	Paydown		8,805,983	8,805,983	8,791,155	8,795,483	0	10,501	0	10,501	0	8,805,983	0	0	0	120,916	01/16/2026
33883E-AL-6	FLATIRON CLO LTD CLO 1.127% 04/15/27	D	10/15/2020	Paydown		4,411,413	4,411,413	4,401,383	4,404,939	0	6,473	0	6,473	0	4,411,413	0	0	0	63,252	04/15/2027
36321H-AA-6	GALAXY XXIX CLO LTD CLO	D	11/16/2020	Paydown		16,342,771	16,342,771	16,333,554	16,334,061	0	8,710	0	8,710	0	16,342,771	0	0	0	195,159	11/15/2026
36382A-A*-0	Galliford Try plc Senior Unsecured Note	B	01/03/2020	Taxable Exchange		70,452,226	70,494,908	70,450,560	76,004,431	0	45	0	45	(5,552,249)	70,452,226	0	0	0	1,081,137	02/16/2027
404280-BE-8	HSBC HOLDINGS PLC CORP Foreign	B	05/11/2020	National Bank Of Canada		176,858	171,196	178,472	185,078	0	0	0	0	(6,606)	171,196	(7,276)	5,661	(1,615)	2,398	12/05/2023
40436T-AL-0	Highbridge Loan Management Ltd CLO	D	10/20/2020	Paydown		219,196	219,196	219,196	219,196	0	0	0	0	0	219,196	0	0	0	5,413	01/20/2028
44929F-BA-9	ICG US CLO LTD CLO 1.245% 04/25/31	D	04/27/2020	Paydown		82,920	82,920	82,920	82,920	0	0	0	0	0	82,920	0	0	0	1,235	04/25/2031
44967F-A*-6	I.M.A. Industria Macchine Auto Senior No	D	02/21/2020	Redemption 100.0000		1,328,571	1,328,571	1,328,571	1,328,571	0	0	0	0	0	1,328,571	0	0	0	41,518	02/21/2023
44987C-AC-2	ING BANK NV CORP FOREIGN	D	03/16/2020	Maturity		5,000,000	5,000,000	5,010,850	5,000,372	0	(372)	0	(372)	0	5,000,000	0	0	0	61,250	03/16/2020
44987C-AG-3	ING BANK NV CORP FOREIGN	D	08/17/2020	Maturity		45,000,000	45,000,000	45,088,050	45,011,020	0	(11,020)	0	(11,020)	0	45,000,000	0	0	0	1,215,000	08/17/2020
45323#-AA-9	Impulsora Pipeline, LLC Senior Secured N	D	07/01/2020	Various		1,584,520	1,584,520	1,584,520	1,584,520	0	0	0	0	0	1,584,520	0	0	0	71,746	01/01/2043
45605P-AE-8	Industrial DPR Funding LTD. Senior Secur	D	10/15/2020	Various		1,278,333	1,278,333	1,278,333	1,278,333	0	0	0	0	0	1,278,333	0	0	0	48,294	10/15/2021
45605P-AG-3	Industrial DPR Funding LTD. Senior Secur	D	10/15/2020	Redemption 100.0000		2,571,427	2,571,427	2,571,427	2,571,427	0	0	0	0	0	2,571,427	0	0	0	80,357	07/15/2023
45605P-AM-0	Industrial DPR Funding LTD. Senior Secur	D	10/15/2020	Various		8,086,632	8,086,632	8,109,820	8,103,245	0	(16,614)	0	(16,614)	0	8,086,632	0	0	0	266,305	04/15/2026
45941Q-AB-5	International Diversified Co Senior Secu	C	11/20/2020	Various		3,789,000	3,789,000	3,810,544	3,808,470	0	(19,470)	0	(19,470)	0	3,789,000	0	0	0	105,382	11/20/2022
46647Y-AL-1	JMP_CLO CLO 1.498% 07/17/29	D	07/17/2020	Paydown		416,693	416,693	416,693	416,693	0	0	0	0	0	416,693	0	0	0	8,050	07/17/2029
470170-AB-7	Jamaica Merch Voucher Rec Ltd Sr. Secure	D	10/07/2020	Various		3,854,011	3,854,011	3,854,373	3,854,141	0	(130)	0	(130)	0	3,854,011	0	0	0	142,546	07/08/2022
470170-AD-3	Jamaica Merch Voucher Rec Ltd Senior Sec	D	10/05/2020	Redemption 100.0000		3,710,677	3,710,677	3,710,677	3,710,677	0	0	0	0	0	3,710,677	0	0	0	182,817	01/08/2027
48273L-AB-8	KVK CLO LTD CLO 1.154% 05/20/29	D	11/20/2020	Paydown		19,794,803	19,794,803	19,764,972	19,774,551	0	20,252	0	20,252	0	19,794,803	0	0	0	380,509	05/20/2029
48274W-AA-5	KVK CLO LTD CLO 1.777% 01/15/29	D	12/15/2020	Various		90,850,000	90,850,000	90,850,000	90,850,000	0	0	0	0	0	90,850,000	0	0	0	2,651,262	01/15/2029
532522-AA-7	LIMA METRO LINE 2 FINANCE LTD CORP SINKI	D	10/05/2020	Various		532,127	532,127	537,437	535,920	0	(3,793)	0	(3,793)	0	532,127	0	0	0	19,682	07/05/2034
532619-AL-7	LIMEROCK CLO CLO 1.418% 10/20/26	D	10/20/2020	Paydown		9,580,174	9,580,174	9,575,673	9,576,892	0	3,282	0	3,282	0	9,580,174	0	0	0	133,763	10/20/2026
552081-AD-3	LYONDELLBASELL IND NV CORP FOREIGN	D	11/05/2020	Various		23,884,662	22,641,000	27,094,970	23,617,885	0	(499,543)	0	(499,543)	0	23,118,342	0	(477,342)	(477,342)	2,564,387	11/15/2021
55379W-M8-6	MUFG BANK LTD (NEW YORK BRANCH CERTIFICA	D	05/22/2020	Maturity		16,500,000	16,500,000	16,500,000	16,500,000	0	0	0	0	0	16,500,000	0	0	0	163,022	05/22/2020
55818P-AL-4	MADISON PK FDG XII LTD CLO	D	10/20/2020	Paydown		6,014,669	6,014,669	6,014,068	6,014,212	0	457	0	457	0	6,014,669	0	0	0	108,590	07/20/2026
55953R-AL-5	BLACKROCK CLO CLO 1.018% 01/18/28	D	03/12/2020	Citigroup Capital Markets Inc		6,547,500	6,750,000	6,750,000	6,750,000	0	0	0	0	0	6,750,000	0	(202,500)	(202,500)	76,943	01/18/2028
55953R-AL-5	BLACKROCK CLO CLO 1.018% 01/18/28	D	10/19/2020	Paydown		919,392	919,392	919,392	919,392	0	0	0	0	0	919,392	0	0	0	15,817	01/18/2028
58507L-AC-3	MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREI	D	06/25/2020	Susquehanna Intl Group		517,358	455,000	464,296	462,456	0	(484)	0	(484)	0	461,972	0	55,385	55,385	11,347	04/01/2027
59801Q-AJ-8	MIDOCEAN CREDIT CLO I MID CLO	D	10/15/2020	Paydown		71,570,541	71,570,541	71,570,541	71,570,541	0	0	0	0	0	71,570,541	0	0	0	1,047,242	04/15/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
59802Q-AS-7	MIDOCEAN CR CLO I CLO 1.057% 01/15/24	D	10/15/2020	Paydown		61,589,847	61,589,847	61,585,165	61,587,533	0	2,314	0	2,314	0	61,589,847	0	0	0	980,710	01/15/2024
62431U-AR-3	Mountain View CLO Ltd CLO	D	10/13/2020	Paydown		129,186	129,186	129,186	129,186	0	0	0	0	0	129,186	0	0	0	2,994	10/12/2030
63873N-D9-9	NATIXIS SA CERTIFICATE OF DEPOSIT	D	01/10/2020	Maturity		35,000,000	35,000,000	35,000,000	35,000,000	0	0	0	0	0	35,000,000	0	0	0	200,311	01/10/2020
64131T-AC-8	NEUBERGER BERMAN CLO LTD CLO	D	10/15/2020	Paydown		2,021,650	2,021,650	2,021,650	2,021,650	0	0	0	0	0	2,021,650	0	0	0	39,952	01/15/2028
65504L-AL-1	NOBLE HOLDING INTL LTD CORP FOREIGN	D	04/30/2020	GMP SECURITIES LLC		5,250	500,000	28,501	333,438	0	365	305,302	(304,937)	0	28,501	0	(23,251)	(23,251)	26,477	04/01/2045
65557C-AJ-2	NORDEA BANK AB CORP FOREIGN	D	01/27/2020	Maturity		12,350,000	12,350,000	13,758,232	12,371,580	0	(21,580)	0	(21,580)	0	12,350,000	0	0	0	301,093	01/27/2020
65557C-AR-4	NORDEA BANK AB CORP FOREIGN	D	09/17/2020	Various		39,795,000	39,795,000	39,817,398	39,798,848	0	(3,848)	0	(3,848)	0	39,795,000	0	0	0	994,875	09/17/2020
65590A-H6-6	NORDEA BANK AB CERTIFICATE OF DEPOSIT	D	09/04/2020	Maturity		19,980,000	19,980,000	20,020,539	20,006,248	0	(26,248)	0	(26,248)	0	19,980,000	0	0	0	219,593	09/04/2020
65590A-XJ-0	NORDEA BANK AB CERTIFICATE OF DEPOSIT	D	06/12/2020	Maturity		105,000,000	105,000,000	105,000,000	105,000,000	0	0	0	0	0	105,000,000	0	0	0	871,441	06/12/2020
67091Y-AJ-3	OCP CLO 1.037% 07/15/27	D	10/15/2020	Paydown		8,929,836	8,929,836	8,929,836	8,929,836	0	0	0	0	0	8,929,836	0	0	0	118,358	07/15/2027
67108F-AN-6	OCH ZIFF LOAN MGMT FUNDING LTD CLO	D	10/22/2020	Paydown		329,569	329,569	329,569	329,569	0	0	0	0	0	329,569	0	0	0	6,723	10/22/2030
67108L-AW-3	OCH ZIFF LOAN MGMT FUNDING LTD CLO	D	10/19/2020	Paydown		25,895	25,895	25,895	25,895	0	0	0	0	0	25,895	0	0	0	547	04/17/2031
67109U-AS-1	OCH ZIFF LOAN MGMT FUNDING LTD CLO	D	07/30/2020	Paydown		121,648	121,648	121,579	121,581	0	67	0	67	0	121,648	0	0	0	2,200	10/30/2030
67109W-AJ-7	OCH ZIFF LOAN MGMT FUNDING LTD CLO	D	10/30/2020	Paydown		24,911,470	24,911,470	24,911,470	24,911,470	0	0	0	0	0	24,911,470	0	0	0	515,692	04/30/2027
67110A-AQ-6	OCH ZIFF LOAN MGMT FUNDING LTD CLO	D	10/30/2020	Paydown		7,461,139	7,461,139	7,456,342	7,457,872	0	3,267	0	3,267	0	7,461,139	0	0	0	162,450	07/30/2027
67514R-AL-2	OCEAN TRAILS CLO CLO 1.121% 08/13/25	D	11/13/2020	Paydown		6,491,296	6,491,296	6,489,253	6,490,058	0	1,238	0	1,238	0	6,491,296	0	0	0	71,284	08/13/2025
67515U-AQ-3	Ocean Trails CLO CLO 1.387% 07/15/28	D	10/15/2020	Paydown		2,628,773	2,628,773	2,628,773	2,628,773	0	0	0	0	0	2,628,773	0	0	0	64,289	07/15/2028
69689A-AU-4	PALLMER SQUARE CLO CLO	D	12/22/2020	Various		81,000,000	81,000,000	81,000,000	81,000,000	0	0	0	0	0	81,000,000	0	0	0	2,046,290	05/21/2029
69689C-AL-0	PALLMER SQUARE CLO CLO	D	01/27/2020	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	10,758	07/20/2030
69700A-AA-3	PALLMER SQUARE CLO 0.977% 10/15/25	D	02/14/2020	Call 100.0000		3,107,901	3,107,901	3,100,442	3,100,816	0	(71)	0	(71)	0	3,100,745	0	7,156	7,156	28,429	10/15/2025
69700A-AA-3	PALLMER SQUARE CLO 0.977% 10/15/25	D	01/15/2020	Paydown		1,148,126	1,148,126	1,145,370	1,145,508	0	2,617	0	2,617	0	1,148,126	0	0	0	8,042	10/15/2025
78410B-AJ-4	SYMPHONY CLO 1.417% 07/15/28	D	10/15/2020	Paydown		2,942,739	2,942,739	2,942,739	2,942,739	0	0	0	0	0	2,942,739	0	0	0	75,107	07/15/2028
817176-AL-4	SENECA PARK CLO LTD CLO	D	10/19/2020	Paydown		4,687,003	4,687,003	4,687,003	4,687,003	0	0	0	0	0	4,687,003	0	0	0	78,614	07/17/2026
822582-AD-4	SHELL INTERNATIONAL FINANCE BV CORP FORE	D	02/03/2020	Barclays Capital Inc		11,223,006	7,498,000	10,117,342	9,629,146	0	(7,301)	0	(7,301)	0	9,621,845	0	1,601,161	1,601,161	66,389	12/15/2038
82620K-AP-8	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	03/09/2020	JP Morgan Securities, Inc		16,222,504	16,220,000	16,111,164	16,198,420	0	19,812	0	19,812	0	16,218,232	0	4,272	4,272	172,473	03/16/2020
828428-AJ-1	SILVERMORE CLO CLO 1.391% 05/15/26	D	11/16/2020	Paydown		27,522,476	27,522,476	27,522,476	27,522,476	0	0	0	0	0	27,522,476	0	0	0	415,918	05/15/2026
83050P-CF-4	SKANDINAVISKA ENSKILDA BANKEN CERTIFICAT	D	07/20/2020	Maturity		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	91,334	07/20/2020
83051G-AD-0	SKANDINAVISKA ENSKILDA CORP FOREIGN	D	05/27/2020	Various		6,215,000	6,215,000	6,265,933	6,220,271	0	(5,271)	0	(5,271)	0	6,215,000	0	0	0	76,134	05/27/2020
83051G-AE-8	SKANDINAVISKA ENSKILDA CORP FOREIGN	D	11/17/2020	Various		22,744,000	22,744,000	22,922,210	22,779,450	0	(35,450)	0	(35,450)	0	22,744,000	0	0	0	597,030	11/17/2020
83379#-AD-7	Sodexo Inc. Senior Note	D	08/14/2020	Call 100.0000		1,178,164	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	217,264	03/04/2026
83608G-AN-6	SOUND POINT CLO I LTD CLO	D	06/24/2020	WELLS FARGO SEC LLC		5,803,080	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	(196,920)	(196,920)	109,295	01/26/2031
865622-BR-4	SUMITOMO MITSUI BANKING CORP CORP FOREIG	D	01/16/2020	Maturity		7,575,000	7,575,000	7,562,274	7,574,799	0	201	0	201	0	7,575,000	0	0	0	92,794	01/16/2020
86958J-7L-7	SVENSKA HANDELSBANKEN AB CERTIFICATE OF	D	06/10/2020	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	68,271	06/10/2020
86960B-AJ-1	SVENSKA HANDELSBANKEN AB CORP FOREIGN	D	10/01/2020	Maturity		20,175,000	20,175,000	20,246,923	20,186,137	0	(11,137)	0	(11,137)	0	20,175,000	0	0	0	484,200	10/01/2020
87155N-A*-0	Symrise AG Senior Note	D	11/23/2020	Various		37,150,000	37,150,000	37,150,000	37,150,000	0	0	0	0	0	37,150,000	0	0	0	1,743,130	11/23/2020
87241E-AC-9	TCW CLO 1.661% 02/15/29	D	02/18/2020	PGIM, Inc.		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	13,260	02/15/2029
87248B-AQ-7	TICP CLO Ltd CLO 1.018% 07/20/27	D	10/20/2020	Paydown		37,962,959	37,962,959	37,934,082	37,938,725	0	24,233	0	24,233	0	37,962,959	0	0	0	661,031	07/20/2027
87248T-AA-3	TPC CLO CLO 1.467% 07/15/29	D	02/14/2020	Call 100.0000		24,000,000	24,000,000	23,976,000	24,036,969	0	(13,256)	0	(13,256)	0	24,023,713	0	(23,713)	(23,713)	296,121	07/15/2029
87248V-AC-4	TPG CLO 1.045% 04/26/28	D	10/26/2020	Paydown		1,551,545	1,551,545	1,543,322	1,545,056	0	6,489	0	6,489	0	1,551,545	0	0	0	31,502	04/26/2028
87249F-AC-8	TPG CLO 1.058% 04/20/28	D	02/12/2020	Barclays Capital Inc		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/20/2028
87249F-AC-8	TPG CLO 1.058% 04/20/28	D	10/20/2020	Paydown		401,706	401,706	397,488	398,875	0	2,831	0	2,831	0	401,706	0	0	0	8,179	04/20/2028
87969D-AL-1	TELOS CLO LTD CLO 1.518% 07/17/26	D	10/19/2020	Paydown		36,193,274	36,193,274	36,193,274	36,193,274	0	0	0	0	0	36,193,274	0	0	0	615,793	07/17/2026
89640P-AH-6	TRINITAS CLO I LTD CLO	D	03/20/2020	Call 100.0000		42,375,068	42,375,068	42,375,068	42,375,068	0	0	0	0	0	42,375,068	0	0	0	561,006	04/15/2026
89640P-AH-6	TRINITAS CLO I LTD CLO	D	01/15/2020	Paydown		25,585,376	25,585,376	25,585,376	25,585,376	0	0	0	0	0	25,585,376	0	0	0	199,481	04/15/2026
89640P-AJ-2	TRINITAS CLO I LTD CLO	D	03/20/2020	Call 100.0000		1,086,540	1,086,540	1,086,540	1,086,540	0	0	0	0	0	1,086,540	0	0	0	12,785	04/15/2026
89640P-AJ-2	TRINITAS CLO I LTD CLO	D	01/15/2020	Paydown		656,035	656,035	656,035	656,035	0	0	0	0	0	656,035	0	0	0	4,397	04/15/2026
89641A-AQ-8	TRINITAS CLO LTD CLO 1.605% 10/25/28	D	10/26/2020	Paydown		19,710	19,710	19,710	19,710	0	0	0	0	0	19,710	0	0	0	530	10/25/2028
902133-AV-9	Tyco Electro CORP FRGN FLOATER	D	06/05/2020	Maturity		28,600,000	28,600,000	28,600,000	28,600,000	0	0	0	0	0	28,600,000	0	0	0	298,225	06/05/2020
90261X-GD-8	UBS AG STAMFORD CORP FOREIGN	D	08/04/2020	Maturity		19,430,000	19,430,000	21,909,248	19,665,186	0	(235,186)	0	(235,186)	0	19,430,000	0	0	0	947,213	08/04/2020
90265U-A#-1	UBM plc Senior Unsecured Note	D	11/06/2020	Call 100.0000		24,676,651	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	5,511,251	06/15/2027
902674-XK-1	UBS AG (LONDON BRANCH) CORP FOREIGN	D	11/02/2020	Various		6,000,000	6,000,000	5,872,800	5,943,290	0	51,451	0	51,451	0	5,994,741	0	5,259	5,259	135,158	12/01/2020
91889D-AF-3	VALARIS PLC CORP FOREIGN	D	04/29/2020	GMP SECURITIES LLC		45,000	500,000	42,636	382,868	0	439	340,671	(340,232)	0	42,636	0	2,364	2,364	16,771	10/01/2044
949496-BA-0	WELLFLEET CLO LTD CLO 1.498% 07/20/29	D	10/20/2020	Paydown		559,415	559,415	559,415	559,415	0	0	0	0	0	559,415	0	0	0	12,217	07/20/2029
94949L-AL-4	WELLFLEET CLO 2016-2 LTD CLO	D	07/20/2020	Paydown		501,246	501,246	501,139	501,143	0	103	0	103	0	501,246	0	0	0	9,634	10/20/2028
94951M-AA-1	WELLFLEET CLO LTD CLO 1.459% 10/20/29	D	02/26/2020	Call 100.0000		8,500,000	8,500,000	8,500,000	8,500,000	0	0	0	0	0	8,500,000	0	0	0	105,364	10/20/2029
951680-AJ-6	WEST CLO CLO 1.138% 07/18/26	D	10/19/2020	Paydown		17,637,101	17,637,101	17,637,101	17,637,101	0	0	0	0	0	17,637,101	0	0	0	270,497	07/18/2026
95168W-AQ-0	WEST CLO 2014-2 LTD CLO	D	10/16/2020	Paydown		4,204,516	4,204,516	4,204,516	4,204,516	0	0	0	0	0	4,204,516	0	0	0	61,533	01/16/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
9612E0-DG-9	WESTPAC BANKING CORP CORP FRGN FLOATER	D	09/01/2020	Maturity		89,600,000	89,600,000	89,326,900	89,491,330	0	108,670	0	108,670	0	89,600,000	0	0	0	1,115,472	09/01/2020
98875L-AA-7	ZAIS CLO 5 LTD ZAIS5_16-2A CLO	D	10/15/2020	Paydown		1,121,740	1,121,740	1,111,869	1,119,848	0	1,892	0	1,892	0	1,121,740	0	0	0	26,479	10/15/2028
98875N-AA-3	ZAIS CDO CLO 1.418% 07/20/31	D	10/20/2020	Paydown		223,039	223,039	222,202	221,978	0	1,061	0	1,061	0	223,039	0	0	0	4,780	07/20/2031
98885G-AA-6	ZAIS CDO CLO 1.187% 04/15/29	D	10/15/2020	Paydown		329,468	329,468	329,468	329,468	0	0	0	0	0	329,468	0	0	0	6,382	04/15/2029
98887T-AA-6	ZAIS CDO CLO 1.607% 07/15/29	D	10/15/2020	Paydown		1,311,487	1,311,487	1,313,369	1,312,649	0	(1,162)	0	(1,162)	0	1,311,487	0	0	0	29,716	07/15/2029
98887V-AA-1	ZAIS CDO CLO 1.527% 04/15/30	D	10/15/2020	Paydown		431,386	431,386	431,386	431,386	0	0	0	0	0	431,386	0	0	0	9,421	04/15/2030
B6961#-AB-4	Puratos NV Senior Note	B	11/17/2020	Redemption 100.0000		1,439,784	1,439,784	1,643,406	1,360,917	0	0	0	0	282,489	1,439,784	(203,622)	0	(203,622)	55,100	11/17/2023
B6961#-AC-2	Puratos NV Senior Note	B	11/17/2020	Redemption 100.0000		785,028	785,028	865,974	742,027	0	0	0	0	123,947	785,028	(80,945)	0	(80,945)	30,174	11/17/2023
D0003*-AA-1	ADM Germany GmbH Senior Note	D	11/30/2020	Various		20,517,205	20,348,000	20,348,000	20,348,000	0	0	0	0	0	20,348,000	0	0	0	1,100,262	02/05/2021
D2741@-AA-2	Feuer Powertrain GmbH & Co. KG Senior Se	B	08/07/2020	Call 100.0000		6,513,938	6,373,088	5,788,509	6,068,449	0	66,325	1,651,491	(1,585,166)	1,371,551	6,290,245	435,411	82,843	518,254	370,621	12/28/2020
D6000#-AB-5	MEC Holding GmbH EURO Gtd Senior Note	B	07/02/2020	Various		14,035,625	14,035,625	14,016,963	14,031,250	0	0	1,689,287	(1,689,287)	1,675,000	14,035,713	18,750	(88)	18,662	393,646	07/02/2020
D6000#-AC-3	MEC Holding GmbH USD Gtd Senior Note	D	07/02/2020	Maturity		4,650,000	4,650,000	4,650,000	4,650,000	0	0	0	0	0	4,650,000	0	0	0	144,977	07/02/2020
D6604@-AB-7	Roto Frank AG Senior Note	B	06/04/2020	Maturity		3,225,907	3,225,907	3,520,516	3,192,067	0	0	0	0	328,449	3,225,907	(294,609)	0	(294,609)	65,163	06/04/2020
D8563#-AA-2	VTG FINANCE S.A. Senior Secured Note	B	10/29/2020	Various		6,792,653	6,792,653	6,730,326	6,494,125	0	(95,898)	1,889,939	(1,985,837)	2,126,139	6,946,521	312,094	(153,869)	158,225	366,395	05/06/2021
D8563#-AB-0	VTG FINANCE S.A. Senior Secured Note	B	10/29/2020	Various		13,362,731	13,362,731	16,958,069	12,775,458	0	0	0	0	4,182,611	13,362,731	(3,595,338)	0	(3,595,338)	726,314	05/06/2023
F1068#-AE-7	Bonduelle S.A. EURO GTD Senior Note	B	09/02/2020	Various		3,593,475	3,593,475	3,854,324	3,406,676	0	0	0	0	447,648	3,593,475	(260,850)	0	(260,850)	166,595	09/02/2022
F1369#-AC-7	Bureau Veritas S.A. Series C Guaranteed	D	07/16/2020	Maturity		3,660,000	3,660,000	3,865,838	3,712,145	0	(52,145)	0	(52,145)	0	3,660,000	0	0	0	244,488	07/16/2020
F2000#-AA-4	Compagnie des Levures Lesaffre Senior No	B	07/30/2020	Various		8,651,505	8,651,505	10,034,557	8,233,765	0	0	0	0	1,800,792	8,651,505	(1,383,052)	0	(1,383,052)	442,790	07/30/2022
F4733#-AB-2	Groupe Auchan SA Senior Note	D	06/29/2020	Call 100.0000		9,672,262	9,160,000	9,160,000	9,160,000	0	0	0	0	0	9,160,000	0	0	0	672,562	06/28/2022
F5309#-AC-1	Ipsos SA Series B Senior Note	D	09/28/2020	Various		15,000,000	15,000,000	15,452,786	15,044,310	0	(44,310)	0	(44,310)	0	15,000,000	0	0	0	777,000	09/28/2020
F5754#-AB-3	LISI SA Senior Note 3.640% 10/17/23	B	10/19/2020	Redemption 100.0000		1,348,519	1,348,519	1,543,707	1,284,658	0	0	0	0	259,049	1,348,519	(195,188)	0	(195,188)	47,497	10/17/2023
F5754#-AC-1	LISI SA Senior Note 1.820% 03/20/25	B	03/20/2020	Redemption 100.0000		3,054,000	3,054,000	3,242,857	3,207,143	0	0	0	0	35,714	3,054,000	(188,857)	0	(188,857)	27,791	03/20/2025
F5754#-AD-9	LISI SA Senior Unsecured Note	B	03/04/2020	Redemption 100.0000		4,227,387	4,227,387	4,192,857	4,259,260	0	0	0	0	(66,403)	4,227,387	34,529	0	34,529	37,624	03/04/2026
F7908@-AA-8	Roquette Freres Senior Note	D	03/26/2020	Redemption 100.0000		1,926,000	1,926,000	1,926,000	1,926,000	0	0	0	0	0	1,926,000	0	0	0	40,253	03/26/2024
F8493@-AE-9	Sodexo SENIOR NOTE 4.850% 03/29/21	D	07/08/2020	Various		6,686,900	6,490,000	6,490,000	6,490,000	0	0	0	0	0	6,490,000	0	0	0	440,843	03/29/2021
F8493@-AG-4	Sodexo Senior Unsecured Note	D	07/21/2020	Call 100.0000		27,145,631	24,960,000	24,960,000	24,960,000	0	0	0	0	0	24,960,000	0	0	0	2,708,959	06/27/2023
F9731#-AF-4	Vicat SA Senior Note 5.960% 12/01/20	D	12/01/2020	Various		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	298,000	12/01/2020
G0805#-AC-0	Aggreko Plc Senior Note	D	12/30/2020	Various		30,257,216	30,000,000	30,988,557	30,195,921	0	(162,190)	0	(162,190)	0	30,033,731	0	(33,731)	(33,731)	2,082,341	03/15/2021
G1744#-AG-3	Cadogan Estates Ltd. GuaranteedSeries C	D	08/07/2020	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	198,000	08/07/2020
G1846@-AQ-0	Capita Holdings Limited Senior Note	B	09/30/2020	Various		7,024,808	7,024,808	6,950,418	7,311,536	0	(106,687)	0	(106,687)	(395,024)	7,024,808	214,983	0	214,983	257,373	09/30/2020
G1968#-AB-3	Cattles plc Senior Note - Series B	D	12/21/2020	Call 100.0000		3,878	3,878	0	0	0	0	0	0	0	0	0	3,878	3,878	0	12/12/2011
G1968#-AD-9	Cattles plc Senior Note	D	12/21/2020	Call 100.0000		6,033	6,033	0	0	0	0	0	0	0	0	0	6,033	6,033	0	02/01/2013
G2214P-AR-6	CLP POWER HONG KONG FIN LTD CORP FOREIGN	D	03/19/2020	Maturity		100,000	100,000	108,189	100,327	0	(327)	0	(327)	0	100,000	0	0	0	2,375	03/19/2020
G2384@-AB-3	Continental DPR Finance Co Senior Secure	D	12/15/2020	Redemption 100.0000		5,142,857	5,142,857	5,142,857	5,142,857	0	0	0	0	0	5,142,857	0	0	0	160,714	06/15/2022
G2613#-AF-1	DS Smith PLC Euro Series B Senior Note	B	08/11/2020	Various		39,639,303	39,639,303	44,640,751	37,818,297	0	0	0	0	6,822,454	39,639,303	(5,001,449)	0	(5,001,449)	1,843,508	08/11/2020
G2615*-AC-0	DCC Treasury 2010 Ltd. Series C GTD Sr U	D	03/24/2020	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	274,397	03/24/2020
G2616*-AB-1	DPR-CR Limited Senior Secured Note	D	12/15/2020	Various		5,106,250	5,106,250	5,106,250	5,106,250	0	0	0	0	0	5,106,250	0	0	0	197,814	12/15/2026
G3430*-AB-3	Filtrona plc USD SER A Sr Note Due 2020	D	04/29/2020	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	147,750	04/29/2020
G3921#-AA-7	Global SC Finance III Ltd. Senior Secure	D	12/17/2020	Various		15,445,301	15,445,301	15,424,262	15,427,120	0	18,181	0	18,181	0	15,445,301	0	0	0	349,160	02/17/2027
G5241#-AE-7	Kerry Group Financial Services Sr Note S	D	01/20/2020	Maturity		1,400,000	1,400,000	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	0	0	33,810	01/20/2020
G5427#-AA-1	LEAF II SPC (Lendable Inc.) Promissory N	C	11/30/2020	Call 100.0000		4,430,993	4,430,993	4,430,993	4,430,993	0	0	0	0	0	4,430,993	0	0	0	118,797	11/27/2021
G5485F-AB-8	LI & FUNG LTD CORP FOREIGN	D	05/13/2020	Maturity		200,000	200,000	201,400	200,039	0	(39)	0	(39)	0	200,000	0	0	0	5,250	05/13/2020
G7178*-AF-1	Porterbrook Rail Finance Ltd Senior Secu	B	10/16/2020	Redemption 100.0000		2,202,260	2,202,260	2,247,000	2,299,508	0	0	0	0	(52,508)	2,202,260	(44,740)	0	(44,740)	45,462	04/18/2028
G7780H-AB-2	Salvadoreno DPR Fnd Ltd Senior Secured N	D	11/16/2020	Redemption 100.0000		7,392,649	7,392,649	7,392,649	7,392,649	0	0	0	0	0	7,392,649	0	0	0	308,903	08/15/2022
G8124#-AK-9	SIG PLC Senior Note 5.880% 05/31/23	B	07/17/2020	Various		2,889,555	2,889,555	3,486,086	2,839,718	0	0	0	0	646,368	2,889,555	(596,531)	0	(596,531)	82,391	05/31/2023
G8124#-AP-8	SIG PLC Sr. Unsecured Note	B	07/17/2020	Call 100.0000		9,945,375	9,945,375	9,857,053	9,773,843	0	0	0	0	83,210	9,945,375	88,322	0	88,322	271,445	08/12/2026
G8955#-AB-3	Total Produce C Holdings Ltd Sr. Unsecur	D	03/08/2020	Redemption 100.0000		2,490,000	2,490,000	2,490,000	2,490,000	0	0	0	0	0	2,490,000	0	0	0	39,218	03/08/2024

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G8967#-AM-5	Triton Container Intl Limited Senior Not	D	10/31/2020	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	128,400	10/31/2022
G8967#-AN-3	Triton Container Intl Limited Senior Not	D	10/31/2020	Various		7,994,000	7,994,000	7,994,000	7,994,000	0	0	0	0	0	7,994,000	0	0	0	390,907	10/31/2024
G9224*-AE-4	United Drug FIN LTD Series B GTD Senior	D	09/07/2020	Various		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	787,500	09/07/2020
G9400#-AB-2	WMMR Three Ltd; WMMR Four Ltd Senior Sec	D	12/31/2020	Redemption 100.0000		855,123	855,123	855,123	855,123	0	0	0	0	0	855,123	0	0	0	28,910	09/30/2033
G9605#-AB-5	Whitbread plc Series B Senior Note	D	08/13/2020	Various		6,500,000	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	0	0	339,950	08/13/2020
H1709#-AE-0	CREDIT SUISSE NASSAU BRANCH CORP SINKING	D	01/15/2020	Redemption 100.0000		667,025	667,025	541,157	622,268	0	44,756	0	44,756	0	667,025	0	0	0	0	01/15/2022
L0001*-AA-4	VTG FINANCE S.A. Senior Secured Note	B	10/29/2020	Various		29,896,065	29,896,065	33,000,000	28,582,176	0	0	0	4,417,824	0	29,896,065	(3,103,935)	0	(3,103,935)	1,253,803	11/30/2022
N3070*-AA-2	Essential Capital ConsortiumBV Debt	D	01/31/2020	Call 11464100.0000		1,146	0	0	0	0	0	0	0	0	0	0	1,146	1,146	0	12/18/2019
N3070*-AA-2	Essential Capital ConsortiumBV Debt	D	01/31/2020	Redemption 99.7048		387,209	388,355	377,604	387,209	0	0	0	0	0	387,209	0	0	0	0	12/18/2019
N4282*-AG-1	Royal Friesland Campina N V Senior Note	D	08/30/2020	Various		2,174,144	2,174,144	2,178,942	2,177,383	0	(3,239)	0	(3,239)	0	2,174,144	0	0	0	87,183	08/30/2027
N8084*-AD-9	Sligro Food Group Nederland B Series B G	D	12/07/2020	Maturity		23,450,000	23,450,000	23,450,000	23,450,000	0	0	0	0	0	23,450,000	0	0	0	973,175	12/07/2020
N9176#-AB-6	VastNed Retail NV EURO Series B Senior N	B	10/26/2020	Various		20,358,748	20,358,748	20,195,825	19,338,011	0	(134,254)	3,836,714	(3,970,968)	4,694,528	20,358,748	297,177	0	297,177	1,065,101	10/26/2020
N9176#-AD-2	VastNed Retail NV Senior Note	B	01/17/2020	Various		27,737,500	27,737,500	28,108,247	28,202,294	0	0	(257,697)	257,697	(351,744)	27,782,717	(325,530)	(45,217)	(370,747)	701,759	01/17/2020
P0091#-AA-7	Aeris Holding Costa Rica S.A. Senior Sec	D	11/15/2020	Various		817,793	817,793	817,092	817,390	0	403	0	403	0	817,793	0	0	0	49,928	11/15/2025
P0156P-AC-3	ALFA SAB DE CV CORP FOREIGN	D	09/01/2020	Various		9,881,576	8,441,000	9,243,234	9,213,674	0	(9,094)	0	(9,094)	0	9,204,580	0	676,997	676,997	525,495	03/25/2044
P4917*-AA-5	Great Shale LNG Transport S.A. Sr. Secur	D	12/31/2020	Redemption 100.0000		784,772	784,772	784,772	784,772	0	0	0	0	0	784,772	0	0	0	15,898	09/30/2037
P5888#-AA-3	Sesajal, S.A. de C.V. Senior Unsecured N	D	11/16/2020	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	180,000	11/19/2024
P7000*-AA-6	Milestone LNG Transport SA Sr. Secured	D	12/31/2020	Redemption 100.0000		1,153,284	1,153,284	1,153,284	1,153,284	0	0	0	0	0	1,153,284	0	0	0	23,378	03/31/2037
Q0458*-AF-6	AquaSure Finance Pty Ltd Senior Secured	D	07/12/2020	Redemption 100.0000		185,183	185,183	185,183	185,183	0	0	0	0	0	185,183	0	0	0	6,088	01/12/2034
Q3384#-AB-4	Eclipx Group Limited Senior Secured Note	B	05/26/2020	Call 100.0000		597,006	475,503	524,183	502,488	0	0	0	0	21,695	475,503	(48,680)	0	(48,680)	143,032	07/31/2025
Q3915#-AF-3	Fletcher Building Ltd Senior Note	B	07/29/2020	Various		26,890,559	24,241,859	33,626,218	24,078,666	0	(80,601)	0	(80,601)	9,524,755	24,451,882	(9,070,938)	(215,706)	(9,286,644)	4,722,266	01/10/2022
Q3915#-AG-1	Fletcher Building Ltd Senior Note	D	07/29/2020	Call 100.0000		4,404,807	3,800,000	3,800,000	3,800,000	0	0	0	0	0	3,800,000	0	0	0	819,637	01/10/2024
Q7160#-AE-9	Orica Finance Ltd Series A GTD Senior No	D	10/25/2020	Various		14,490,265	14,490,265	14,623,852	14,515,528	0	(25,263)	0	(25,263)	0	14,490,265	0	0	0	658,232	10/25/2020
Q7724#-AD-0	Powerco Ltd Senior Secured	D	06/07/2020	Maturity		10,000,000	10,000,000	10,594,231	10,038,568	0	(38,568)	0	(38,568)	0	10,000,000	0	0	0	218,000	06/07/2020
Q9396#-AE-1	Victoria PWR Networks Pty Ltd Senior Not	D	06/03/2020	Various		18,000,000	18,000,000	18,000,000	18,000,000	0	0	0	0	0	18,000,000	0	0	0	402,300	06/03/2020
R6236*-AA-2	Norspan LNG VIII AS Senior Secured Note	D	09/30/2020	Various		543,977	543,977	543,977	543,977	0	0	0	0	0	543,977	0	0	0	19,127	03/30/2032
T0296#-AC-2	AMA SpA Senior Secured Note	B	09/19/2020	Redemption 100.0000		2,529,418	2,529,418	2,478,872	2,393,990	0	0	0	0	84,883	2,529,418	50,546	0	50,546	114,211	09/19/2028
T3420#-AA-9	CRIF SpA Senior Unsecured	B	07/20/2020	Redemption 100.0000		1,370,944	1,370,944	1,354,167	1,345,179	0	0	0	0	8,988	1,370,944	16,777	0	16,777	30,174	07/19/2028
T4758*-AA-3	GVS S.p.A. Senior Note	D	01/09/2020	Redemption 100.0000		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	81,250	01/09/2024
T4758*-AB-1	GVS S.p.A. Senior Unsecured	B	07/25/2020	Redemption 100.0000		5,907,082	5,907,082	5,757,429	5,704,072	0	0	0	0	53,357	5,907,082	149,653	0	149,653	172,643	07/25/2024
T4968@-AA-7	Sol SpA Senior Note 4.750% 06/15/24	D	06/15/2020	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	23,750	06/15/2024
T4968@-AB-5	Sol SpA Senior Note 4.250% 05/29/25	D	05/29/2020	Various		1,330,000	1,330,000	1,330,000	1,330,000	0	0	0	0	0	1,330,000	0	0	0	28,263	05/29/2025
T4968@-AC-3	Sol SpA Senior Unsecured Note	B	03/12/2020	Various		1,347,763	1,347,763	1,379,536	1,364,984	0	236	0	236	14,742	1,347,763	(32,199)	0	(32,199)	13,208	03/12/2027
T7429@-AA-3	Piaggio SpA Senior Note	D	07/31/2020	Various		4,366,130	4,366,130	4,365,600	4,365,910	0	220	0	220	0	4,366,130	0	0	0	283,799	07/31/2021
T8240#-AA-6	San Carlo Gruppo Alimentare Senior Note	B	10/09/2020	Redemption 100.0000		425,248	425,248	457,120	404,029	0	0	0	0	53,091	425,248	(31,872)	0	(31,872)	19,041	10/09/2024
T8677*-AA-2	Sogefi S.p.A Senior Note	D	06/01/2020	Various		3,183,143	3,183,143	3,183,143	3,183,143	0	0	0	0	0	3,183,143	0	0	0	95,494	05/03/2023
Y72570-AN-7	RELIANCE INDS LTD INDIA CORP FOREIGN	D	06/29/2020	JP Morgan		1,511,160	1,400,000	1,378,118	1,381,826	0	986	0	986	0	1,382,813	0	128,347	128,347	29,947	11/30/2027
000000-00-0	ISDA LITIGATIONS		12/31/2020	PGIM, Inc.		1,214	0	0	0	0	0	0	0	0	0	0	1,214	1,214	0	09/30/2020
00764M-CS-4	Wells Fargo Bank, NA (2016)		12/31/2020	Settlement Process		3,060	0	0	0	0	0	0	0	0	0	0	3,060	3,060	0	10/25/2034
05948K-J2-6	Wells Fargo Bank, NA (2016)		12/31/2020	Settlement Process		624	0	0	0	0	0	0	0	0	0	0	624	624	0	08/25/2035
05948K-PW-3	Wells Fargo Bank (MBS) LITIGATION		12/31/2020	Settlement Process		100	0	0	0	0	0	0	0	0	0	0	100	100	0	05/25/2034
05948K-Y6-0	Wells Fargo Bank, NA (2016)		12/31/2020	Settlement Process		429	0	0	0	0	0	0	0	0	0	0	429	429	0	01/25/2036
172967-DR-9	Citigroup Inc. Bonds		12/31/2020	Settlement Process		3,166	0	0	0	0	0	0	0	0	0	0	3,166	3,166	0	08/25/2036
271790-AA-5	Enron		12/31/2020	Settlement Process		6,014	0	0	0	0	0	0	0	0	0	0	6,014	6,014	0	12/31/2021

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
293588-AF-2	EnsembleIQ Term B PIK Tracking Note		12/31/2020	PGIM, Inc.		(8,840)	0	0	0	0	0	0	0	0	(8,840)	0	0	0	0	12/31/2021
293588-AG-0	EnsembleIQ Term A PIK Tracking Note		12/31/2020	PGIM, Inc.		(18,615)	0	0	0	0	0	0	0	0	(18,615)	0	0	0	0	12/31/2021
31659Y-AB-0	Well Fargo RMBS Settlement		12/31/2020	Settlement Process		4,001	0	0	0	0	0	0	0	0	0	0	4,001	4,001	0	04/25/2047
36192K-AT-4	GS MORTGAGE SECURITIES CORPORA CMBS		12/31/2020	Settlement Process		32,202	0	0	0	0	0	0	0	0	0	0	0	0	0	05/10/2045
37931K-AB-7	Global Crossing LTD.		12/31/2020	Settlement Process		5,237	0	0	0	0	0	0	0	0	0	0	5,237	5,237	0	12/31/2021
458801-BB-2	Worldcom, Inc.		12/31/2020	Settlement Process		871	0	0	0	0	0	0	0	0	0	0	871	871	0	12/31/2021
54910T-AC-6	LSTAR COMMERCIAL MORTGAGE TRUS CMBS		12/31/2020	PGIM, Inc.		803	0	0	0	0	0	0	0	0	0	0	0	0	0	03/10/2050
742718-FK-0	PROCTER & GAMBLE CO CORPORATE		12/31/2020	PGIM, Inc.		213,750	0	0	0	0	0	0	0	0	0	0	0	0	0	12/31/2021
74906#-AA-4	Qumpus (dba Better Woeld Books)		12/31/2020	PGIM, Inc.		65,000	0	0	0	0	0	0	0	0	0	0	65,000	65,000	0	04/15/2020
78414*-AC-0	SCMC Intermediate Holdings LLC Revolver		12/31/2020	PGIM, Inc.		(23,031)	0	0	0	0	0	0	0	0	(23,031)	0	0	0	0	06/30/2021
000000-00-0	Skyline Displays Buyer, Inc.		12/31/2020	PGIM, Inc.		0	0	0	0	0	0	0	0	0	829,615	0	(829,615)	(829,615)	0	01/13/2026
90185#-AA-2	Two Center St Urban Renewal Bridge Loan		12/31/2020	PGIM, Inc.		22,594,055	0	0	0	0	0	0	0	0	22,594,055	0	0	0	0	08/01/2028
000000-00-0	WL Vinohradska		12/31/2020	PGIM, Inc.		0	0	0	0	0	0	0	0	0	13,924,147	0	(13,924,147)	(13,924,147)	0	05/15/2042
94989C-AY-7	WELLS FARGO COMMERCIAL MORTGAG CMBS		12/31/2020	PGIM, Inc.		28,038	0	0	0	0	0	0	0	0	0	0	0	0	0	02/15/2048
B8A0LH-6J-3	Syncora - Country Wide Home Loan		12/31/2020	Settlement Process		73,054	0	0	0	0	0	0	0	0	0	0	73,054	73,054	0	06/15/2027
C7467#-AD-6	Prairie Provident	B	12/31/2020	Interest Capitalization		(4,319)	0	0	0	0	0	0	0	0	(4,319)	(4,319)	0	(4,319)	0	04/30/2021
G0693*-AD-7	Aurora Group Holdings		12/31/2020	PGIM, Inc.		0	0	0	0	0	0	0	0	0	3,105,884	457,879	(3,105,884)	(2,648,005)	0	12/20/2024
G0693*-AE-5	Aurora Group Holdings		12/31/2020	PGIM, Inc.		0	0	0	0	0	0	0	0	0	369,604	0	(369,604)	(369,604)	0	12/20/2024
G0693*-AF-2	Aurora Group Holdings		12/31/2020	PGIM, Inc.		0	0	0	0	0	0	0	0	0	483,303	72,672	(483,303)	(410,631)	0	12/20/2024
G1949*-AB-1	Castlegate 740 Limited	B	12/31/2020	Interest Capitalization		172,738	0	0	0	0	0	0	0	0	172,738	172,738	0	172,738	0	03/02/2022
G8879#-AB-6	TimeC 1534 Limited	B	12/31/2020	Interest Capitalization		76,108	0	0	0	0	0	0	0	0	76,108	76,108	0	76,108	0	11/20/2023
000000-00-0	DUMMY CORPORATE 4.250% 10/26/49		07/17/2020	Various		19,305,769	19,065,000	18,961,255	18,960,904	0	870	0	870	0	18,961,774	0	343,995	343,995	587,440	10/26/2049
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						9,319,456,953	9,128,287,036	9,161,184,731	9,119,443,431	378	998,315	22,543,797	(21,545,104)	38,378,650	9,151,738,414	(25,264,152)	92,331,789	67,067,637	274,966,279	XXX
002920-AC-0	ABBEY NATL PLC SUBORDINATED	D	12/02/2020	Various		2,424,847	1,770,000	1,972,061	1,889,518	0	(8,025)	0	(8,025)	0	1,881,493	0	543,353	543,353	154,787	10/26/2029
4899999. Subtotal - Bonds - Hybrid Securities						2,424,847	1,770,000	1,972,061	1,889,518	0	(8,025)	0	(8,025)	0	1,881,493	0	543,353	543,353	154,787	XXX
220405-A*-5	JPM CORSAIR AMAZON ASSET BACKED		06/01/2020	Paydown		15,718,294	15,718,294	15,276,610	15,602,548	0	115,746	0	115,746	0	15,718,294	0	0	0	0	09/01/2020
40637#-AB-9	Halsey Street Investment, LLC Sr Note Bu		11/30/2020	Redemption 100.0000		3,059	3,059	3,059	3,059	0	0	0	0	0	3,059	0	0	0	271	09/30/2025
40637#-AC-7	Halsey Street Investment, LLC Sr Note Ae		09/25/2020	Various		13,428,603	13,428,603	13,428,603	13,428,603	0	0	0	0	0	13,428,603	0	0	0	1,130,194	12/01/2026
40637#-AC-7	Halsey Street Investment, LLC Sr Note Ae		09/01/2020	Various		3,786,007	3,786,007	3,786,007	3,786,007	0	0	0	0	0	3,786,007	0	0	0	189,338	12/01/2026
40637#-AF-0	Halsey Street Investment, LLC Sr Note Wh		12/31/2020	Redemption 100.0000		38,045	38,045	38,045	38,045	0	0	0	0	0	38,045	0	0	0	5,651	12/31/2027
40637#-AJ-2	Halsey Street Investment, LLC Prom-NT Sc		04/30/2020	Redemption 100.0000		601,437	601,437	601,437	601,437	0	0	0	0	0	601,437	0	0	0	46,317	04/30/2028
74408#-AB-5	Pru Ann Life Assurance Corp Note		12/15/2020	Maturity		234,177,216	234,177,216	234,177,216	234,177,216	0	0	0	0	0	234,177,216	0	0	0	8,517,025	12/15/2020
83083*-AA-4	Skyline (Nwk NJ) CTL Pass-Thru Credit-Te		12/15/2020	Various		6,687,376	6,687,376	6,687,376	6,687,376	0	0	0	0	0	6,687,376	0	0	0	187,647	03/15/2040
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						274,440,037	274,440,037	273,998,353	274,324,291	0	115,746	0	115,746	0	274,440,037	0	0	0	10,076,443	XXX
00120@-AA-1	AES US Wind Generation Holding Debt in a		12/31/2020	Various		2,504,381	2,504,381	2,504,381	2,504,381	0	0	0	0	0	2,504,381	0	0	0	79,827	06/30/2032
00120@-AB-9	AES US Wind Generation Holding Debt in a		12/31/2020	Various		1,890,155	1,890,155	1,890,155	1,890,155	0	0	0	0	0	1,890,155	0	0	0	37,644	06/30/2021
00220*-AA-2	ASC Leasing VIII, Inc. Senior Secured		04/09/2020	Call 100.0000		4,192,500	4,192,500	4,192,500	4,192,500	0	0	0	0	0	4,192,500	0	0	0	67,178	11/25/2020
00220*-AA-2	ASC Leasing VIII, Inc. Senior Secured		03/31/2020	Redemption 100.0000		77,639	77,639	77,639	77,639	0	0	0	0	0	77,639	0	0	0	1,157	11/25/2020
00452@-AB-7	AM LLC Senior Secured Term Loan		03/13/2020	Call 100.0000		586,667	586,667	586,667	586,667	0	0	0	0	0	586,667	0	0	0	871	04/30/2023
00452@-AB-7	AM LLC Senior Secured Term Loan		12/31/2020	Various		418,000	418,000	418,000	418,000	0	0	0	0	0	418,000	0	0	0	17,973	04/30/2023
00857@-AC-6	Peaker Power Holdings, LLC Senior Secure		12/31/2020	Redemption 100.0000		646,218	646,218	646,218	646,218	0	0	0	0	0	646,218	0	0	0	25,853	09/30/2024
00857@-AD-4	Peaker Power Holdings, LLC Senior Secure		12/31/2020	Call 100.0000		593,042	593,042	593,042	593,042	0	0	0	0	0	593,042	0	0	0	37,603	09/30/2024
00857@-AD-4	Peaker Power Holdings, LLC Senior Secure		09/30/2020	Redemption 100.0000		419,667	419,667	419,667	419,667	0	0	0	0	0	419,667	0	0	0	13,243	09/30/2024
02139*-AA-8	Altamira Technologies Corp Senior Secure		06/12/2020	Various		27,834	27,834	27,834	27,834	0	0	0	0	0	27,834	0	0	0	1,110	07/24/2025
02139*-AA-8	Altamira Technologies Corp Senior Secure		12/31/2020	Various		230,781	230,781	230,781	230,781	0	0	0	0	0	230,781	0	0	0	12,432	07/24/2025
02961@-AA-9	Overseas Shpholding Group, Inc Senior Se		11/19/2020	Various		760,674	760,674	760,674	760,674	0	0	0	0	0	760,674	0	0	0	38,747	12/21/2023
02961@-AA-9	Overseas Shpholding Group, Inc Senior Se		12/01/2020	Various		1,113,461	1,113,461	1,113,461	1,113,461	0	0	0	0	0	1,113,461	0	0	0	59,188	12/21/2023
03880@-AA-5	ArcaTech Systems, LLC Senior Secured Ter		05/29/2020	Call 100.0000		1,313,007	1,313,007	1,313,007	1,313,007	0	0	0	0	0	1,313,007	0	0	0	26,228	01/07/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
03880@-AA-5	ArcaTech Systems, LLC Senior Secured Ter		09/21/2020	Redemption 100.0000		1,687,500	1,687,500	1,687,500	1,687,500	0	0	0	0	0	1,687,500	0	0	0	65,922	01/07/2021
04004@-AA-4	Arena Energy, LP Senior Secured Note		10/08/2020	Direct		0	6,157,206	3	6,157,206	0	0	0	(6,157,203)	0	3	0	(3)	(3)	108,264	01/24/2021
04004@-AB-2	Arena Energy, LP Senior Secured Note		10/08/2020	Direct		0	10,208,697	4	10,208,697	0	0	10,208,693	(10,208,693)	0	4	0	(4)	(4)	0	01/24/2021
04341#-AA-4	Asante Energy LLC Mezzanine Debt Facilit		06/03/2020	Write-Off		2	1,917,215	13	13	0	0	0	0	0	13	0	(11)	(11)	0	12/05/2017
05357@-AA-4	Avenger Flight Group, LLC Sr. Secured Te		12/31/2020	Various		128,803	128,803	128,803	128,803	0	0	0	0	0	128,803	0	0	0	6,432	09/25/2025
05357@-AB-2	Avenger Flight Group, LLC Sr. Secured Te		12/31/2020	Redemption 100.0000		16,148	16,148	16,148	16,148	0	0	0	0	0	16,148	0	0	0	722	09/25/2025
07387#-AB-0	Bear Swamp Finance Ltd Prtnshp Senior Se		12/31/2020	Redemption 100.0000		39,887	39,887	39,887	39,887	0	0	0	0	0	39,887	0	0	0	1,227	10/08/2025
07387#-AC-8	Bear Swamp Finance Ltd Prtnshp Senior Se		12/31/2020	Redemption 100.0000		14,600	14,600	14,600	14,600	0	0	0	0	0	14,600	0	0	0	371	10/08/2025
08516*-AB-6	Berlin Station LLC Senior Note		10/30/2020	Various		1,527,700	2,447,500	1,406,757	1,527,700	0	0	120,943	(120,943)	0	1,527,700	0	0	0	0	09/30/2031
08516*-AB-6	Berlin Station LLC Senior Note		10/30/2020	Various		4,338,652	0	4,338,652	4,338,652	0	0	0	0	0	4,338,652	0	0	0	0	09/30/2031
08516*-AC-4	Berlin Station LLC Term		10/30/2020	Call 62.7283		690,011	1,100,000	586,574	690,011	0	0	103,437	(103,437)	0	690,011	0	0	0	0	09/30/2022
08516*-AC-4	Berlin Station LLC Term		10/30/2020	Capital Distribution		688,436	0	688,436	688,436	0	0	0	0	0	688,436	0	0	0	0	09/30/2022
12696*-AC-8	Cyrq Power Systems, LLC Debt in a Projec		12/31/2020	Various		2,618,470	2,618,470	2,618,470	2,618,470	0	0	0	0	0	2,618,470	0	0	0	63,711	06/30/2023
12696*-AF-1	Cyrq Power Systems, LLC Debt in a Projec		09/30/2020	Various		167,651	167,651	167,651	167,651	0	0	0	0	0	167,651	0	0	0	6,098	12/31/2039
14081*-AC-7	Carbon California Company, LLC Senior Se		03/31/2020	Various		847,889	847,889	847,889	847,889	0	0	0	0	0	847,889	0	0	0	14,681	02/15/2022
19770#-AB-0	Columbia Holdings Inc. Senior Secured No		11/30/2020	Redemption 100.0000		721,631	721,631	720,956	698,251	0	0	0	0	22,705	721,631	675	0	675	22,905	08/28/2024
19770#-AC-8	Columbia Holdings Inc. Senior Secured Te		08/28/2020	Call 100.0000		551,142	551,142	551,142	551,142	0	0	0	0	0	551,142	0	0	0	27,188	02/01/2025
19770#-AC-8	Columbia Holdings Inc. Senior Secured Te		05/28/2020	Redemption 100.0000		169,922	169,922	169,922	169,922	0	0	0	0	0	169,922	0	0	0	4,372	02/01/2025
20714@-AB-9	Conex International LLC Term A		12/31/2020	Various		0	8,163,174	3	0	3	0	0	3	0	3	0	(3)	(3)	0	08/08/2013
20714@-AC-7	Conex International LLC Revolver		12/31/2020	Various		0	269,130	1	0	1	0	0	1	0	1	0	(1)	(1)	0	08/08/2013
22804?-A#-3	Crowley Holdings, Inc. Senior Secured		06/04/2020	Call 100.0000		3,465,260	3,465,260	3,465,260	3,465,260	0	0	0	0	0	3,465,260	0	0	0	52,605	06/20/2024
39143@-AA-2	Great Western Leasing and Sale Senior Se		10/22/2020	Call 100.0000		1,334,252	1,334,252	1,334,252	1,334,252	0	0	0	0	0	1,334,252	0	0	0	42,190	07/24/2023
39143@-AA-2	Great Western Leasing and Sale Senior Se		12/01/2020	Redemption 100.0000		1,474,147	1,474,147	1,474,147	1,474,147	0	0	0	0	0	1,474,147	0	0	0	43,721	07/24/2023
39143@-AA-2	Great Western Leasing and Sale Senior Se		01/02/2020	Redemption 100.0000		141,204	141,204	141,204	141,204	0	0	0	0	0	141,204	0	0	0	692	07/24/2023
000000-00-0	HCA INC BK LN 0.962% 03/18/26		12/31/2020	Redemption 100.0000		14,102	14,102	14,133	14,133	0	(30)	0	(30)	0	14,102	0	0	0	33,874	03/18/2026
40475#-AA-6	HDC/HW Intermediate Holdings Senior Secu		12/31/2020	Various		39,975	39,975	39,975	39,975	0	0	0	0	0	39,975	0	0	0	2,285	12/21/2023
44860#-AF-0	Hybrid Design Associates LLC Senior Secu		03/30/2020	Redemption 100.0000		135,967	135,967	102,664	119,897	0	16,069	0	16,069	0	135,967	0	0	0	3,014	01/07/2022
46666@-AA-4	JVMC Holdings Corp. Senior Secured Term		06/30/2020	Various		2,549,910	2,549,910	2,549,910	2,549,910	0	0	0	0	0	2,549,910	0	0	0	88,895	02/28/2024
46666@-AA-4	JVMC Holdings Corp. Senior Secured Term		12/31/2020	Various		1,286,128	1,286,128	1,286,128	1,286,128	0	0	0	0	0	1,286,128	0	0	0	63,580	02/28/2024
48240#-AA-3	K2 Pure Solutions NoCal LP Senior Secure		12/31/2020	Redemption 100.0000		423,333	423,333	423,333	423,333	0	0	0	0	0	423,333	0	0	0	19,892	12/20/2023
48240#-AB-1	K2 Pure Solutions NoCal LP Senior Secure		12/23/2020	Call 100.0000		980,000	980,000	980,000	980,000	0	0	0	0	0	980,000	0	0	0	69,132	12/20/2023
50012L-A*-5	Kodiak Gas Services, LLC Senior Secured		12/28/2020	Call 100.0000		6,451,924	6,451,924	6,451,924	6,451,924	0	0	0	0	0	6,451,924	0	0	0	167,767	06/05/2024
50077#-AB-5	Krayn Wind LLC Term 0.086% 12/31/19		03/04/2020	Call 68.2498		392,170	574,609	392,170	392,170	0	0	0	0	0	392,170	0	0	0	0	12/31/2019
50077#-AB-5	Krayn Wind LLC Term 0.086% 12/31/19		03/04/2020	Various		182,439	0	182,439	182,439	0	0	0	0	0	182,439	0	0	0	0	12/31/2019
50077#-AC-3	Krayn Wind LLC Senior Note		03/04/2020	Call 68.2498		8,982,976	13,161,905	8,982,976	8,982,976	0	0	0	0	0	8,982,976	0	0	0	0	12/31/2030
50077#-AC-3	Krayn Wind LLC Senior Note		03/04/2020	Various		4,178,929	0	4,178,929	4,178,929	0	0	0	0	0	4,178,929	0	0	0	0	12/31/2030
55338*-AC-1	M-Co Merger Sub, LLC Senior Secured Term		12/31/2020	Various		214,623	214,623	214,623	214,623	0	0	0	0	0	214,623	0	0	0	10,763	03/31/2022
55391#-AB-3	MVT Leasing LLC/ JRBR-TEX LLC Senior Sec		12/01/2020	Redemption 100.0000		2,369,577	2,369,577	2,369,577	2,369,577	0	0	0	0	0	2,369,577	0	0	0	81,420	06/30/2025
55391#-AC-1	MVT Leasing LLC/ JRBR-TEX LLC Senior Sec		12/01/2020	Various		764,302	764,302	764,302	764,302	0	0	0	0	0	764,302	0	0	0	21,351	06/30/2024
000000-00-0	NIELSEN FINANCE LLC NIELSEN FIN LLC		10/09/2020	Redemption 100.0000		32,742	32,742	32,815	32,774	0	(32)	0	(32)	0	32,742	0	0	0	75,060	10/04/2023
65446#-AA-9	Nine Point Energy, LLC Senior Secured Te		11/19/2020	Various		203,722	203,722	203,722	203,722	0	0	0	0	0	203,722	0	0	0	14,484	06/07/2024
65446#-AA-9	Nine Point Energy, LLC Senior Secured Te		12/01/2020	Various		199,936	199,936	199,936	199,936	0	0	0	0	0	199,936	0	0	0	13,828	06/07/2024
65446#-AC-5	Nine Point Energy, LLC Senior Secured Te		07/03/2020	Call 91.6700		2,527,342	2,757,000	2,757,000	2,757,000	0	0	0	0	0	2,757,000	0	(229,658)	(229,658)	105,838	06/07/2024
68271@-AA-5	One Energy Enterprises LLC Revolver		02/10/2020	Direct		1,660,696	20,086,245	4,225,540	4,225,540	0	0	0	0	0	4,225,540	0	(2,564,845)	(2,564,845)	0	12/30/2021
68271@-AB-3	One Energy Enterprises LLC Subordinated		02/10/2020	Various		0	8,198,114	12	0	12	0	0	12	0	12	0	(12)	(12)	0	12/30/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
				Redemption																
69889#-AA-5	PaR Systems Group, Inc. Senior Secured T		11/02/2020	100.0000		360,000	360,000	360,000	360,000	0	0	0	0	0	360,000	0	0	0	10,983	10/31/2022
739358-AA-3	The Power-Sonic Corporation Senior Secur		12/23/2020	Various		293,387	293,387	293,387	293,387	0	0	0	0	0	293,387	0	0	0	19,563	11/21/2022
739358-AA-3	The Power-Sonic Corporation Senior Secur		11/23/2020	Various		536,813	536,813	536,813	536,813	0	0	0	0	0	536,813	0	0	0	22,455	11/21/2022
739358-AB-1	The Power-Sonic Corporation Senior Secur		12/11/2020	Various		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	53,841	11/21/2022
				Redemption																
75526@-AD-7	RE Victor Phelan Solar One LLC Senior Se		12/31/2020	100.0000		924,052	924,052	924,052	924,052	0	0	0	0	0	924,052	0	0	0	31,990	06/30/2023
78414*-AD-8	SCMC Intermediate Holdings LLC Term Loan		12/31/2020	Various		(36,540)	36,540	36,540	36,540	0	0	0	0	0	(36,540)	0	0	0	2,759	03/31/2021
				Redemption																
78414*-AD-8	SCMC Intermediate Holdings LLC Term Loan		09/30/2020	100.0000		36,540	36,540	36,540	36,540	0	0	0	0	0	36,540	0	0	0	1,971	03/31/2021
78433@-AA-9	S4T Holdings Corp. Senior Secured Term L		12/31/2020	Various		648,215	648,215	648,215	648,215	0	0	0	0	0	648,215	0	0	0	32,896	10/15/2024
78433@-AB-7	S4T Holdings Corp. Sr. Secured Revolver		08/20/2020	Various		20,554,878	20,554,878	20,554,878	20,554,878	0	0	0	0	0	20,554,878	0	0	0	593,569	10/15/2024
794006-A*-7	Salary.com, Inc. Senior Secured Note		12/31/2020	Call 100.0000		(33,286)	33,286	33,286	33,286	0	0	0	0	0	(33,286)	0	0	0	2,106	03/31/2021
				Redemption																
794006-A*-7	Salary.com, Inc. Senior Secured Note		09/30/2020	100.0000		33,286	33,286	33,286	33,286	0	0	0	0	0	33,286	0	0	0	1,290	03/31/2021
83438@-AA-4	Soltage, LLC Senior Secured Term Loan		06/30/2020	Call 100.0000		5,781,789	5,781,789	5,781,789	5,781,789	0	0	0	0	0	5,781,789	0	0	0	36,002	12/10/2023
				Redemption																
83438@-AA-4	Soltage, LLC Senior Secured Term Loan		12/31/2020	100.0000		322,788	322,788	322,788	322,788	0	0	0	0	0	322,788	0	0	0	13,904	12/10/2023
83438@-AB-2	Soltage, LLC Senior Secured Revolver		10/30/2020	Call 100.0000		2,632,479	2,632,479	2,632,479	2,632,479	0	0	0	0	0	2,632,479	0	0	0	47,733	12/10/2023
90290N-A*-0	USA Compression Partners, LP Senior Secu		12/31/2020	Call 100.0000		1,099,829	1,099,829	1,099,829	1,099,829	0	0	0	0	0	1,099,829	0	0	0	22,779	04/02/2023
90376#-AA-1	USS Group LP Senior Secured Revolver A		09/08/2020	Call 100.0000		1,587,836	1,587,836	1,587,836	1,587,836	0	0	0	0	0	1,587,836	0	0	0	37,577	05/01/2024
				Redemption																
91751#-AA-4	Utah Red Hills Renwbl Prk LLC Senior Not		12/31/2020	100.0000		698,719	698,719	698,719	698,719	0	0	0	0	0	698,719	0	0	0	25,489	12/31/2036
91751#-AB-2	Utah Red Hills Renwbl Prk LLC Senior Sec		12/31/2020	Various		1,264,236	1,264,236	1,264,236	1,264,236	0	0	0	0	0	1,264,236	0	0	0	27,788	09/30/2023
92328@-AA-8	Venture Metals, LLC Senior Secure Term L		12/31/2020	Various		261,250	261,250	261,250	261,250	0	0	0	0	0	261,250	0	0	0	9,957	07/01/2024
93382#-AB-5	Wapiti Raton, LLC Senior Secured Revolve		09/29/2020	Various		2,686,001	2,686,001	2,686,001	2,686,001	0	0	0	0	0	2,686,001	0	0	0	78,059	03/29/2024
000000-00-0	Whisps Acquistion Corp. Senior Secured T		12/01/2020	Various		1,722,500	1,722,500	1,722,500	1,722,500	0	0	0	0	0	1,722,500	0	0	0	75,471	04/18/2025
98159*-AC-7	Worldwide Machinery Senior Secured Revol		12/09/2020	Call 100.0000		1,113,217	1,113,217	1,113,217	1,113,217	0	0	0	0	0	1,113,217	0	0	0	21,438	12/21/2023
G4214*-AA-5	HH Global Finance Limited Senior Secured		02/25/2020	Call 100.0000		13,472,487	13,472,487	13,290,246	13,712,106	0	0	0	0	(421,860)	13,472,487	182,241	0	182,241	165,546	09/08/2023
G4214*-AA-5	HH Global Finance Limited Senior Secured		02/25/2020	Call 100.0000		7,023,326	7,023,326	7,035,737	7,148,242	0	0	0	0	(112,505)	7,023,326	(12,411)	0	(12,411)	86,300	09/08/2023
G4214*-AB-3	HH Global Finance Limited Senior Secured		02/25/2020	Call 100.0000		4,881,250	4,881,250	4,881,250	4,881,250	0	0	0	0	0	4,881,250	0	0	0	68,373	09/08/2023
70706P-A#-1	Pengrowth Energy Corporation Senior Note	A	01/08/2020	Various		5,995,139	5,702,989	5,802,777	5,777,485	0	0	0	0	0	5,777,485	0	(74,497)	(74,497)	314,399	10/18/2024
70706P-B*-4	Pengrowth Energy Corporation Senior Secu		01/14/2020	Call 96.3537		9,898,994	10,273,602	9,355,193	10,400,973	0	0	625,345	(625,345)	(420,436)	9,187,121	(168,072)	711,873	543,801	42,146	01/31/2020
C0065#-AD-7	Acquisition Oil Corporation Senior Secur	A	10/28/2020	Various		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	150,574	03/29/2022
C7467#-AC-8	Prairie Providt Res Canada Ltd Senior Se	A	12/31/2020	Various		5,227,989	5,227,989	5,227,989	5,227,989	0	0	0	0	0	5,227,989	0	0	0	330,579	01/02/2023
D3761#-AA-3	Jahn Gmbh Senior Secured Note	B	12/21/2020	Various		298,682	298,682	290,647	286,238	0	0	0	4,410	0	298,682	8,034	0	8,034	12,112	12/19/2025
G0693*-AA-3	Aurora Group Holdings (UK) Ltd Senior Se	D	07/30/2020	Call 75.7917		2,213,117	2,920,000	2,920,000	2,920,000	0	0	0	0	0	2,920,000	0	(706,883)	(706,883)	114,451	12/20/2024
				Redemption																
G1797#-AD-6	Camira Hldgs Ltd Senior Secured Term Loa	B	10/26/2020	100.0000		1,163,387	1,163,387	1,150,132	1,182,421	0	0	0	0	(32,288)	1,163,387	13,255	0	13,255	51,582	05/05/2023
G1895#-AB-1	Carco PRP Limited Senior Secured Note	B	09/30/2020	Call 100.0000		427,943	427,943	422,962	409,642	0	0	0	13,320	0	427,943	4,981	0	4,981	16,189	08/28/2024
				Redemption																
G1895#-AB-1	Carco PRP Limited Senior Secured Note	B	11/30/2020	100.0000		1,242,214	1,242,214	1,208,614	1,170,552	0	0	0	38,062	0	1,242,214	33,600	0	33,600	55,766	08/28/2024
				Redemption																
G3718#-AE-6	The Gap Partnership Bidco Ltd Senior Sec	B	01/30/2020	100.0000		655,075	655,075	635,600	662,375	0	0	0	0	(26,775)	655,075	19,475	0	19,475	8,844	07/25/2024
G5338#-AA-9	LCIH Hobart / Helicopter Ltd Senior Secu	D	12/31/2020	Various		506,421	506,421	506,421	506,421	0	0	0	0	0	506,421	0	0	0	13,738	12/22/2022
G5338#-AA-9	LCIH Hobart / Helicopter Ltd Senior Secu	D	12/31/2020	Various		177,049	177,049	177,049	177,049	0	0	0	0	0	177,049	0	0	0	4,803	12/22/2022
G5338#-AB-7	LCIH Hobart / Helicopter Ltd Senior Secu	D	12/31/2020	Call 100.0000		794,085	794,085	786,071	787,279	0	3,319	0	3,319	0	790,597	0	3,488	3,488	27,036	12/22/2022
				Redemption																
G5338#-AB-7	LCIH Hobart / Helicopter Ltd Senior Secu	D	09/30/2020	100.0000		1,092,496	1,092,496	1,081,470	1,083,132	0	9,364	0	9,364	0	1,092,496	0	0	0	26,869	12/22/2022
G5338#-AB-7	LCIH Hobart / Helicopter Ltd Senior Secu	D	12/31/2020	Call 100.0000		277,618	277,618	275,138	275,512	0	1,027	0	1,027	0	276,539	0	1,080	1,080	9,452	12/22/2022
				Redemption																
G5338#-AB-7	LCIH Hobart / Helicopter Ltd Senior Secu	D	09/30/2020	100.0000		381,945	381,945	378,532	379,047	0	2,898	0	2,898	0	381,945	0	0	0	9,394	12/22/2022
G5338#-AC-5	LCIH Hobart / Helicopter Ltd Senior Secu	D	12/31/2020	Call 100.0000		33,910	33,910	33,910	33,910	0	0	0	0	0	33,910	0	0	0	890	12/20/2022
				Redemption																
G5338#-AC-5	LCIH Hobart / Helicopter Ltd Senior Secu	D	12/31/2020	100.0000		109,029	109,029	109,029	109,029	0	0	0	0	0	109,029	0	0	0	3,264	12/20/2022
G5338#-AC-5	LCIH Hobart / Helicopter Ltd Senior Secu	D	12/31/2020	Call 100.0000		119,107	119,107	119,107	119,107	0	0	0	0	0	119,107	0	0	0	3,227	12/20/2022
G5338#-AD-3	LCIH Hobart / Helicopter Ltd Senior Secu	D	12/31/2020	Call 100.0000		33,920	33,920	33,920	33,920	0	0	0	0	0	33,920	0	0	0	891	12/20/2022

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G5338#-AD-3	LCIH Hobart / Helicopter Ltd Senior Secu	D	12/31/2020	Redemption 100.0000		109,018	109,018	109,018	109,018	0	0	0	0	0	109,018	0	0	0	3,263	12/20/2022
G5338#-AD-3	LCIH Hobart / Helicopter Ltd Senior Secu	D	12/31/2020	Call 100.0000		115,746	115,746	115,746	115,746	0	0	0	0	0	115,746	0	0	0	3,106	12/20/2022
G5338#-AD-3	LCIH Hobart / Helicopter Ltd Senior Secu	D	09/30/2020	Redemption 100.0000		3,361	3,361	3,361	3,361	0	0	0	0	0	3,361	0	0	0	121	12/20/2022
G6135#-AB-0	Milson Bidco Limited Term Loan A	B	08/24/2020	Capital Distribution		512,767	0	486,714	486,714	0	0	0	0	(26,052)	512,767	26,052	0	26,052	0	11/22/2022
G6916#-AA-7	Independent Builders Ltd Senior Secured	B	07/29/2020	Call 100.0000		1,065,771	1,065,771	1,071,967	1,106,074	0	0	0	0	(34,107)	1,065,771	(6,196)	0	(6,196)	32,610	06/13/2025
G6916#-AB-5	Independent Builders Ltd Senior Secured	B	12/21/2020	Various		746,329	746,329	732,983	769,186	0	0	0	0	(36,203)	746,329	13,346	0	13,346	30,467	06/13/2025
G6916#-AB-5	Independent Builders Ltd Sr. Secured Ter	B	12/21/2020	Various		438,733	438,733	420,547	452,170	0	0	0	0	(31,624)	438,733	18,187	0	18,187	17,910	06/13/2025
G7219*-AK-1	Premier Oil UK Limited Series C Make-Who	D	02/14/2020	Various		1,567,598	1,676,766	1,304,958	1,510,144	0	12,099	0	12,099	0	1,522,243	0	45,355	45,355	23,678	05/31/2021
G7219*-AN-5	Premier Oil UK Limited Series C Make-Who	D	02/14/2020	Direct		2,007,810	2,147,635	1,620,080	1,910,024	0	18,253	0	18,253	0	1,928,277	0	79,533	79,533	73,140	05/31/2021
G7219*-AP-0	Premier Oil UK Limited Series D Make-Who	D	02/14/2020	Various		3,338,026	3,570,487	2,705,958	3,180,976	0	29,940	0	29,940	0	3,210,916	0	127,109	127,109	123,543	05/31/2021
G7219*-AS-4	Premier Oil UK Limited Series C Senior N	D	02/14/2020	Various		11,686,171	12,500,000	9,728,235	11,257,862	0	90,195	0	90,195	0	11,348,057	0	338,114	338,114	176,515	05/31/2021
G7219*-AV-7	Premier Oil UK Limited Series C Senior N	D	02/14/2020	Direct		15,183,609	16,241,000	12,251,484	14,444,119	0	138,037	0	138,037	0	14,582,156	0	601,453	601,453	553,103	05/31/2021
G7219*-AW-5	Premier Oil UK Limited Series D Senior N	D	02/14/2020	Various		18,855,107	20,168,182	15,284,820	17,967,999	0	169,120	0	169,120	0	18,137,119	0	717,987	717,987	697,844	05/31/2021
G7219*-AX-3	Premier Oil UK Limited Senior Secured Te	D	02/19/2020	Direct		3,505,851	3,750,000	2,286,925	2,915,313	0	76,945	0	76,945	0	2,992,259	0	513,593	513,593	38,618	05/31/2021
G7256*-AA-7	Principle Global Ltd Senior Secured Term	B	12/21/2020	Various		1,724,070	1,724,070	1,668,638	1,791,062	0	0	0	0	(122,424)	1,724,070	55,432	0	55,432	68,253	12/20/2022
G7256*-AA-7	Principle Global Ltd Tranche C Senior Se	B	12/21/2020	Various		510,080	510,080	506,360	529,900	0	0	0	0	(23,540)	510,080	3,720	0	3,720	20,193	12/20/2022
G7547#-AA-2	Revolution Beauty Limited Senior Secured	B	11/23/2020	Various		341,442	341,442	340,425	351,038	0	0	0	0	(10,613)	341,442	1,017	0	1,017	14,893	11/21/2023
G7547#-AB-0	Revolution Beauty Limited Senior Secured	D	11/23/2020	Various		170,000	170,000	170,000	170,000	0	0	0	0	0	170,000	0	0	0	8,180	11/21/2023
G7547#-AC-8	Revolution Beauty Limited Senior Secured	B	10/16/2020	Various		47,937	47,937	47,477	49,120	0	0	0	0	(1,643)	47,937	460	0	460	3,321	11/21/2023
G8286#-AA-5	Hamsard 3429 Limited Term Loan A	B	11/30/2020	Various		2,536,316	2,536,316	2,438,122	2,583,263	0	0	0	0	(145,140)	2,536,316	98,194	0	98,194	90,032	03/24/2023
G8759@-AA-5	Tensator Holdings Ltd Senior Secured Ter	D	09/15/2020	Call 100.0000		561,250	561,250	501,672	541,042	0	9,492	0	9,492	0	550,535	0	10,715	10,715	34,732	06/15/2021
G8759@-AA-5	Tensator Holdings Ltd Senior Secured Ter	D	12/15/2020	Various		173,830	173,830	155,377	167,571	0	6,259	0	6,259	0	173,830	0	0	0	9,274	06/15/2021
G8759@-AB-3	Tensator Holdings Ltd Senior Secured Ter	B	09/15/2020	Call 100.0000		422,580	422,580	357,116	371,883	0	14,595	0	14,595	43,566	406,398	(23,646)	16,182	(7,464)	24,802	06/15/2021
G8759@-AB-3	Tensator Holdings Ltd Senior Secured Ter	B	12/15/2020	Various		127,251	127,251	110,605	115,179	0	9,824	0	9,824	13,493	127,251	(11,245)	0	(11,245)	6,647	06/15/2021
G8759@-AC-1	Tensator Holdings Ltd Senior Secured Ter	B	09/15/2020	Call 100.0000		244,968	244,968	257,643	241,192	0	6,178	0	6,178	42,066	239,113	(50,323)	5,855	(44,468)	14,384	06/15/2021
G8759@-AC-1	Tensator Holdings Ltd Senior Secured Ter	B	12/15/2020	Various		75,250	75,250	79,797	74,702	0	4,108	0	4,108	13,029	75,250	(16,589)	0	(16,589)	3,865	06/15/2021
G8759@-AD-9	Tensator Holdings Ltd Senior Secured Rev	D	02/28/2020	Call 100.0000		1,300,000	1,300,000	1,300,000	1,300,000	0	0	0	0	0	1,300,000	0	0	0	38,737	06/15/2021
G8759@-AD-9	Tensator Holdings Ltd Senior Secured Rev	D	01/23/2020	Call 100.0000		530,226	530,226	530,226	530,226	0	0	0	0	0	530,226	0	0	0	11,443	06/15/2021
T7000*-AA-2	Italian Entment Network S.p.A. Senior Se	B	12/18/2020	Various		12,872,917	14,681,400	14,618,400	13,470,000	0	0	0	0	1,148,400	14,681,400	63,000	(1,808,483)	(1,745,483)	767,383	04/27/2023
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						252,275,312	308,281,361	245,078,497	270,535,359	16	617,660	17,215,621	(16,597,945)	(106,159)	254,195,223	253,187	(2,212,063)	(1,958,876)	7,227,440	XXX
8399997. Total - Bonds - Part 4						12,068,112,509	11,854,413,477	11,758,845,884	11,785,851,016	394	(9,095,231)	39,759,418	(48,854,255)	29,444,297	11,801,486,452	(5,790,966)	190,857,183	185,066,217	334,958,772	XXX
8399998. Total - Bonds - Part 5						2,892,854,046	2,504,110,237	2,846,851,147	0	0	(3,857,578)	7,250,542	(11,108,120)	0	2,830,914,519	(4,828,511)	60,864,323	56,035,812	32,720,739	XXX
8399999. Total - Bonds						14,960,966,555	14,358,523,714	14,605,697,031	11,785,851,016	394	(12,952,809)	47,009,960	(59,962,375)	29,444,297	14,632,400,971	(10,619,477)	251,721,506	241,102,029	367,679,511	XXX
G1797#-AC-8	Camira Hldgs Ltd.	B	12/31/2020	Interest Capitalization	0.000	85,491	0.00	0	0	0	0	0	0	0	85,491	85,491	0	85,491	0	
G3718@-AA-6	GAP Partnership Group Ltd	B	12/31/2020	Interest Capitalization	0.000	(35,557)	0.00	0	0	0	0	0	0	0	(35,557)	(35,557)	0	(35,557)	0	
G8879#-AA-8	TimeC 1534 Limited	B	12/31/2020	Interest Capitalization	0.000	10,714	0.00	0	0	0	0	0	0	0	10,714	10,714	0	10,714	0	
89148B-5#-4	Tortoise MLP Fund, Inc. Mandatory Redeem		04/10/2020	Call 25.0000	903,788.000	22,820,647	0.00	22,594,700	22,594,700	0	0	0	0	0	22,594,700	0	0	0	791,847	
89148B-8#-1	Tortoise MLP Fund, Inc. Mandatory Redeem		04/10/2020	Call 25.0000	795,333.000	20,082,158	0.00	19,883,325	19,883,325	0	0	0	0	0	19,883,325	0	0	0	630,530	
89148H-3#-3	Tortoise Pipeline & Energy Fun Mandatory		04/10/2020	Call 25.0000	396,000.000	9,999,000	0.00	9,900,000	9,900,000	0	0	0	0	0	9,900,000	0	0	0	336,411	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						52,962,453	XXX	52,378,025	52,378,025	0	0	0	0	0	52,438,672	60,647	0	60,647	1,758,788	XXX
8999997. Total - Preferred Stocks - Part 4						52,962,453	XXX	52,378,025	52,378,025	0	0	0	0	0	52,438,672	60,647	0	60,647	1,758,788	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						52,962,453	XXX	52,378,025	52,378,025	0	0	0	0	0	52,438,672	60,647	0	60,647	1,758,788	XXX
48238#-10-9	KAMC Holdings, Inc.		12/01/2020	PGIM, Inc.	0.000	86,897		0	0	0	0	0	0	0	0	0	86,897	86,897	0	
000000-00-0	Fosun Tourism Group COM	B	09/17/2020	Direct	13,624,200.000	13,691,023		13,048,486	19,548,571	8,001,276	0	14,425,551	(6,424,275)	0	13,070,071	21,585	620,951	642,536	27,645	
146875-60-4	Carver Bankcorp, Inc. Common Stock		06/18/2020	Direct	179,933.000	1,882,615		579,237	437,417	141,820	0	0	141,820	0	579,237	0	1,303,379	1,303,379	0	
24688#-10-5	National Dry Clnrs Inc(Delias) Common St		01/03/2020	Various	794,376.320	0		0	0	0	0	0	0	0	0	0	0	0	0	
31339#-11-1	Federal Home Loan Bank of NY Class B Com		11/23/2020	Direct	302,388.000	30,238,800		30,238,800	30,238,800	0	0	0	0	0	30,238,800	0	0	0	1,282,433	
000000-00-0	My Strong Home PBC Common Stock		06/23/2020	Direct	527.000	1		1	1	0	0	0	0	0	1	0	0	0	0	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
83417Q-10-5	SolarWinds Corp Common Stock		12/10/2020	Direct	43,360.000	952,619		650,400	804,328	(153,928)	0	0	(153,928)	0	650,400	0	302,219	302,219	0	
90353T-10-0	Uber Technologies, Inc. Common Stock		03/05/2020	Direct	68,305.000	2,234,675		2,052,565	2,031,391	21,175	0	0	21,175	0	2,052,565	0	182,110	182,110	0	
Y2357S-11-4	Everbright Securities Co Ltd Common Shar	B	07/02/2020	Various	13,917,000.040	9,477,954		11,180,509	11,395,372	1,107,387	0	1,262,286	(154,899)	(59,964)	11,266,078	85,569	(1,788,124)	(1,702,555)	49,039	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						58,564,584	XXX	57,749,998	64,455,880	9,117,730	0	15,687,837	(6,570,107)	(59,964)	57,857,152	107,154	707,432	814,586	1,359,117	XXX
00771J-69-1	AST NEUBERGER BERMAN LONG-SHORT PO		08/14/2020	Prudential Mutual Fund Service	451.330	5,694		4,464	5,452	(988)	0	0	(988)	0	4,464	0	1,230	1,230	0	
00771J-70-9	AST FQ ABSOLUTE RETURN CURR PORT		08/14/2020	Prudential Mutual Fund Service	534.590	6,303		5,079	5,020	59	0	0	59	0	5,079	0	1,225	1,225	0	
00771J-80-8	AST FT K2 GLOBAL ABSOLUTE RETURN P		04/24/2020	Prudential Mutual Fund Service	508.980	4,864		4,672	5,263	(590)	0	0	(590)	0	4,672	0	192	192	0	
00771J-88-1	AST GS GLOBAL GROWTH ALLOC PORT		04/24/2020	Prudential Mutual Fund Service	494.780	6,017		4,997	6,788	(1,791)	0	0	(1,791)	0	4,997	0	1,020	1,020	0	
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						22,878	XXX	19,212	22,523	(3,310)	0	0	(3,310)	0	19,212	0	3,667	3,667	0	XXX
000000-00-0	Pramerica (Hong Kong) Hldngs LTD		12/31/2020	PGIM Invst. Mgmt., Inc.	0.000	33,000,000		0	0	0	0	0	0	0	0	0	0	0	0	
74408#-10-9	PRUCO Life Insurance Company		12/31/2020	PGIM Invst. Mgmt., Inc.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
G7613#-10-3	Rock Kensington		12/31/2020	PGIM Invst. Mgmt., Inc.	0.000	(1,193,981)		0	0	0	0	24,004,199	(24,004,199)	0	0	0	0	0	0	
L7986*-10-0	Rock Rossmarkt SARL		12/31/2020	PGIM Invst. Mgmt., Inc.	0.000	(351,423)		0	0	0	0	0	0	0	0	0	(351,423)	(351,423)	0	
L7987#-10-5	ROCK UK II REAL ESTATE SARL (EALING)		12/31/2020	PGIM Invst. Mgmt., Inc.	0.000	21,738,586		0	0	13,030,313	0	0	13,030,313	0	0	0	(11,962,325)	(11,962,325)	0	
L7986@-10-8	Rock Oxford SARL		12/31/2020	PGIM Invst. Mgmt., Inc.	0.000	21,100,143		0	0	10,726,692	0	0	10,726,692	0	0	0	(29,599,557)	(29,599,557)	0	
000000-00-0	Rock George V SARL		12/31/2020	PGIM Invst. Mgmt., Inc.	0.000	(2,926,924)		0	0	0	0	0	0	0	0	0	(2,926,924)	(2,926,924)	0	
000000-00-0	Rock Rhine SARL		12/31/2020	PGIM Invst. Mgmt., Inc.	0.000	244,675		0	0	0	0	0	0	0	0	0	244,675	244,675	0	
000000-00-0	Rock Hamburg SARL		12/31/2020	PGIM Invst. Mgmt., Inc.	0.000	502,031		0	0	0	0	0	0	0	0	0	502,031	502,031	0	
000000-00-0	Rock Marty S C SP		12/31/2020	PGIM Invst. Mgmt., Inc.	0.000	(726,087)		0	0	0	0	0	0	0	0	0	(726,087)	(726,087)	0	
000000-00-0	Rock Harmon SARL		12/31/2020	PGIM Invst. Mgmt., Inc.	0.000	(632,493)		0	0	523,623	0	0	523,623	0	0	0	(1,156,116)	(1,156,116)	0	
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						70,754,527	XXX	0	0	24,280,628	0	24,004,199	276,429	0	0	0	(45,975,726)	(45,975,726)	0	XXX
9799997. Total - Common Stocks - Part 4						129,341,989	XXX	57,769,210	64,478,403	33,395,048	0	39,692,036	(6,296,988)	(59,964)	57,876,364	107,154	(45,264,627)	(45,157,473)	1,359,117	XXX
9799998. Total - Common Stocks - Part 5						57,061,470	XXX	57,180,639	0	0	0	0	0	0	57,180,639	0	(119,170)	(119,170)	635,121	XXX
9799999. Total - Common Stocks						186,403,459	XXX	114,949,849	64,478,403	33,395,048	0	39,692,036	(6,296,988)	(59,964)	115,057,003	107,154	(45,383,797)	(45,276,643)	1,994,238	XXX
9899999. Total - Preferred and Common Stocks						239,365,911	XXX	167,327,874	116,856,428	33,395,048	0	39,692,036	(6,296,988)	(59,964)	167,495,675	167,801	(45,383,797)	(45,215,996)	3,753,026	XXX
9999999 - Totals						15,200,332,466	XXX	14,773,024,905	11,902,707,444	33,395,442	(12,952,809)	86,701,996	(66,259,363)	29,384,333	14,799,896,646	(10,451,676)	206,337,709	195,886,033	371,432,537	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912810-RP-5	UNITED STATES TREASURY TREASURY		05/04/2020	Goldman Sachs & Co	11/20/2020	Goldman Sachs & Co	226,000,000	311,986,870	299,661,875	310,410,000	0	(1,576,870)	0	(1,576,870)	0	0	(10,748,125)	(10,748,125)	6,929,834	3,203,736
912810-SF-6	UNITED STATES TREASURY TREASURY		09/29/2020	INTERFUND TRANSFER	12/30/2020	JP Morgan Securities, Inc	26,450,000	36,240,633	34,717,691	36,171,086	0	(69,547)	0	(69,547)	0	0	(1,453,395)	(1,453,395)	295,406	99,188
912810-SH-2	UNITED STATES TREASURY TREASURY		07/31/2020	INTERFUND TRANSFER	10/02/2020	Various	100,000,000	140,187,500	135,103,382	139,998,585	0	(188,915)	0	(188,915)	0	0	(4,895,203)	(4,895,203)	1,426,482	960,294
912810-SK-5	UNITED STATES TREASURY TREASURY		02/10/2020	Various	09/16/2020	Various	130,790,000	140,774,875	160,919,636	140,697,796	0	(77,079)	0	(77,079)	0	0	20,221,840	20,221,840	1,756,880	748,846
912810-SL-3	UNITED STATES TREASURY TREASURY		04/07/2020	Morgan Stanley & Co, Inc	12/07/2020	Citigroup Capital Markets Inc	75,000,000	87,562,500	80,735,329	87,332,280	0	(230,220)	0	(230,220)	0	0	(6,596,951)	(6,596,951)	1,218,750	218,407
912810-SP-4	UNITED STATES TREASURY TREASURY		11/12/2020	HSBC Securities (USA) Inc	12/08/2020	Various	43,200,000	39,838,500	40,515,448	39,840,043	0	1,543	0	1,543	0	0	675,404	675,404	155,821	145,272
912828-VS-6	UNITED STATES TREASURY TREASURY		06/29/2020	Goldman Sachs & Co	07/06/2020	RBC Capital Markets	18,370,000	19,705,413	19,683,886	19,696,052	0	(9,361)	0	(9,361)	0	0	(12,166)	(12,166)	181,681	171,588
912828-YS-3	UNITED STATES TREASURY TREASURY		02/07/2020	Jefferies & Co, Inc	06/12/2020	Various	245,480,000	248,970,419	270,366,009	248,869,772	0	(100,647)	0	(100,647)	0	0	21,496,238	21,496,238	2,348,833	1,026,767
912828-Z4-5	UNITED STATES TREASURY TREASURY		02/07/2020	Nomura Securities Intl	05/21/2020	Deutsche Bank Securities Inc	100,000,000	100,115,822	100,126,970	100,099,465	0	(16,357)	0	(16,357)	0	0	27,505	27,505	240,794	47,279
912828-Z9-4	UNITED STATES TREASURY TREASURY		02/28/2020	Merrill Lynch,Pierce,Fenner &	04/24/2020	Morgan Stanley & Co, Inc	49,500,000	51,085,547	52,493,613	51,071,435	0	(14,112)	0	(14,112)	0	0	1,422,178	1,422,178	101,732	32,637
912828-ZQ-6	UNITED STATES TREASURY TREASURY		06/29/2020	Merrill Lynch,Pierce,Fenner &	07/08/2020	Various	32,000,000	32,002,500	31,892,184	32,002,497	0	(3)	0	(3)	0	0	(110,313)	(110,313)	27,164	25,543
91282C-AE-1	US TREASURY NOTE TREASURY		08/28/2020	Goldman Sachs & Co	11/20/2020	Various	404,000,000	399,833,750	397,200,953	399,905,463	0	71,713	0	71,713	0	0	(2,704,510)	(2,704,510)	567,308	116,644
999070-AB-1	FHA REILLY PROJ POOL 5 10102 PUT		02/02/2020	Interest Capitalization	12/01/2020	Paydown	4	4	4	4	0	0	0	0	0	0	0	0	0	0
0599999. Subtotal - Bonds - U.S. Governments							1,450,790,004	1,608,304,333	1,623,416,980	1,606,094,478	0	(2,209,855)	0	(2,209,855)	0	0	17,322,502	17,322,502	15,250,685	6,796,201
135087-D3-5	CANADIAN GOVERNMENT GOVT FOREIGN		04/20/2020	DESJARDINS	06/08/2020	Wood Gundy Inc	74,694	96,087	101,440	100,773	0	(96)	0	(96)	0	4,782	667	5,449	1,060	767
135087-H7-2	CANADIAN GOVERNMENT Corp Foreign		10/01/2020	Various	12/01/2020	CIBC World Martkets Corp	347,155	413,293	419,023	432,545	0	(929)	0	(929)	0	20,181	(13,522)	6,659	3,510	526
135087-L3-6	CANADIAN GOVERNMENT DISCOUNT NOTE		12/01/2020	National Bank Of Canada	12/03/2020	Scotia Capital (USA) Inc	427,251	424,246	427,127	427,196	0	0	0	0	0	2,950	(69)	2,881	105	93
135087-YQ-1	CANADIAN GOVERNMENT GOVT FOREIGN		06/09/2020	PGIM, Inc.	06/09/2020	Wood Gundy Inc	74,488	114,059	113,383	114,059	0	0	0	0	0	0	(676)	(676)	73	73
74727P-AP-6	STATE OF QATAR GOVT FOREIGN	D	06/26/2020	PGIM, Inc.	06/29/2020	Barclays Bank PLC-Lond Brk/Dlr	2,300,000	2,420,786	2,420,750	2,420,573	0	(213)	0	(213)	0	0	177	177	46,000	45,713
857006-AE-0	STATE GRID OVERSEAS INVESTMENT GOVT FORE	D	06/26/2020	PGIM, Inc.	06/29/2020	Barclays Bank PLC-Lond Brk/Dlr	4,000,000	4,103,606	4,105,040	4,103,451	0	(154)	0	(154)	0	0	1,589	1,589	17,111	16,806
857524-AB-8	REPUBLIC OF POLAND GOVT FOREIGN	D	06/26/2020	PGIM, Inc.	06/29/2020	Barclays Bank PLC-Lond Brk/Dlr	6,000,000	6,444,360	6,430,500	6,443,652	0	(708)	0	(708)	0	0	(13,152)	(13,152)	80,833	80,000
000000-00-0	WL Vinohradska s.r.o. CTL	C	10/08/2020	Direct	12/15/2020	Redemption 100.0000	497,525	521,586	497,525	497,525	0	140,722	164,784	(24,062)	0	0	0	0	705	0
G4527H-GD-7	UNITED KINGDOM OF GREAT BRITAI GOVT FORE	B	12/10/2020	PRT - Mid Market - Bid Price	12/14/2020	Merrill Lynch International	13,211,000	13,798,882	13,623,051	13,608,358	0	(990)	0	(990)	0	(189,534)	14,693	(174,841)	1,815	920
G4527H-RW-3	UNITED KINGDOM OF GREAT BRITAI GOVT FORE	B	12/10/2020	PRT - Mid Market - Bid Price	12/14/2020	Barclays Bank PLC-Lond Brk/Dlr	40,954,100	41,943,067	41,414,629	41,366,463	0	(461)	0	(461)	0	(576,143)	48,166	(527,977)	22,784	21,390
G4527H-RX-1	UNITED KINGDOM OF GREAT BRITAI GOVT FORE	B	12/10/2020	PRT - Mid Market - Bid Price	12/14/2020	JP Morgan	9,247,700	9,409,506	9,283,119	9,280,087	0	(168)	0	(168)	0	(129,251)	3,031	(126,220)	4,303	4,236
G4527H-SJ-1	UNITED KINGDOM OF GREAT BRITAI GOVT FORE	B	12/10/2020	PRT - Mid Market - Bid Price	12/14/2020	Barclays Bank PLC-Lond Brk/Dlr	7,133,940	6,885,672	6,811,557	6,791,198	0	113	0	113	0	(94,586)	20,359	(74,227)	6,615	6,210
G92445-BV-9	UNITED KINGDOM OF GB & NO. IRE GOVT FORE	B	12/10/2020	PRT - Mid Market - Bid Price	12/14/2020	Barclays Bank PLC-Lond Brk/Dlr	17,174,300	29,274,009	29,028,431	28,869,472	0	(2,450)	0	(2,450)	0	(402,088)	158,960	(243,128)	170,343	167,983
G92450-VE-5	UNITED KINGDOM GOVERNMENT GOVT FOREIGN	B	12/10/2020	PRT - Mid Market - Bid Price	12/14/2020	Barclays Bank PLC-Lond Brk/Dlr	12,255,772	25,779,205	25,478,770	25,421,462	0	(3,678)	0	(3,678)	0	(354,065)	57,307	(296,758)	11,448	5,804
G92450-WT-1	UNITED KINGDOM GOVERNMENT GOVT FOREIGN	B	12/10/2020	PRT - Mid Market - Bid Price	12/14/2020	Barclays Bank PLC-Lond Brk/Dlr	55,486,200	101,940,627	100,617,288	100,523,106	0	(17,457)	0	(17,457)	0	(1,400,064)	94,182	(1,305,882)	51,828	26,275
G92451-BL-9	GOVERNMENT OF UNITED KINGDOM GOVT FOREIG	B	12/10/2020	PRT - Mid Market - Bid Price	12/14/2020	Barclays Bank PLC-Lond Brk/Dlr	34,348,600	57,822,380	57,060,066	57,016,464	0	(11,802)	0	(11,802)	0	(794,113)	43,602	(750,511)	32,084	16,265
G92451-HC-3	GOVERNMENT OF UNITED KINGDOM GOVT FOREIG	B	12/10/2020	PRT - Mid Market - Bid Price	12/14/2020	Barclays Bank PLC-Lond Brk/Dlr	30,542,017	56,817,876	56,131,493	56,029,668	0	(7,839)	0	(7,839)	0	(780,369)	101,825	(678,544)	454,395	448,102
G9T44M-FR-8	UK TREASURY GOVT FOREIGN	B	12/10/2020	PRT - Mid Market - Bid Price	12/14/2020	Barclays Bank PLC-Lond Brk/Dlr	26,422,000	40,789,380	40,270,695	40,223,159	0	(6,002)	0	(6,002)	0	(560,220)	47,536	(512,684)	340,686	335,967
1099999. Subtotal - Bonds - All Other Governments							260,496,741	398,998,627	394,233,887	393,669,211	0	87,888	164,784	(76,896)	0	(5,252,520)	564,675	(4,687,845)	1,245,698	1,177,130
667825-8S-5	NORTHWEST TEX INDPT SCH DIST CORPORATE M		04/16/2020	RBC Capital Markets	09/17/2020	Stifel, Nicolaus & Co	3,250,000	3,755,603	3,900,553	3,738,136	0	(17,467)	0	(17,467)	0	0	162,417	162,417	48,389	0
889855-M8-2	TOMBALL TEX INDPT SCH DIST CORPORATE MUN		04/21/2020	Piper Jaffray Inc.	09/17/2020	Stifel, Nicolaus & Co	2,850,000	3,278,526	3,420,485	3,265,016	0	(13,510)	0	(13,510)	0	0	155,469	155,469	38,633	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions							6,100,000	7,034,129	7,321,038	7,003,152	0	(30,977)	0	(30,977)	0	0	317,886	317,886	87,022	0
3138YR-3Y-2	FNMA POOL NO AZ0814 3.500% 07/01/45		01/08/2020	Barclays Capital Inc	12/01/2020	Paydown	528,193	554,603	528,193	528,193	0	(26,410)	0	(26,410)	0	0	0	0	10,509	668
31418D-SH-6	FNMA POOL NO MA4119 2.000% 09/01/50		08/05/2020	Morgan Stanley & Co, Inc	12/01/2020	Paydown	383,985	398,054	383,985	383,985	0	(14,069)	0	(14,069)	0	0	0	0	1,792	256
35563P-NN-5	FREDDIE MAC CMO 2.500% 08/25/59		03/05/2020	Merrill Lynch,Pierce,Fenner &	12/01/2020	Paydown	6,640,038	6,915,247	6,640,038	6,640,038	0	(275,209)	0	(275,209)	0	0	0	0	85,726	17,983
67766W-ZD-7	OHIO ST WTR DEV AUTH CORPORATE MUNI		04/23/2020	JP Morgan Securities, Inc	09/17/2020	Citigroup Capital Markets Inc	6,500,000	8,092,515	8,404,760	8,037,000	0	(55,515)	0	(55,515)	0	0	367,760	367,760	127,292	0
786005-C8-9	SACRAMENTO CALIF MUN UTIL DIST CORPORATE		04/29/2020	Citigroup Capital Markets Inc	09/17/2020	Mesirow Financial Inc	3,200,000	3,561,792	3,828,352	3,550,196	0	(11,596)	0	(11,596)	0	0	278,156	278,156	47,644	0
79730C-KP-8	SAN DIEGO PUB FACS AUTH REV BD CORPORATE		05/01/2020	Morgan Stanley & Co, Inc	09/17/2020	UBS SECURITIES LLC	500,000	558,655	600,975	556,815	0	(1,840)	0	(1,840)	0	0	44,160	44,160	7,222	0
3199999. Subtotal - Bonds - U.S. Special Revenues							17,752,216	20,080,866	20,386,303	19,696,227	0	(384,639)	0	(384,639)	0	0	690,076	690,076	280,185	18,907
00217T-AB-1	ARI FLEET LEASE TRUST ASSET BACKED		02/18/2020	Merrill Lynch,Pierce,Fenner &	12/15/2020	Paydown	335,291	335,262	335,291	335,291	0	29	0	29	0	0	0	0	4,748	0
00287Y-BR-9	ABBVIE INC CORPORATE 4.050% 11/21/39		04/02/2020	Citigroup Capital Markets Inc	11/19/2020	Tax Free Exchange	2,500,000	2,583,625	2,583,625	2,581,836	0	(1,789)	0	(1,789)	0	0	1,789	1,789	100,688	37,969
00287Y-BS-7	ABBVIE INC CORPORATE 4.250% 11/21/49		02/28/2020	Deutsche Bank Securities Inc	11/19/2020	Tax Free Exchange	20,000,000	22,595,200	22,595,200	22,559,344	0	(35,856)	0	(35,856)	0	0	35,856	35,856	845,278	240,833
00287Y-CK-3	ABBVIE INC CORP 4.550% 03/15/35		05/14/2020	Taxable Exchange	11/19/2020	Tax Free Exchange	5,750,000	6,054,880	6,668,678	6,046,695	0	(8,185)	0	(8,185)	0	0	621,983	621,983	177,324	42,877
00287Y-CL-1	ABBVIE INC CORP 4.625% 10/01/42		05/14/2020	Taxable Exchange	11/19/2020	Tax Free Exchange	6,550,000	6,561,302	7,610,576	6,561,106	0	(196)	0	(196)	0	0	1,049,470	1,049,470	191,860	36,184
00287Y-CM-9	ABBVIE INC CORP 4.850% 06/15/44		05/14/2020	Taxable Exchange	11/19/2020	Tax Free Exchange	1,888,000	1,983,270	2,254,952	1,982,091	0	(1,178)	0	(1,178)	0	0	272,860	272,860	41,644	37,899
00287Y-CN-7	ABBVIE INC CORP 4.750% 03/15/45		10/29/2020	Goldman Sachs & Co	11/19/2020	Tax Free Exchange	2,976,000	3,660,748	3,620,253	3,659,837	0	(911)	0	(911)	0	0	(39,584)	(39,584)	25,131	18,455
00287Y-CN-7	ABBVIE INC CORP 4.750% 03/15/45		05/14/2020	Taxable Exchange	11/19/2020	Tax Free Exchange	1,060,000	1,066,956	1,289,472	1,066,873	0	(83)	0	(83)	0	0	222,599	222,599	34,126	8,252
00287Y-DC-0	ABBVIE INC CORP 3.800% 03/15/25		05/14/2020	Taxable Exchange	11/19/2020	Tax Free Exchange	16,000,000	16,432,308	17,540,480	16,377,347	0	(54,961)	0	(54,961)	0	0	1,163,133	1,163,133	412,089	93,417
009158-BA-3	AIR PRODS & CHEMS INC CORPORATE		06/30/2020	Citigroup Capital Markets Inc	07/17/2020	Goldman Sachs & Co	5,000,000	5,278,450	5,667,650	5,278,102	0	(348)	0	(348)	0	0	389,548	389,548	31,500	24,111
000000-00-0	AMF Florence, LLC Debt in a Project		11/04/2020	Direct	12/31/2020	Redemption 100.0000	182,687	182,687	182,687	182,687	0	0	0	0	0	0	0	0	977	0
04560*-AL-8	Associated Electric Co., Inc. Sr. Secure		04/30/2020	Direct	10/31/2020	Redemption 100.0000	428,911	428,911	428,911	428,911	0	0	0	0	0	0	0	0	5,315	0
110122-BW-7	BRISTOL MYERS SQUIBB CO CORPORATE		04/07/2020	Various	07/17/2020	Various	42,618,000	55,373,558	55,271,425	55,266,839	0	(106,719)	0	(106,719)	0	0	4,586	4,586	1,246,807	560,950
12593G-AE-2	COMM MORTGAGE TRUST COMM_15-PC CMBS		07/21/2020	WELLS FARGO SEC LLC	12/01/2020	Paydown	650,270	696,805	650,270	650,270	0	(46,535)	0	(46,535)	0	0	0	0	9,808	1,439
12634N-AU-2	CSAIL COMMERCIAL MORTGAGE TRUS CMBS		05/01/2020	BREAN MURRAY CARRET &	12/01/2020	Paydown	2,063,832	2,120,506	2,063,832	2,063,832	0	(56,675)	0	(56,675)	0	0	0	0	22,361	739
14448C-AK-0	CARRIER GLOBAL CORP CORPORATE		11/24/2020	BPN Paribas Securities	12/10/2020	Tax Free Exchange	3,650,000	3,892,689	3,892,689	3,891,906	0	(783)	0	(783)	0	0	783	783	46,811	43,253
191216-CQ-1	COCA COLA CO CORPORATE		08/18/2020	Various	09/17/2020	Various	29,000,000	39,358,790	39,253,722	39,322,880	0	(35,910)	0	(35,910)	0	0	(69,159)	(69,159)	581,933	394,917
191216-CX-6	COCA COLA CO CORPORATE		07/06/2020	Goldman Sachs & Co	07/17/2020	JANE STREET EXECUTION SERVICES	2,000,000	2,059,380	2,119,660	2,059,329	0	(51)	0	(51)	0	0	60,331	60,331	11,556	9,678
23355L-A*-7	DXC Technology Company Senior Note		03/02/2020	PGIM, Inc.	06/01/2020	Call 100.0000	7,975,665	8,756,311	8,820,556	8,652,872	0	(103,438)	0	(103,438)	0	0	(677,207)	(677,207)	1,089,003	98,300
26614N-AA-0	DuPont de Nemours Inc CORPORATE		04/28/2020	Citigroup Capital Markets Inc	07/21/2020	Various	39,000,000	39,000,000	39,775,709	39,000,000	0	0	0	0	0	0	775,709	775,709	177,888	0
29373K-AB-9	ENTERPRISE FLEET FINANCING ASSET BACKED		02/11/2020	RBC Capital Markets	12/20/2020	Paydown	405,996	405,930	405,996	405,996	0	66	0	66	0	0	0	0	5,799	0
29374D-AB-4	ENTERPRISE FLEET FINANCING ASSET BACKED		01/29/2020	RBC Capital Markets	12/20/2020	Paydown	2,502,031	2,519,624	2,502,031	2,502,031	0	(17,592)	0	(17,592)	0	0	0	0	36,501	1,751
34528Q-GW-8	FORD CREDIT FLOORPLAN MASTER O ASSET BAC		04/07/2020	Various	08/17/2020	BPN Paribas Securities	2,200,000	2,115,547	2,371,102	2,122,707	0	7,160	0	7,160	0	0	248,395	248,395	28,798	3,978
36192K-AT-4	GS MORTGAGE SECURITIES CORPORA CMBS		04/23/2020	Credit Suisse First Boston Cor	12/01/2020	Paydown	4,077,306	4,124,450	4,077,306	4,077,306	0	(47,144)	0	(47,144)	0	0	0	0	65,106	9,944
36258V-AB-0	G&M FINANCE LTD ASSET BACKED		04/16/2020	RBC Capital Markets	12/16/2020	Paydown	3,194,721	3,194,583	3,194,721	3,194,721	0	138	0	138	0	0	0	0	25,874	0
427866-BB-3	HERSHEY CO CORPORATE 3.125% 11/15/49		07/06/2020	Various	07/17/2020	Barclays Capital Inc	3,000,000	3,356,900	3,473,700	3,356,589	0	(311)	0	(311)	0	0	117,111	117,111	17,188	13,802
438516-BS-4	HONEYWELL INTERNATIONAL CORPORATE		07/06/2020	Various	07/17/2020	US Bank NA	2,360,000	2,947,885	3,097,807	2,947,218	0	(667)	0	(667)	0	0	150,589	150,589	14,994	11,110
46641J-AA-4	JPMBB COMMERCIAL MORTGAGE SECU CMBS		08/18/2020	Barclays Capital Inc	12/01/2020	Paydown	166,917	177,618	166,917	166,917	0	(10,701)	0	(10,701)	0	0	0	0	1,583	334
48262*-AA-0	Veyron/KDP I Partners, LLC CTL		01/06/2020	Various	12/15/2020	Various	122,281	122,281	122,281	122,281	0	0	0	0	0	0	0	0	2,326	164
48660P-E*-1	Kayne Anderson Midstr/Eng Fund Senior No		03/02/2020	PGIM, Inc.	03/25/2020	Call 100.0000	2,428,571	2,467,401	2,528,469	2,465,856	0	(1,545)	0	(1,545)	0	0	(37,284)	(37,284)	109,418	4,307
502128-AA-5	LP 1A REIT INC/ JPM-SPF Senior Unsecured		03/20/2020	Various	12/05/2020	Various	238,041	246,988	238,041	238,041	0	(8,947)	0	(8,947)	0	0	0	0	3,579	0
51889C-AA-0	LAUREL ROAD REFI STUDENT LOAN ASSET BACK		09/22/2020	Merrill Lynch,Pierce,Fenner &	12/25/2020	Paydown	2,524,678	2,524,529	2,524,678	2,524,678	0	149	0	149	0	0	0	0	3,515	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
54910T-AC-6	LSTAR COMMERCIAL MORTGAGE TRUS CMBS		01/21/2020	Credit Suisse First Boston Cor	12/01/2020	Paydown	402,663	404,519	402,663	402,663	0	(1,856)	0	(1,856)	0	0	0	0	4,793	683
58933Y-BB-0	Merck & Co Inc CORPORATE		07/06/2020	Various	07/17/2020	Mitsubishi UFJ SEC (USA) Inc	5,000,000	5,124,780	5,354,100	5,124,332	0	(448)	0	(448)	0	0	229,768	229,768	9,188	4,764
61761D-AD-4	MORGAN STANLEY BAML TRUST MSBA CMBS		08/17/2020	Various	12/01/2020	Paydown	268,170	274,960	268,170	268,170	0	(6,790)	0	(6,790)	0	0	0	0	1,817	295
61764P-BS-0	MORGAN STANLEY BAML TRUST CMBS		09/09/2020	BREAN MURRAY CARRET &	12/01/2020	Paydown	803,889	846,407	803,889	803,889	0	(42,518)	0	(42,518)	0	0	0	0	4,462	743
61765L-AS-9	MORGAN STANLEY BAML TRUST MSBA CMBS		04/28/2020	Morgan Stanley & Co, Inc	12/01/2020	Paydown	1,364,316	1,417,450	1,364,316	1,364,316	0	(53,134)	0	(53,134)	0	0	0	0	23,759	3,824
62819*-AA-9	Mustang Tractor & Equipment Co Senior No		03/02/2020	PGIM, Inc.	05/15/2020	Redemption 100.0000	505,490	520,679	505,490	505,490	0	(15,189)	0	(15,189)	0	0	0	0	4,992	943
639098-AE-8	Nautical Solutions, LLC Senior Secured N		01/13/2020	Direct	02/14/2020	Call 100.0000	49,668	49,668	49,668	49,668	0	0	0	0	0	0	0	0	0	0
63941G-AA-2	Navient Student Loan Trust ASSET BACKED		02/10/2020	Merrill Lynch,Pierce,Fenner &	12/15/2020	Paydown	18,941,481	18,939,740	18,941,481	18,941,481	0	1,741	0	1,741	0	0	0	0	182,205	0
63941U-AA-1	EARNEST REFI STUDENT LOAN TRUS ASSET BAC		09/01/2020	JP Morgan Securities, Inc	12/15/2020	Paydown	1,143,688	1,143,474	1,143,688	1,143,688	0	214	0	214	0	0	0	0	2,479	0
63941X-AA-5	NAVIENT PRIVATE ED REFI LN TR ASSET BACK		07/20/2020	Barclays Capital Inc	12/15/2020	Paydown	2,087,463	2,087,304	2,087,463	2,087,463	0	159	0	159	0	0	0	0	5,582	0
65479M-AB-2	NISSAN AUTO ASSET BACKED		04/22/2020	WELLS FARGO SEC LLC	12/15/2020	Paydown	5,279,923	5,279,469	5,279,923	5,279,923	0	454	0	454	0	0	0	0	43,102	0
713448-EU-8	PEPSICO INC CORPORATE 3.625% 03/19/50		06/30/2020	Goldman Sachs & Co	07/17/2020	Goldman Sachs & Co	465,000	568,816	601,994	568,690	0	(126)	0	(126)	0	0	33,303	33,303	5,712	4,823
742718-FK-0	PROCTER & GAMBLE CO CORPORATE		07/07/2020	Barclays Capital Inc	10/29/2020	Tender (Corp Action)	7,125,000	9,195,383	9,053,453	9,180,409	0	(14,974)	0	(14,974)	0	0	(126,957)	(126,957)	267,487	74,100
74340U-AA-5	Project Bluejay Bodurant IA SR CTL		03/20/2020	Direct	12/01/2020	Call 100.0000	696,930	696,930	696,930	696,930	0	0	0	0	0	0	0	0	16,875	644
74340U-AA-5	Project Bluejay Bodurant IA SR CTL		07/10/2020	Direct	12/10/2020	Redemption 100.0000	44,296	44,296	44,296	44,296	0	0	0	0	0	0	0	0	953	33
74352*-AA-7	Project Bluejay (Bondurant IA) CTL		01/28/2020	Direct	12/01/2020	Call 100.0000	626,253	626,253	626,253	626,253	0	0	0	0	0	0	0	0	17,418	0
74352*-AA-7	Project Bluejay (Bondurant IA) CTL		07/10/2020	Direct	12/10/2020	Redemption 100.0000	39,804	39,804	39,804	39,804	0	0	0	0	0	0	0	0	941	8
750731-AA-9	Raiders Football Club CTL		02/20/2020	Direct	12/10/2020	Redemption 100.0000	5,105	5,105	5,105	5,105	0	0	0	0	0	0	0	0	114	0
75513E-AM-3	RAYTHEON TECHNOLOGIES CORP Corp		06/10/2020	Taxable Exchange	12/10/2020	Tax Free Exchange	2,000,000	2,085,302	2,470,281	2,078,552	0	(6,751)	0	(6,751)	0	0	391,730	391,730	95,044	22,244
75513E-AP-6	RAYTHEON TECHNOLOGIES CORP CORP		06/10/2020	Taxable Exchange	12/10/2020	Tax Free Exchange	10,620,000	10,815,656	14,853,557	10,805,219	0	(10,437)	0	(10,437)	0	0	4,048,338	4,048,338	429,373	52,363
75513E-AQ-4	RAYTHEON TECHNOLOGIES CORP Corp		06/10/2020	Taxable Exchange	12/10/2020	Tax Free Exchange	21,046,000	20,299,236	32,323,078	20,311,470	0	12,234	0	12,234	0	0	12,011,608	12,011,608	1,347,646	632,082
75513E-AR-2	RAYTHEON TECHNOLOGIES CORP CORP		06/10/2020	Taxable Exchange	12/10/2020	Tax Free Exchange	1,000,000	1,110,685	1,582,640	1,108,906	0	(1,779)	0	(1,779)	0	0	473,734	473,734	45,694	10,694
75513E-AV-3	RAYTHEON TECHNOLOGIES CORP CORP		06/10/2020	Taxable Exchange	12/10/2020	Tax Free Exchange	9,590,000	10,188,124	13,396,367	10,154,233	0	(33,890)	0	(33,890)	0	0	3,242,134	3,242,134	565,810	220,570
75513E-AW-1	RAYTHEON TECHNOLOGIES CORP CORP		07/31/2020	Seaport Group	12/10/2020	Tax Free Exchange	9,337,000	13,000,185	13,000,185	12,855,744	0	(144,442)	0	(144,442)	0	0	144,442	144,442	397,601	168,844
75513E-AW-1	RAYTHEON TECHNOLOGIES CORP CORP		06/10/2020	Taxable Exchange	12/10/2020	Tax Free Exchange	2,239,000	2,361,796	3,181,574	2,356,071	0	(5,725)	0	(5,725)	0	0	825,503	825,503	95,344	16,979
75513E-AX-9	RAYTHEON TECHNOLOGIES CORP CORPORATE		06/10/2020	Taxable Exchange	12/10/2020	Tax Free Exchange	26,600,000	26,440,864	34,531,588	26,439,888	0	(976)	0	(976)	0	0	8,091,700	8,091,700	846,490	198,115
75513E-AY-7	RAYTHEON TECHNOLOGIES CORP CORP		06/10/2020	Taxable Exchange	12/10/2020	Tax Free Exchange	552,000	549,223	709,452	622,923	0	73,701	0	73,701	0	0	86,529	86,529	12,612	12,612
75513E-AZ-4	RAYTHEON TECHNOLOGIES CORP CORPORATE		06/10/2020	Taxable Exchange	12/10/2020	Tax Free Exchange	595,000	635,532	733,260	634,999	0	(533)	0	(533)	0	0	98,261	98,261	12,148	12,148
75513E-BC-4	RAYTHEON TECHNOLOGIES CORP CORPORATE		06/10/2020	Taxable Exchange	12/10/2020	Tax Free Exchange	7,830,000	7,812,135	8,622,866	7,814,468	0	2,333	0	2,333	0	0	808,398	808,398	140,831	140,831
75513E-BE-0	RAYTHEON TECHNOLOGIES CORP CORPORATE		07/08/2020	Various	12/10/2020	Tax Free Exchange	16,645,000	18,874,821	18,874,821	18,735,967	0	(138,854)	0	(138,854)	0	0	138,854	138,854	428,840	186,100
75513E-BF-7	RAYTHEON TECHNOLOGIES CORP CORPORATE		06/10/2020	Taxable Exchange	12/10/2020	Tax Free Exchange	16,930,000	16,884,919	22,591,731	16,885,185	0	266	0	266	0	0	5,706,546	5,706,546	395,033	395,033
80286K-AB-8	SANTANDER AUTO ASSET BACKED		02/11/2020	Citigroup Capital Markets Inc	12/20/2020	Paydown	3,849,757	3,849,541	3,849,757	3,849,757	0	216	0	216	0	0	0	0	44,708	0
83406T-AA-0	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		01/13/2020	Mizuho Securities USA, Inc.	12/15/2020	Paydown	21,932,616	21,932,574	21,932,616	21,932,616	0	42	0	42	0	0	0	0	255,101	0
857477-BK-8	STATE STREET CORP CORP FLOATER		09/17/2020	Various	11/04/2020	Tax Free Exchange	23,275,000	26,798,070	26,798,070	26,723,669	0	(74,401)	0	(74,401)	0	0	74,401	74,401	436,101	277,421
85775D-AA-3	JEFFERIES GROUP LLC CMO FLOATER		03/11/2020	Jefferies & Co, Inc	08/19/2020	Jefferies & Co, Inc	30,000,000	30,000,000	30,000,000	30,000,000	0	0	0	0	0	0	0	0	186,802	0
87724R-AC-6	TAYLOR MORRISON COMMUNITIES IN CORPORATE		02/10/2020	Taxable Exchange	09/11/2020	Call 103.4777	3,750,000	3,750,124	3,880,414	3,749,739	0	(385)	0	(385)	0	0	261	261	336,863	99,375
89837L-AG-0	PRINCETON UNIVERSITY CORPORATE		07/06/2020	JP Morgan Securities, Inc	07/20/2020	Raymond James & Associates Inc	3,925,000	4,089,497	4,213,527	4,089,333	0	(163)	0	(163)	0	0	124,193	124,193	9,875	6,309
91481C-AD-2	UNIV OF PENNSYLVANIA CORPORATE		07/08/2020	Merrill Lynch,Pierce,Fenner &	07/20/2020	Raymond James & Associates Inc	4,545,000	4,602,494	4,688,077	4,602,459	0	(35)	0	(35)	0	0	85,618	85,618	2,117	0
91532#-AA-0	UPENN (RADNOR PA) CTL TR CTL		04/15/2020	Various	12/15/2020	Various	19,169	19,169	19,169	19,169	0	0	0	0	0	0	0	0	529	0
92553P-AU-6	VIACOM INC CL B CORPORATE		06/26/2020	PGIM, Inc.	06/29/2020	Goldman Sachs & Co	950,000	1,118,828	1,121,665	1,118,806	0	(23)	0	(23)	0	0	2,859	2,859	18,525	18,216
92826C-AF-9	Visa Inc CORPORATE 4.300% 12/14/45		07/06/2020	Barclays Capital Inc	07/17/2020	JP Morgan Securities, Inc	5,000,000	6,755,350	7,011,600	6,753,462	0	(1,888)	0	(1,888)	0	0	258,138	258,138	22,097	14,333

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	VOLKSWAGEN GROUP OF AMERICA FI CORPORATE					Merrill														
928668-BC-5			05/06/2020	Goldman Sachs & Co	05/07/2020	Lynch,Pierce,Fenner &	15,000,000	14,991,900	15,021,600	14,991,900	0	0	0	0	0	0	29,700	29,700	0	0
92938C-AE-7	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		10/20/2020	BREAN MURRAY CARRET &	12/01/2020	Paydown	880,476	919,959	880,476	880,476	0	(39,484)	0	(39,484)	0	0	0	0	3,834	1,911
94989C-AY-7	WELLS FARGO COMMERCIAL MORTGAG CMBS		04/28/2020	Morgan Stanley & Co, Inc	12/01/2020	Paydown	2,926,248	2,994,832	2,926,248	2,926,248	0	(68,584)	0	(68,584)	0	0	0	0	35,027	7,051
95000A-AS-6	WELLS FARGO COMMERCIAL MORTGAG CMBS		04/29/2020	WELLS FARGO SEC LLC	12/01/2020	Paydown	24,393,711	24,678,255	24,393,711	24,393,711	0	(284,544)	0	(284,544)	0	0	0	0	542,254	44,418
				Credit Suisse First Boston Cor																
B8A7GG-HN-5	CARMX_AUTO ABS FLOATER		01/27/2020		10/01/2020	Paydown	10,125,000	10,125,000	10,125,000	10,125,000	0	0	0	0	0	0	0	0	86,364	0
				Credit Suisse First Boston Cor																
B8A7HF-JB-0	CARMX_AUTO ABS FLOATER		02/03/2020		12/01/2020	Paydown	8,646,906	8,646,906	8,646,906	8,646,906	0	0	0	0	0	0	0	0	66,057	0
	ALLIED PPTYS REAL ESTATE INVT DISCOUNT N																			
019456-AF-9			02/06/2020	Scotia Capital Inc	07/21/2020	Nesbitt Burns	81,809	82,729	84,116	81,809	0	0	0	0	0	(920)	2,307	1,387	1,069	0
	ALLIED PPTYS REAL ESTATE INVT CORP Forei																			
019456-AG-7			05/12/2020	Scotia Capital Inc	07/21/2020	Nesbitt Burns	74,372	71,464	77,300	74,372	0	0	0	0	0	2,907	2,928	5,835	440	0
						RBC Dominion Securities														
07813Z-BZ-6	BELL CANADA LTD DISCOUNT NOTE		07/27/2020	DESJARDINS	09/29/2020	Inc	37,291	40,666	40,436	40,425	0	(125)	0	(125)	0	(116)	11	(105)	700	477
07813Z-CD-4	BELL CANADA LTD CORPORATE		05/11/2020	Various	11/05/2020	Various	131,244	126,368	132,955	129,988	0	24	0	24	0	3,596	2,967	6,563	3,223	261
						RBC Dominion Securities														
07813Z-CE-2	BELL CANADA LTD CORP FOREIGN		05/29/2020	DESJARDINS	10/22/2020	Inc	76,182	72,960	78,588	76,808	0	(17)	0	(17)	0	3,865	1,781	5,646	861	94
13607G-CJ-1	CANADIAN IMPERIAL BANK DISCOUNT NOTE		06/02/2020	RBC Dominion Securities Inc	07/14/2020	Wood Gundy Inc	95,469	98,530	99,656	97,496	0	(98)	0	(98)	0	(936)	2,160	1,224	1,622	1,309
	CHOICE PROPERTIES REAL ESTATE CORPORATE																			
17039A-AS-5			02/18/2020	RBC Dominion Securities Inc	07/21/2020	Nesbitt Burns	66,934	67,901	69,655	66,934	0	0	0	0	0	(967)	2,720	1,753	776	0
29251Z-BK-2	ENBRIDGE INC CORP FOREIGN		05/08/2020	Nesbitt Burns	10/22/2020	DESJARDINS	159,982	154,477	171,792	163,651	0	(227)	0	(227)	0	9,401	8,140	17,541	4,468	2,058
29251Z-BT-3	ENBRIDGE INC Corp Foreign		05/08/2020	Nesbitt Burns	10/22/2020	Scotia Capital Inc	68,564	64,609	71,205	68,553	0	6	0	6	0	3,938	2,652	6,590	765	0
37482Z-AB-7	GIBSON ENERGY INC DISCOUNT NOTE		06/22/2020	Wood Gundy Inc	11/24/2020	Scotia Capital Inc	23,017	22,090	23,677	22,974	0	3	0	3	0	881	702	1,583	209	0
37482Z-AC-5	GIBSON ENERGY INC DISCOUNT NOTE		06/22/2020	Wood Gundy Inc	11/24/2020	Scotia Capital Inc	23,017	22,128	23,930	23,011	0	0	0	0	0	883	920	1,803	243	0
	GRANITE REIT HLDGS LTD PARTNE CORP FOREI																			
387427-AH-0			06/02/2020	Nesbitt Burns	07/21/2020	Wood Gundy Inc	66,934	66,728	70,391	66,934	0	0	0	0	0	206	3,457	3,663	275	0
70632Z-AK-7	PEMBINA PIPELINE CORP Corp Foreign		01/08/2020	RBC Dominion Securities Inc	08/05/2020	Wood Gundy Inc	52,842	57,044	59,885	55,926	0	(215)	0	(215)	0	(903)	3,960	3,057	1,774	621
70632Z-AR-2	PEMBINA PIPELINE CORP CORP Foreign		05/26/2020	Wood Gundy Inc	10/07/2020	Various	14,292	13,753	15,769	14,280	0	(1)	0	(1)	0	528	1,489	2,017	241	0
						Redemption 100.0000														
75585R-RM-9	REAL ESTATE ASSET LIQUIDITY TR CORP		02/04/2020	RBC Dominion Securities Inc	12/01/2020		1,038	1,051	1,038	1,038	0	0	0	0	0	(13)	0	(13)	11	1
766910-BF-9	RIOCAN REAL ESTATE INVST DISCOUNT NOTE		03/05/2020	Nesbitt Burns	07/21/2020	Nesbitt Burns	59,497	59,701	57,751	59,497	0	0	0	0	0	(204)	(1,746)	(1,950)	520	0
87971M-BP-7	TELUS CORP CORP FOR 3.950% 02/16/50		05/21/2020	Nesbitt Burns	11/05/2020	Various	68,494	64,772	73,494	68,741	0	5	0	5	0	3,965	4,753	8,718	2,307	1,153
89353Z-CF-3	TRANS CANADA PIPELINES CORP FOREIGN		04/01/2020	Nesbitt Burns	05/29/2020	Nesbitt Burns	166,401	161,612	178,952	166,136	0	(1)	0	(1)	0	4,525	12,817	17,342	1,039	0
02364W-BD-6	AMERICA MOVIL SAB DE CV CORP FOREIGN	D	06/26/2020	PGIM, Inc.	06/29/2020	MILLENIUM ADVISORS, LLC	3,000,000	3,101,029	3,102,180	3,100,894	0	(134)	0	(134)	0	0	1,286	1,286	42,708	42,448
03836T-AA-8	APRES STAIC CLO 1 LTD APRES_20 CLO	D	04/30/2020	Goldman Sachs & Co	10/15/2020	Paydown	2,837,377	2,837,377	2,837,377	2,837,377	0	0	0	0	0	0	0	0	34,808	0
04941M-AK-1	ATLAS SENIOR LOAN FUND LTD CLO CLO	D	03/31/2020	Citigroup Capital Markets Inc	10/16/2020	Paydown	214,488	202,691	214,488	214,488	0	11,797	0	11,797	0	0	0	0	2,697	1,423
04965C-AJ-7	CSAM CLO 1.046% 04/22/27	D	09/24/2020	JP Morgan Securities, Inc	10/22/2020	Paydown	502,326	498,558	502,326	502,326	0	3,767	0	3,767	0	0	0	0	1,396	1,032
	BAC San Jose DPR Funding Senior Secured					Redemption 100.0000														
05633W-AB-9		D	03/02/2020	PGIM, Inc.	11/15/2020		2,943,000	2,973,800	2,943,000	2,943,000	0	(30,800)	0	(30,800)	0	0	0	0	66,218	6,254
13876L-AA-5	CANYON CLO CLO 2.157% 07/15/28	D	04/17/2020	Merrill Lynch,Pierce,Fenner &	10/15/2020	Paydown	680,622	673,816	680,622	680,622	0	6,806	0	6,806	0	0	0	0	6,799	0
14311U-AJ-7	CARLYLE CLO CLO 1.238% 10/20/29	D	02/07/2020	Mizuho Securities USA, Inc.	10/20/2020	Paydown	117,478	117,478	117,478	117,478	0	0	0	0	0	0	0	0	1,165	0
14314B-AJ-6	CARLYLE CLO CLO 1.448% 04/20/31	D	03/02/2020	Morgan Stanley & Co, Inc	10/20/2020	Paydown	5,741	5,721	5,741	5,741	0	20	0	20	0	0	0	0	74	21
143658-AH-5	CARNIVAL CORP DEBENTURES	D	03/30/2020	PGIM, Inc.	11/24/2020	SUMRIDGE PARTNERS LLC	4,655,000	4,146,883	4,468,800	4,178,224	0	31,341	0	31,341	0	0	290,576	290,576	268,283	64,491
	LIMA METRO LINE 2 FINANCE LTD CORP SINKI					Redemption 100.0000														
532522-AA-7		D	03/30/2020	PGIM, Inc.	10/05/2020		84,023	86,450	84,023	84,023	0	(2,428)	0	(2,428)	0	0	0	0	2,480	1,166
59801T-AL-7	MIDOCEAN CLO CLO 1.338% 07/19/28	D	03/31/2020	ROBERT BAIRD	10/19/2020	Paydown	108,187	103,319	108,187	108,187	0	4,868	0	4,868	0	0	0	0	1,792	636
59802U-AU-3	MIDOCEAN CREDIT CLO I MID CLO	D	09/29/2020	Morgan Stanley & Co, Inc	10/21/2020	Paydown	32,773	32,269	32,773	32,773	0	505	0	505	0	0	0	0	117	91
67108L-AW-3	OCH ZIFF LOAN MGMT FUNDING LTD CLO	D	06/24/2020	Various	10/19/2020	Paydown	817,491	789,909	817,491	817,491	0	27,581	0	27,581	0	0	0	0	6,383	3,057
69689L-AA-4	PALLMER SQUARE CLO CLO 1.074% 08/20/27	D	03/11/2020	Morgan Stanley & Co, Inc	11/20/2020	Paydown	774,538	764,469	774,538	774,538	0	10,069	0	10,069	0	0	0	0	7,827	1,204
	PALMER SQUARE CLO CLO 1.188% 04/20/27																			
69689P-AA-5		D	03/11/2020	Morgan Stanley & Co, Inc	10/20/2020	Paydown	2,346,559	2,324,560	2,346,559	2,346,559	0	21,999	0	21,999	0	0	0	0	26,482	9,454
	PALMER SQUARE CLO CLO 1.024% 02/20/28																			
69701E-AA-4		D	01/10/2020	Citigroup Capital Markets Inc	11/20/2020	Paydown	3,002,884	3,002,884	3,002,884	3,002,884	0	0	0	0	0	0	0	0	30,707	0
74982L-AY-6	Race Point CLO Ltd CLO	D	02/06/2020	Citigroup Capital Markets Inc	11/20/2020	Paydown	506,909	506,909	506,909	506,909	0	0	0	0	0	0	0	0	4,634	0
759470-AZ-0	RELIANCE INDS LTD CORP FOREIGN	D	08/21/2020	Tax Free Exchange	10/19/2020	Maturity	2,250,000	2,270,305	2,250,000	2,250,000	0	(20,305)	0	(20,305)	0	0	0	0	50,625	34,313
81883E-AA-9	SHACKLETON I CLO LTD CLO	D	01/13/2020	Mizuho Securities USA, Inc.	02/21/2020	Call 100.0000	2,273,000	2,273,000	2,273,000	2,273,000	0	0	0	0	0	0	0	0	22,065	12,247
87248V-AC-4	TPG CLO 1.045% 04/26/28	D	01/13/2020	Morgan Stanley & Co, Inc	10/26/2020	Paydown	1,512,757	1,512,757	1,512,757	1,512,757	0	0	0	0	0	0	0	0	30,715	9,181

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											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
92912V-AY-1	VOYA CLO CLO 1.238% 04/17/30	D	09/23/2020	Various	10/19/2020	Paydown	342,040	341,756	342,040	342,040	0	283	0	283	0	0	0	0	4,219	1,549
949496-BA-0	WELLFLEET CLO LTD CLO 1.498% 07/20/29	D	09/18/2020	Morgan Stanley & Co, Inc	10/20/2020	Paydown	41,686	41,577	41,686	41,686	0	108	0	108	0	0	0	0	165	115
G1093*-AB-5	BIIF BidCo Limited Sr. Secured	B	02/26/2020	Direct	12/31/2020	Redemption 100.0000	2,027,940	2,003,083	2,027,940	2,027,940	0	0	0	0	0	24,857	0	24,857	37,356	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							574,245,414	618,080,571	659,300,998	616,811,345	0	(1,324,721)	0	(1,324,721)	0	55,493	41,414,449	41,469,942	13,492,385	4,517,828
00227@-AA-3	ASC Leasing VI Inc Senior Secured Term L		04/09/2020	Direct	12/31/2020	Redemption 100.0000	1,022,210	1,022,210	1,022,210	1,022,210	0	0	0	0	0	0	0	0	21,090	0
02139*-AB-6	Altamira Technologies Corp Senior Secure		04/08/2020	Direct	11/04/2020	Call 100.0000	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	0	0	0	57,065	0
05357@-AB-2	Avenger Flight Group, LLC Sr. Secured Te		06/04/2020	Direct	12/31/2020	Redemption 100.0000	15,136	15,136	15,136	15,136	0	0	0	0	0	0	0	0	575	0
12696*-AC-8	Cyrq Power Systems, LLC Debt in a Projec		01/08/2020	Direct	12/31/2020	Redemption 100.0000	94,654	94,654	94,654	94,654	0	0	0	0	0	0	0	0	2,303	0
12696*-AD-6	Cyrq Power Systems, LLC Debt in a Projec		03/10/2020	Direct	12/31/2020	Redemption 100.0000	2,458,342	2,458,342	2,458,342	2,458,342	0	0	0	0	0	0	0	0	38,378	0
228047-A#-3	Crowley Holdings, Inc. Senior Secured		04/16/2020	Direct	12/21/2020	Call 100.0000	2,235,652	2,235,652	2,235,652	2,235,652	0	0	0	0	0	0	0	0	45,896	0
48240#-AB-1	K2 Pure Solutions NoCal LP Senior Secure		03/20/2020	Direct	06/23/2020	Call 100.0000	816,667	816,667	816,667	816,667	0	0	0	0	0	0	0	0	13,050	0
65446#-AA-9	Nine Point Energy, LLC Senior Secured Te		11/19/2020	Interest Capitalization	11/19/2020	Call 100.0000	4,114	4,114	4,114	4,114	0	0	0	0	0	0	0	0	55	0
65446#-AA-9	Nine Point Energy, LLC Senior Secured Te		11/19/2020	Interest Capitalization	12/01/2020	Redemption 100.0000	3,925	3,925	3,925	3,925	0	0	0	0	0	0	0	0	48	0
65446#-AA-9	Nine Point Energy, LLC Term Loan Conv. f		07/03/2020	Direct	11/19/2020	Call 100.0000	32,743	32,743	32,743	32,743	0	0	0	0	0	0	0	0	325	0
65446#-AA-9	Nine Point Energy, LLC Term Loan Conv. f		07/03/2020	Direct	12/01/2020	Redemption 100.0000	32,135	29,486	32,135	32,135	0	2,649	0	2,649	0	0	0	0	284	0
65446#-AA-9	Nine Point Energy, LLC Term Loan Conv. f		11/19/2020	Interest Capitalization	11/19/2020	Call 100.0000	168	168	168	168	0	0	0	0	0	0	0	0	0	0
65446#-AA-9	Nine Point Energy, LLC Term Loan Conv. f		11/19/2020	Interest Capitalization	12/01/2020	Redemption 100.0000	147	147	147	147	0	0	0	0	0	0	0	0	0	0
65446#-AA-9	Nine Point Energy, LLC Term Loan Conv. f		07/03/2020	Direct	11/19/2020	Call 100.0000	25,962	25,962	25,962	25,962	0	0	0	0	0	0	0	0	259	0
65446#-AA-9	Nine Point Energy, LLC Term Loan Conv. f		07/03/2020	Direct	12/01/2020	Redemption 100.0000	25,480	23,402	25,480	25,480	0	2,077	0	2,077	0	0	0	0	226	0
65446#-AA-9	Nine Point Energy, LLC Term Loan Conv. f		11/19/2020	Interest Capitalization	11/19/2020	Call 100.0000	133	133	133	133	0	0	0	0	0	0	0	0	0	0
65446#-AA-9	Nine Point Energy, LLC Term Loan Conv. f		11/19/2020	Interest Capitalization	12/01/2020	Redemption 100.0000	116	116	116	116	0	0	0	0	0	0	0	0	0	0
65446#-AB-7	Nine Point Energy, LLC Senior Secured Re		01/07/2020	Direct	07/03/2020	Call 91.6700	3,515,625	3,515,625	3,222,773	3,515,625	0	0	0	0	0	0	(292,852)	(292,852)	123,749	0
67113U-AB-2	OT BORROWER LLC Sr. Secured		07/24/2020	Direct	12/31/2020	Redemption 100.0000	187,500	187,500	187,500	187,500	0	0	0	0	0	0	0	0	5,633	0
74063@-AA-5	Pref Apt Com Op Partnership LP Revolver		11/23/2020	Direct	12/24/2020	Call 100.0000	81,000,000	81,000,000	81,000,000	81,000,000	0	0	0	0	0	0	0	0	690,263	0
74844@-AA-1	Quest Products, LLC Sr. Secured		06/19/2020	Direct	12/31/2020	Redemption 100.0000	382,813	382,813	382,813	382,813	0	0	0	0	0	0	0	0	5,458	0
78414*-AC-0	SCMC Intermediate Holdings LLC Revolver		03/16/2020	Various	12/31/2020	Various	23,031	23,031	23,031	23,031	0	0	0	0	0	0	0	0	1,065	0
78414*-AC-0	SCMC Intermediate Holdings LLC Revolver		07/31/2020	Various	12/31/2020	Various	259	259	259	259	0	0	0	0	0	0	0	0	13	0
78414*-AD-8	SCMC Intermediate Holdings LLC Term Loan		06/30/2020	Various	12/31/2020	Various	685	685	685	685	0	0	0	0	0	0	0	0	39	0
78433@-AB-7	S4T Holdings Corp. Sr. Secured Revolver		12/29/2020	Direct	12/31/2020	Call 100.0000	48,945,122	48,945,122	48,945,122	48,945,122	0	0	0	0	0	0	0	0	341,938	0
794006-A*-7	Salary.com, Inc. Senior Secured Note		03/31/2020	Interest Capitalization	12/31/2020	Call 100.0000	740	740	740	740	0	0	0	0	0	0	0	0	47	0

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											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	Skyline Displays Buyer, Inc. Sr. Secured																			
83083#-AA-0			01/13/2020	Various	11/30/2020	Various	17,325,556	17,325,556	12,970,232	12,391,017	0	0	4,934,539	(4,934,539)	0	0	579,215	579,215	602,140	0
83083#-AB-8	Skyline Displays Buyer, Inc. Revolver		03/12/2020	Direct	10/02/2020	Call 74.8618	7,490,000	7,490,000	5,607,152	5,356,753	0	0	2,133,247	(2,133,247)	0	0	250,400	250,400	201,855	0
	Southern Sky Renewable Energy Debt in a																			
84381#-AA-7			03/12/2020	Various	12/31/2020	Various	840,156	840,156	840,156	840,156	0	0	0	0	0	0	0	0	20,018	0
	Southern Sky Renewable Energy Sr. Secure																			
84381#-AB-5			03/12/2020	Direct	12/31/2020	Call 100.0000	53,686	53,686	53,686	53,686	0	0	0	0	0	0	0	0	1,924	0
000000-00-0	Toledo AcquisitionCo Inc. Sr. Secured		08/21/2020	Direct	09/21/2020	Call 100.0000	220,588	220,588	220,588	220,588	0	0	0	0	0	0	0	0	1,425	0
	USA Compression Partners, LP Senior Secu																			
90290N-A*-0			11/10/2020	Direct	11/19/2020	Call 100.0000	2,213,156	2,213,156	2,213,156	2,213,156	0	0	0	0	0	0	0	0	5,530	0
90376#-AA-1	USS Group LP Senior Secured Revolver A		12/17/2020	Direct	12/29/2020	Call 100.0000	15,672,611	15,672,611	15,672,611	15,672,611	0	0	0	0	0	0	0	0	66,838	0
	Whisps Acquisition Corp. Senior Secured R																			
000000-00-0			09/14/2020	Direct	10/16/2020	Call 100.0000	1,133,333	1,133,333	1,133,333	1,133,333	0	0	0	0	0	0	0	0	11,861	0
	Prairie Providt Res Canada Ltd Senior Se																			
C7467#-AC-8		A	11/30/2020	Interest Capitalization	12/31/2020	Call 100.0000	50,133	50,133	50,133	50,133	0	0	0	0	0	0	0	0	910	0
	Turbo Acquisition 10 Bidco Ltd Sr. Secur					Redemption 100.0000														
000000-00-0		B	08/03/2020	Direct	11/03/2020		352,890	354,618	352,890	352,890	0	0	0	0	0	(1,728)	0	(1,728)	6,671	0
G6135#-AA-2	Milson Bidco Limited Revolver	D	05/01/2020	Direct	08/03/2020	Call 100.0000	100,000	100,000	100,000	82,028	0	0	17,972	(17,972)	0	0	17,972	17,972	2,415	0
	Independent Builders Ltd Senior Secured																			
G6916#-AA-7		B	09/08/2020	Direct	11/09/2020	Call 100.0000	4,973,192	4,602,948	4,973,192	4,973,192	0	0	0	0	0	370,244	0	370,244	92,814	0
	Tensator Holdings Ltd Senior Secured Rev																			
G8759#-AD-9		D	04/20/2020	Direct	05/27/2020	Call 100.0000	477,204	477,204	477,204	477,204	0	0	0	0	0	0	0	0	2,604	0
8299999. Subtotal - Bonds - Unaffiliated Bank Loans							194,725,862	194,352,621	188,194,840	187,640,106	0	4,726	7,085,758	(7,081,032)	0	368,516	554,735	923,251	2,364,764	0
8399998. Total - Bonds							2,504,110,237	2,846,851,147	2,892,854,046	2,830,914,519	0	(3,857,578)	7,250,542	(11,108,120)	0	(4,828,511)	60,864,323	56,035,812	32,720,739	12,510,066
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
037833-10-0	APPLE COMPUTER INC COM		09/08/2020	PGIM, Inc.	09/08/2020	Pru Foundation	69,100.000	7,795,862	7,795,862	7,795,862	0	0	0	0	0	0	0	0	0	0
039697-10-7	Ardelyx, Inc Common Stock		06/10/2020	Direct	06/29/2020	Direct	3,288.000	23,443	21,233	23,443	0	0	0	0	0	0	(2,210)	(2,210)	0	0
18915M-10-7	Cloudflare, Inc COM		11/11/2020	Direct	12/01/2020	Direct	54,279.000	2,546,990	2,686,755	2,546,990	0	0	0	0	0	0	139,764	139,764	0	0
29428V-10-4	Epizyme, Inc. Common Units		06/19/2020	Direct	07/10/2020	Direct	6,018.000	123,128	89,345	123,128	0	0	0	0	0	0	(33,783)	(33,783)	0	0
	Federal Home Loan Bank of NY Class B Com																			
31339#-11-1			02/07/2020	Direct	11/23/2020	Direct	168,852.000	16,885,200	16,885,200	16,885,200	0	0	0	0	0	0	0	0	635,121	0
438516-10-6	HONEYWELL INTERNATIONAL COM		09/08/2020	PGIM, Inc.	09/08/2020	Pru Foundation	51,300.000	8,427,051	8,427,051	8,427,051	0	0	0	0	0	0	0	0	0	0
478160-10-4	JOHNSON & JOHNSON COM		09/08/2020	PGIM, Inc.	09/08/2020	Pru Foundation	86,200.000	12,693,812	12,693,812	12,693,812	0	0	0	0	0	0	0	0	0	0
79466L-30-2	SALESFORCE COM Common Stock		11/24/2020	Direct	12/17/2020	Direct	4,172.000	664,016	941,025	664,016	0	0	0	0	0	0	277,009	277,009	0	0
85209W-10-9	Sprout Social, Inc.		11/13/2020	Direct	12/02/2020	Direct	3,437.000	174,875	166,573	174,875	0	0	0	0	0	0	(8,301)	(8,301)	0	0
90353T-10-0	Uber Technologies, Inc. Common Stock		02/07/2020	Direct	03/05/2020	Direct	199,506.000	7,078,517	6,586,869	7,078,517	0	0	0	0	0	0	(491,649)	(491,649)	0	0
G1151C-10-1	Accenture PLC COM	D	09/08/2020	PGIM, Inc.	09/08/2020	Pru Foundation	3,300.000	767,745	767,745	767,745	0	0	0	0	0	0	0	0	0	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								57,180,639	57,061,470	57,180,639	0	0	0	0	0	0	(119,170)	(119,170)	635,121	0
9799998. Total - Common Stocks								57,180,639	57,061,470	57,180,639	0	0	0	0	0	0	(119,170)	(119,170)	635,121	0
9899999. Total - Preferred and Common Stocks								57,180,639	57,061,470	57,180,639	0	0	0	0	0	0	(119,170)	(119,170)	635,121	0
9999999 - Totals								2,904,031,786	2,949,915,516	2,888,095,158	0	(3,857,578)	7,250,542	(11,108,120)	0	(4,828,511)	60,745,153	55,916,642	33,355,860	12,510,066

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
744355-3#-3	Prudential Realty Securities, Inc.				8BIII	NO	0	171,259	0	126.000	50.4
0799999. Subtotal - Preferred Stock - Investment Sub							0	171,259	0	XXX	XXX
0999999. Total Preferred Stocks							0	171,259	0	XXX	XXX
74408#-10-9	Pruco Life Insurance Company		79227		8BI	NO	0	1,303,843,400	0	250,000.000	100.0
000000-00-0	Prudential Legacy Insurance Company of New Jersey		13809		8BI	NO	0	285,244,720	0	5,000,000.000	100.0
000000-00-0	Prudential Retirement Insurance and Annuity Company		93629		8BI	NO	0	1,156,959,426	0	25,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer							0	2,746,047,546	0	XXX	XXX
19416#-10-4	Colico II, Inc.				8BIII	NO	0	548,106,468	0	100.000	100.0
19417#-10-3	COLICO, INC.				8BIII	NO	0	2,192,087,298	0	100.000	100.0
68568@-10-9	Orchard Street Acres, Inc.				8BIII	NO	0	1,006,721,033	0	100.000	100.0
744355-2#-4	Prudential Realty Securities, Inc.				8BIII	NO	0	583,313,435	0	92.000	100.0
000000-00-0	PGIM Loan Originator				8BIII	NO	0	15,551,319	0	100.000	73.0
1699999. Subtotal - Common Stock - Investment Sub							0	4,345,779,553	0	XXX	XXX
1899999. Total Common Stocks							0	7,091,827,099	0	XXX	XXX
1999999 - Totals							0	7,091,998,358	0	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ 9,819,364,596

2.Total amount of intangible assets nonadmitted $ 3,314,380,062

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
74443#-10-6	Pruco Life Insurance Company of New Jersey	Pruco Life Insurance Company	0	400,000.000	100.0
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
U.S TREASURY BILL TREASURY BILL			12/23/2020	Nomura Securities Intl	04/22/2021	49,986,125	0	1,000	0	0	50,000,000	49,985,125	0	0	0.090	0.091	MAT	0	0
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						49,986,125	0	1,000	0	0	50,000,000	49,985,125	0	0	XXX	XXX	XXX	0	0
0599999. Total - U.S. Government Bonds						49,986,125	0	1,000	0	0	50,000,000	49,985,125	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
FANNIE MAE CORP FLOATER			07/06/2020	Jefferies & Co, Inc	06/04/2021	16,497,524	0	2,859	0	0	16,500,000	16,494,665	2,040	0	0.165	0.210	MJSD	13,720	2,418
FEDERAL HOME LOAN BANKS CORP FLOATER			10/01/2020	Jefferies & Co, Inc	04/19/2021	7,999,604	0	338	0	0	8,000,000	7,999,266	1,283	0	0.078	0.149	JAJO	2,699	2,171
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						24,497,128	0	3,197	0	0	24,500,000	24,493,931	3,323	0	XXX	XXX	XXX	16,419	4,589
3199999. Total - U.S. Special Revenues Bonds						24,497,128	0	3,197	0	0	24,500,000	24,493,931	3,323	0	XXX	XXX	XXX	16,419	4,589
AMERICAN EXPRESS CO CORPORATE	LS		12/02/2020	Merrill Lynch,Pierce,Fenner &	10/05/2021	7,178,942	0	(17,618)	0	0	7,000,000	7,196,560	40,289	0	3.700	0.334	MN	0	20,864
AMERICAN HONDA FINANCE CORP. COMMERCIAL	LS		12/07/2020	JP Morgan Securities, Inc	03/08/2021	49,972,500	0	10,417	0	0	50,000,000	49,962,083	0	0	0.300	0.304	MAT	0	0
BMW US CAP CORP LLC CORPORATE	LS		09/24/2020	Pierpont Securities	08/13/2021	13,856,590	0	(107,346)	0	0	13,600,000	13,963,936	177,253	0	3.400	0.334	FA	0	57,800
DAIMLER FINANCE NORTH AMERICA CORP FLOAT	LS		05/15/2020	Toronto Dominion Securities	02/22/2021	3,319,763	0	44,076	0	0	3,330,000	3,275,688	2,390	0	0.663	4.284	FMAN	30,330	16,769
ENI FINANCE COMMERCIAL PAPER	LS		12/07/2020	JP Morgan Securities, Inc	03/19/2021	24,979,681	0	6,333	0	0	25,000,000	24,973,347	0	0	0.380	0.386	MAT	0	0
ERP OPER LP COMMERCIAL PAPER	LS		12/16/2020	BONY Capital Markets	03/19/2021	44,971,125	0	6,000	0	0	45,000,000	44,965,125	0	0	0.300	0.304	MAT	0	0
GENERAL MILLS INC CORP FLOATER	LS		05/07/2020	RBC Capital Markets	04/16/2021	6,994,855	0	11,445	0	0	7,000,000	6,983,410	11,531	0	0.770	1.975	JAJO	44,872	8,342
GILEAD SCIENCES INC CORP FLOATER	LS		09/23/2020	Barclays Capital Inc	09/17/2021	29,750,000	0	0	0	0	29,750,000	29,750,000	4,695	0	0.379	0.380	MJSD	23,874	0
HSBC USA INC COMMERCIAL PAPER	LS		12/11/2020	HSBC Securities (USA) Inc	12/10/2021	49,780,861	0	13,417	0	0	50,000,000	49,767,444	0	0	0.460	0.468	MAT	0	0
HSBC USA INC COMMERCIAL PAPER	LS		12/11/2020	HSBC Securities (USA) Inc	12/10/2021	18,418,919	0	4,964	0	0	18,500,000	18,413,954	0	0	0.460	0.468	MAT	0	0
INTERCONTINENTAL EXCHANGE INC COMMERCIAL	LS		12/14/2020	JP Morgan Securities, Inc	03/30/2021	34,970,911	0	5,950	0	0	35,000,000	34,964,961	0	0	0.340	0.345	MAT	0	0
INTERCONTINENTAL EXCHANGE INC COMMERCIAL	LS		12/14/2020	Merrill Lynch,Pierce,Fenner &	03/30/2021	45,062,517	0	7,667	0	0	45,100,000	45,054,850	0	0	0.340	0.345	MAT	0	0
MITSUBISHI INTERNATIONAL CORPO COMMERCIA			10/19/2020	JP Morgan Securities, Inc	01/20/2021	49,995,250	0	18,500	0	0	50,000,000	49,976,750	0	0	0.180	0.183	MAT	0	0
NATIXIS (NEW YORK BRANCH) COMMERCIAL PAP			11/16/2020	NATIXIS S.A.	03/19/2021	24,986,097	0	8,306	0	0	25,000,000	24,977,792	0	0	0.260	0.264	MAT	0	0
NEXTERA ENERGY CAPITAL HOLDING CORP FLOA	LS		06/25/2020	RBC Capital Markets	05/04/2021	125,116,036	0	(175,214)	0	0	125,000,000	125,291,250	140,998	0	0.700	0.763	FMAN	563,781	201,470
VW CREDIT INC COMMERCIAL PAPER	LS		02/07/2020	WELLS FARGO SEC LLC	01/29/2021	17,972,700	0	320,775	0	0	18,000,000	17,651,925	0	0	1.950	2.006	MAT	0	0
VOLKSWAGEN GROUP OF AMERICA FI COMMERCIA	LS		11/04/2020	BONY Capital Markets	10/25/2021	15,931,360	0	12,249	0	0	16,000,000	15,919,111	0	0	0.520	0.529	MAT	0	0
VOLKSWAGEN GROUP OF AMERICA FI COMMERCIA	LS		11/04/2020	JP Morgan Securities, Inc	11/04/2021	24,891,271	0	18,771	0	0	25,000,000	24,872,500	0	0	0.510	0.519	MAT	0	0
VOLKSWAGEN GROUP OF AMERICA FI COMMERCIA	LS		11/04/2020	Merrill Lynch,Pierce,Fenner &	11/04/2021	8,760,977	0	6,737	0	0	8,800,000	8,754,240	0	0	0.520	0.529	MAT	0	0
VOLKSWAGEN GROUP OF AMERICA FI COMMERCIA	LS		11/05/2020	Merrill Lynch,Pierce,Fenner &	11/04/2021	34,844,794	0	26,289	0	0	35,000,000	34,818,506	0	0	0.520	0.529	MAT	0	0
WASTE MANAGEMENT INC COMMERCIAL PAPER	LS		10/02/2020	Mizuho Securities USA, Inc.	07/06/2021	99,819,167	0	85,556	0	0	100,000,000	99,733,611	0	0	0.350	0.356	MAT	0	0
WASTE MANAGEMENT INC COMMERCIAL PAPER			10/02/2020	Merrill Lynch,Pierce,Fenner &	07/12/2021	49,906,667	0	42,778	0	0	50,000,000	49,863,889	0	0	0.350	0.356	MAT	0	0
ROYAL BANK OF CANADA COMMERCIAL PAPER		A	01/31/2020	RBC Capital Markets	01/22/2021	25,000,000	0	0	0	0	25,000,000	25,000,000	14,986	0	0.310	1.800	JAJO	98,528	0
ROYAL BANK OF CANADA COMMERCIAL PAPER		A	05/19/2020	RBC Capital Markets	03/03/2021	38,988,725	0	41,453	0	0	39,000,000	38,947,272	10,487	0	0.340	0.431	MJSD	113,761	42,575
TORONTO-DOMINION BANK/THE COMMERCIAL PAP		A	12/17/2020	Toronto Dominion Securities	03/19/2021	49,973,264	0	5,208	0	0	50,000,000	49,968,056	0	0	0.250	0.254	MAT	0	0
TORONTO-DOMINION BANK/THE COMMERCIAL PAP	LS	A	12/03/2020	Toronto Dominion Securities	12/03/2021	75,000,000	0	0	0	0	75,000,000	75,000,000	19,454	0	0.322	0.322	MON	0	0
TOTAL CAPITAL CANADA LTD COMMERCIAL PAPE		A	11/03/2020	Merrill Lynch,Pierce,Fenner &	02/04/2021	48,990,744	0	16,061	0	0	49,000,000	48,974,683	0	0	0.200	0.203	MAT	0	0
DNB BANK ASA COMMERCIAL PAPER		D	05/14/2020	Merrill Lynch,Pierce,Fenner &	05/10/2021	50,002,945	0	(5,305)	0	0	50,000,000	50,008,250	22,091	0	0.306	0.531	FMAN	115,356	4,564
DNB BANK ASA COMMERCIAL PAPER		D	09/18/2020	Cantor Fitzgerald & Co. Inc.	08/11/2021	34,504,657	0	(2,139)	0	0	34,500,000	34,506,797	12,396	0	0.254	0.275	FMAN	26,069	11,493
FMS WERTMANAGEMENT AOER COMMERCIAL PAPER		D	07/24/2020	JP Morgan Securities, Inc	01/19/2021	99,988,500	0	100,306	0	0	100,000,000	99,888,194	0	0	0.230	0.233	MAT	0	0
HSBC BANK PLC COMMERCIAL PAPER		D	11/25/2020	WELLS FARGO SEC LLC	09/18/2021	36,001,849	0	(743)	0	0	36,000,000	36,002,592	5,381	0	0.359	0.352	MJSD	34,228	25,953
LVMH MOET HENNESSY LOUIS VUITT COMMERCIA		D	07/24/2020	JP Morgan Securities, Inc	01/19/2021	12,998,310	0	14,834	0	0	13,000,000	12,983,476	0	0	0.260	0.264	MAT	0	0
LVMH MOET HENNESSY LOUIS VUITT COMMERCIA		D	07/24/2020	JP Morgan Securities, Inc	01/19/2021	49,993,500	0	57,056	0	0	50,000,000	49,936,444	0	0	0.260	0.264	MAT	0	0
TOYOTA FINANCE AUSTRALIA LTD COMMERCIAL		D	09/18/2020	Toyota Motor Credit Corp	02/10/2021	33,989,422	0	26,709	0	0	34,000,000	33,962,713	0	0	0.280	0.284	MAT	0	0
UBS AG (LONDON BRANCH) COMMERCIAL PAPER	LS	D	12/18/2020	UBS International	10/12/2021	82,472,725	0	1,787	0	0	82,500,000	82,470,938	55,757	0	0.304	0.353	JAJO	0	46,000
UBS AG (LONDON BRANCH) COMMERCIAL PAPER	LS	D	11/18/2020	UBS International	11/18/2021	57,000,000	0	0	0	0	57,000,000	57,000,000	24,273	0	0.380	0.370	FMAN	0	0
UBS GROUP FDG JERSEY LTD CORP FRGN FLOAT		D	05/21/2020	UBS International	04/14/2021	20,082,347	0	(175,453)	0	0	20,000,000	20,257,800	87,959	0	2.004	1.640	JAJO	260,969	72,132
WESTPAC BANKING CORP COMMERCIAL PAPER		D	07/23/2020	Cantor Fitzgerald & Co. Inc.	05/28/2021	50,006,166	0	(11,634)	0	0	50,000,000	50,017,800	13,972	0	0.314	0.297	FMAN	96,175	32,035
Smith & Nephew plc Senior Note	LS	C	03/02/2020	Gib US Ins HFR -PCG	01/21/2021	6,964,315	0	(65,325)	0	0	6,960,000	7,029,640	99,915	0	3.230	2.083	JJ	112,404	25,603
Controladora Dolphin Sr. Sec. PIK NOTE T		D	10/08/2020	Direct	04/15/2021	1	0	0	0	0	1,466,622	1	0	0	10.500	10.500	JAJO	0	0
Controladora Dolphin Sr. Sec. Fixed Rate		D	12/08/2020	Direct	04/15/2021	1,790,317	0	0	0	0	2,160,000	1,790,317	0	0	0.000	13.312	JAJO	0	0
Controladora Dolphin PIK Note tracking f		D	10/08/2020	Direct	04/15/2021	1	0	0	0	0	37,962	1	0	0	12.000	12.000	JAJO	0	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,555,228,771	0	352,867	0	0	1,557,704,584	1,554,875,906	743,827	0	XXX	XXX	XXX	1,520,347	565,600
MRAIT_20-9 CMO FLOATER	LS		11/23/2020	Credit Suisse First Boston Cor	05/05/2021	105,000,000	0	0	0	0	105,000,000	105,000,000	203,438	0	2.250	1.788	MON	39,375	0
Station Place Securitization T CMO FLOAT	LS		08/19/2020	Jefferies & Co, Inc	05/20/2021	143,000,000	0	0	0	0	143,000,000	143,000,000	52,219	0	1.643	1.649	MON	822,163	0

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						248,000,000	0	0	0	0	248,000,000	248,000,000	255,657	0	XXX	XXX	XXX	861,538	0
CARMX_AUTO ABS FLOATER	LS		02/27/2020	Credit Suisse First Boston Cor	02/14/2021	8,100,000	0	0	0	0	8,100,000	8,100,000	5,574	0	0.794	0.546	MON	60,394	0
CARMX_AUTO ABS FLOATER	LS		03/03/2020	Credit Suisse First Boston Cor	02/14/2021	5,400,000	0	0	0	0	5,400,000	5,400,000	3,716	0	0.794	0.546	MON	38,684	0
CARMX_AUTO ABS FLOATER	LS		03/09/2020	Credit Suisse First Boston Cor	02/14/2021	10,800,000	0	0	0	0	10,800,000	10,800,000	7,432	0	0.794	0.546	MON	74,597	0
CARMX_AUTO ABS FLOATER	LS		03/13/2020	Credit Suisse First Boston Cor	02/14/2021	3,375,000	0	0	0	0	3,375,000	3,375,000	2,322	0	0.794	0.546	MON	22,504	0
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						27,675,000	0	0	0	0	27,675,000	27,675,000	19,044	0	XXX	XXX	XXX	196,179	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,830,903,771	0	352,867	0	0	1,833,379,584	1,830,550,906	1,018,528	0	XXX	XXX	XXX	2,578,064	565,600
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
Milson Bidco Limited Revolver		D	12/21/2020	Direct	10/22/2021	200,000	0	0	0	0	200,000	200,000	0	0	9.805	11.297	MON	0	0
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						200,000	0	0	0	0	200,000	200,000	0	0	XXX	XXX	XXX	0	0
6599999. Subtotal - Unaffiliated Bank Loans						200,000	0	0	0	0	200,000	200,000	0	0	XXX	XXX	XXX	0	0
7699999. Total - Issuer Obligations						1,629,712,024	0	357,064	0	0	1,632,204,584	1,629,354,962	747,150	0	XXX	XXX	XXX	1,536,766	570,189
7799999. Total - Residential Mortgage-Backed Securities						248,000,000	0	0	0	0	248,000,000	248,000,000	255,657	0	XXX	XXX	XXX	861,538	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Other Loan-Backed and Structured Securities						27,675,000	0	0	0	0	27,675,000	27,675,000	19,044	0	XXX	XXX	XXX	196,179	0
8099999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8299999. Total - Unaffiliated Bank Loans						200,000	0	0	0	0	200,000	200,000	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds						1,905,587,024	0	357,064	0	0	1,908,079,584	1,905,229,962	1,021,851	0	XXX	XXX	XXX	2,594,483	570,189
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						1,905,587,024	0	357,064	0	0	XXX	1,905,229,962	1,021,851	0	XXX	XXX	XXX	2,594,483	570,189

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ 171,483,649 1B ...$ 7,999,604 1C ..$ 316,625,489 1D ..$ 412,177,544 1E ...$ 186,963,901 1F ...$ 13,856,590 1G ..$ 27,046,662

2A ..$ 617,448,411 2B ...$ 6,994,855 2C ..$ 143,000,000

3A ..$ 0 3B ...$ 0 3C ..$ 0

4A ..$ 0 4B ...$ 0 4C ..$ 1,790,319

5A ..$ 0 5B ...$ 0 5C ..$ 200,000

6 ....$ 0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
H.I.G Luxembourg Hldgs 74 Sarl Mezzanine Warrant	Bond Portfolio Hedge	D1	Equity/Index	H.I.G Luxembourg Hldgs 74 Sarl None	12/21/2015	01/01/2069	53	53	.010755	1	0	0	224,869		224,869	(465,705)	0	0	0	0		AN (Anticipatory)
H.I.G Luxembourg Hldgs 74 Sarl Mezzanine Warrant	Bond Portfolio Hedge	D1	Equity/Index	H.I.G Luxembourg Hldgs 74 Sarl None	12/21/2015	01/01/2069	47	47	.010851	1	0	0	199,412		199,412	(412,984)	0	0	0	0		AN (Anticipatory)
HDA-SMC, Inc Warrants	Bond Portfolio Hedge	D1	Equity/Index	HDA-SMC, Inc None	03/24/2017	03/24/2027	250,826	250,826	.000001	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
HDA-SMC, Inc Warrants	Bond Portfolio Hedge	D1	Equity/Index	HDA-SMC, Inc None	03/24/2017	03/24/2027	611,390	611,390	.000001	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Milson Bidco Limited Mezzanine Warrant	Bond Portfolio Hedge	D1	Equity/Index	Milson Bidco Limited None	11/22/2016	01/01/2069	12,480	12,480	.000051	1	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Premier Oil Plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index	Premier Oil Plc None	07/28/2017	05/31/2022	89,214	89,214	.446667	39,849	0	0	11,766		11,766	(56,494)	1,284	0	0	0		AN (Anticipatory)
Premier Oil Plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index	Premier Oil Plc None	07/28/2017	05/31/2022	32,517	32,517	.446667	14,524	0	0	4,289		4,289	(20,591)	468	0	0	0		AN (Anticipatory)
Premier Oil Plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index	Premier Oil Plc None	07/28/2017	05/31/2022	59,034	59,034	.446667	26,369	0	0	7,786		7,786	(37,383)	849	0	0	0		AN (Anticipatory)
Premier Oil Plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index	Premier Oil Plc None	07/28/2017	05/31/2022	686,665	686,665	.446667	306,710	0	0	90,560		90,560	(434,824)	9,880	0	0	0		AN (Anticipatory)
Premier Oil Plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index	Premier Oil Plc None	07/28/2017	05/31/2022	32,517	32,517	.446667	14,524	0	0	4,289		4,289	(20,591)	468	0	0	0		AN (Anticipatory)
Premier Oil Plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index	Premier Oil Plc None	07/28/2017	05/31/2022	358,080	358,080	.446667	159,942	0	0	47,225		47,225	(226,751)	5,152	0	0	0		AN (Anticipatory)
Premier Oil Plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index	Premier Oil Plc None	07/28/2017	05/31/2022	58,091	58,091	.446667	25,947	0	0	7,661		7,661	(36,786)	836	0	0	0		AN (Anticipatory)
Premier Oil Plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index	Premier Oil Plc None	07/28/2017	05/31/2022	426,230	426,230	.446667	190,383	0	0	56,213		56,213	(269,906)	6,133	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Swiss Re 549300WZRVQERM819Z90	05/31/2019	12/31/2045	500,000,000	500,000,000	1	0	0	0	0		0	0	0	0	0	0		PD (Duration)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Swiss Re 549300WZRVQERM819Z90	06/04/2019	12/31/2042	750,000,000	750,000,000	1	0	0	0	0		0	0	0	0	0	0		PD (Duration)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2020	01/04/2021	3,339	10,800,000	3234.8499999999 99	0	527,040	0	1,738,849		1,738,849	1,211,809	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2020	01/15/2021	2,432	8,000,000	3289.29	0	329,600	0	1,131,937		1,131,937	802,337	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2020	01/15/2021	1,885	6,200,000	3289.29	0	270,940	0	877,251		877,251	606,311	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2020	01/15/2021	84	275,000	3289.29	0	16,060	0	38,910		38,910	22,850	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/03/2020	02/03/2021	2,308	7,500,000	3248.9200000000 001	0	359,250	0	1,188,304		1,188,304	829,054	0	0	0	0		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	02/18/2020	02/16/2021	74	250,000	3370.29	0	14,550	0	30,319		30,319	15,769	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	02/18/2020	02/16/2021	1,335	4,500,000	3370.29	0	186,300	0	545,739		545,739	359,439	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	02/18/2020	02/16/2021	1,632	5,500,000	3370.29	0	236,500	0	667,014		667,014	430,514	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2020	03/03/2021	3,030	9,100,000	3003.3699999999 99	0	459,550	0	2,310,041		2,310,041	1,850,491	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	03/16/2020	03/15/2021	3,562	8,500,000	2386.1300000000 001	0	444,550	0	4,868,872		4,868,872	4,424,322	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	03/16/2020	03/15/2021	1,551	3,700,000	2386.1300000000 001	0	203,500	0	2,119,391		2,119,391	1,915,891	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	03/16/2020	03/15/2021	63	150,000	2386.1300000000 001	0	21,930	0	85,921		85,921	63,991	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	04/05/2021	2,974	7,400,000	2488.6500000000 001	0	388,500	0	3,762,543		3,762,543	3,374,043	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2020	04/15/2021	54	150,000	2783.3600000000 001	0	16,635	0	52,833		52,833	36,198	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2020	04/15/2021	1,401	3,900,000	2783.3600000000 001	0	183,300	0	1,373,663		1,373,663	1,190,363	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2020	04/15/2021	2,407	6,700,000	2783.3600000000 001	0	292,790	0	2,359,883		2,359,883	2,067,093	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2020	05/03/2021	2,322	6,600,000	2842.7399999999 98	0	339,900	0	2,153,289		2,153,289	1,813,389	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2020	05/17/2021	2,305	6,600,000	2863.6999999999 98	0	279,180	0	2,099,103		2,099,103	1,819,923	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2020	05/17/2021	157	450,000	2863.6999999999 98	0	44,550	0	143,121		143,121	98,571	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2020	05/17/2021	1,502	4,300,000	2863.6999999999 98	0	190,920	0	1,367,597		1,367,597	1,176,677	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2020	06/03/2021	1,345	4,200,000	3122.8699999999 99	0	210,840	0	914,110		914,110	703,270	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2020	06/15/2021	2,380	7,300,000	3066.5900000000 001	0	303,680	0	1,744,978		1,744,978	1,441,298	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2020	06/15/2021	1,761	5,400,000	3066.5900000000 001	0	237,060	0	1,290,805		1,290,805	1,053,745	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2020	06/15/2021	147	450,000	3066.5900000000 001	0	43,020	0	107,567		107,567	64,547	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2020	07/06/2021	1,195	3,800,000	3179.7199999999 98	0	188,100	0	766,404		766,404	578,304	0	0	0	0		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2020	07/15/2021	201	650,000	3226.5599999999 99	0	56,160	0	121,917		121,917	65,757	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2020	07/15/2021	2,046	6,600,000	3226.5599999999 99	0	272,580	0	1,237,928		1,237,928	965,348	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2020	07/15/2021	1,860	6,000,000	3226.5599999999 99	0	265,200	0	1,125,389		1,125,389	860,189	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2020	08/03/2021	728	2,400,000	3294.6100000000 001	0	115,920	0	405,451		405,451	289,531	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/17/2020	08/16/2021	30	100,000	3381.9899999999 98	0	8,120	0	14,560		14,560	6,440	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/17/2020	08/16/2021	1,685	5,700,000	3381.9899999999 98	0	232,560	0	829,937		829,937	597,377	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/17/2020	08/16/2021	4,731	16,000,000	3381.9899999999 98	0	686,400	0	2,329,648		2,329,648	1,643,248	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/03/2020	09/03/2021	1,100	3,800,000	3455.0599999999 99	0	189,240	0	487,859		487,859	298,619	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2020	09/15/2021	44	150,000	3401.1999999999 98	0	12,990	0	21,592		21,592	8,602	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2020	09/15/2021	1,823	6,200,000	3401.1999999999 98	0	252,960	0	892,484		892,484	639,524	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2020	09/15/2021	1,705	5,800,000	3401.1999999999 98	0	249,400	0	834,904		834,904	585,504	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2020	10/04/2021	1,262	4,300,000	3408.6300000000 001	0	203,390	0	619,678		619,678	416,288	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2020	10/15/2021	50	175,000	3483.3400000000 001	0	14,525	0	22,083		22,083	7,558	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2020	10/15/2021	1,091	3,800,000	3483.3400000000 001	0	153,900	0	479,507		479,507	325,607	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2020	10/15/2021	1,321	4,600,000	3483.3400000000 001	0	195,500	0	580,456		580,456	384,956	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2020	11/03/2021	772	2,600,000	3369.1599999999 99	0	121,940	0	410,762		410,762	288,822	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/16/2020	11/15/2021	28	100,000	3626.9099999999 99	0	7,600	0	9,667		9,667	2,067	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/16/2020	11/15/2021	1,820	6,600,000	3626.9099999999 99	0	270,600	0	638,013		638,013	367,413	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/16/2020	11/15/2021	1,020	3,700,000	3626.9099999999 99	0	145,040	0	357,674		357,674	212,634	0	0	0	0		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2020	12/03/2021	1,009	3,700,000	3666.719999999998	0	169,830	0	334,237		334,237	164,407	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2020	12/15/2021	47	175,000	3694.6199999999999	0	13,633	0	15,055		15,055	1,422	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2020	12/15/2021	1,489	5,500,000	3694.6199999999999	0	224,400	0	473,146		473,146	248,746	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2020	12/15/2021	2,436	9,000,000	3694.6199999999999	0	386,100	0	774,239		774,239	388,139	0	0	0	0		EL (Equity Risk Liability)
United Coin Machine Co Warrants	Bond Portfolio Hedge	D1	Equity/Index.	United Coin Machine Co None	08/29/2014	08/29/2024	482	482	.000021	0	0	0	661,447		661,447	(3,581,733)	0	0	0	0		AN (Anticipatory)
United Coin Machine Co Warrants	Bond Portfolio Hedge	D1	Equity/Index.	United Coin Machine Co None	08/29/2014	08/29/2024	118	118	.000085	0	0	0	161,931		161,931	(876,856)	0	0	0	0		AN (Anticipatory)
United Coin Machine Co Warrants	Bond Portfolio Hedge	D1	Equity/Index.	United Coin Machine Co None	08/29/2014	08/29/2024	118	118	.000085	0	0	0	161,931		161,931	(876,856)	0	0	0	0		AN (Anticipatory)
United Coin Machine Co Warrants	Bond Portfolio Hedge	D1	Equity/Index.	United Coin Machine Co None	08/29/2014	08/29/2024	17	17	.000588	0	0	0	23,329		23,329	(126,327)	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation A	Bond Portfolio Hedge	D1	Equity/Index.	WL Vinohradska s.r.o. None	10/08/2020	05/15/2042	2	2	.009852	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation A	Bond Portfolio Hedge	D1	Equity/Index.	WL Vinohradska s.r.o. None	10/08/2020	05/15/2042	10	10	.009862	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation A	Bond Portfolio Hedge	D1	Equity/Index.	WL Vinohradska s.r.o. None	10/08/2020	05/15/2042	68	68	.009958	0	1	0	0		0	(1)	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation A	Bond Portfolio Hedge	D1	Equity/Index.	WL Vinohradska s.r.o. None	10/08/2020	05/15/2042	13	13	.010085	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation A	Bond Portfolio Hedge	D1	Equity/Index.	WL Vinohradska s.r.o. None	10/08/2020	05/15/2042	4	4	.010178	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation A	Bond Portfolio Hedge	D1	Equity/Index.	WL Vinohradska s.r.o. None	10/08/2020	05/15/2042	3	3	.011029	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation B	Bond Portfolio Hedge	D1	Equity/Index.	WL Vinohradska s.r.o. None	10/08/2020	05/15/2052	2	2	.009852	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation B	Bond Portfolio Hedge	D1	Equity/Index.	WL Vinohradska s.r.o. None	10/08/2020	05/15/2052	10	10	.009862	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation B	Bond Portfolio Hedge	D1	Equity/Index.	WL Vinohradska s.r.o. None	10/08/2020	05/15/2052	68	68	.009958	0	1	0	0		0	(1)	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation B	Bond Portfolio Hedge	D1	Equity/Index.	WL Vinohradska s.r.o. None	10/08/2020	05/15/2052	13	13	.010085	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation B	Bond Portfolio Hedge	D1	Equity/Index.	WL Vinohradska s.r.o. None	10/08/2020	05/15/2052	4	4	.010178	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
WL Vinohradska s.r.o. Cashflow Obligation B	Bond Portfolio Hedge	D1	Equity/Index	WL Vinohradska s.r.o. None	10/08/2020	05/15/2052	3	3	.011029	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										778,251	10,036,235	0	48,417,337	XXX	48,417,337	29,274,611	25,070	0	0	0	XXX	XXX
Interest Rate Swaption - 118474CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/30/2017	07/02/2034	250,000,000	250,000,000	2.775 / 0.23388	0	17,868,750	0	33,799,699		33,799,699	13,559,101	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 119885CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2017	10/13/2032	250,000,000	250,000,000	2.42 / 0.22413	0	12,500,000	0	30,531,207		30,531,207	16,431,303	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 129670CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/05/2019	09/08/2052	95,000,000	95,000,000	1.678 / 0.22588	0	10,155,500	0	10,723,173		10,723,173	6,111,142	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 129712CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/10/2019	09/12/2034	160,000,000	160,000,000	1.5147 / 0.2195	0	7,008,000	0	7,547,446		7,547,446	3,298,543	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 129737CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2019	03/16/2052	115,000,000	115,000,000	1.595 / 0.21925	0	7,693,500	0	10,741,297		10,741,297	6,630,621	0	0	0	0		LD (Liability Cashflow)
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										0	55,225,750	0	93,342,822	XXX	93,342,822	46,030,711	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										778,251	65,261,985	0	141,760,159	XXX	141,760,159	75,305,322	25,070	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										778,251	10,036,235	0	48,417,337	XXX	48,417,337	29,274,611	25,070	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	55,225,750	0	93,342,822	XXX	93,342,822	46,030,711	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										778,251	65,261,985	0	141,760,159	XXX	141,760,159	75,305,322	25,070	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2020	01/04/2021	3,021	10,800,000	3574.510000000002	0	0	0	(609,317)		(609,317)	(609,317)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2020	01/15/2021	2,242	8,000,000	3568.880000000001	0	0	0	(486,573)		(486,573)	(486,573)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2020	01/15/2021	1,729	6,200,000	3585.329999999999	0	0	0	(348,819)		(348,819)	(348,819)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/03/2020	02/03/2021	2,089	7,500,000	3590.059999999999	0	0	0	(468,557)		(468,557)	(468,557)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/18/2020	02/16/2021	1,231	4,500,000	3656.760000000002	0	0	0	(218,782)		(218,782)	(218,782)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/18/2020	02/16/2021	1,497	5,500,000	3673.619999999999	0	0	0	(246,546)		(246,546)	(246,546)	0	0	0	0		EL (Equity Risk Liability)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2020	03/03/2021	2,742	9,100,000	3318.7199999999998	0	0	0	(1,410,053)		(1,410,053)	(1,410,053)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	03/16/2020	03/15/2021	3,283	8,500,000	2588.9499999999998	0	0	0	(4,159,718)		(4,159,718)	(4,159,718)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	03/16/2020	03/15/2021	1,423	3,700,000	2600.8800000000001	0	0	0	(1,792,641)		(1,792,641)	(1,792,641)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	04/05/2021	2,691	7,400,000	2749.96	0	0	0	(3,005,525)		(3,005,525)	(3,005,525)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2020	04/15/2021	2,224	6,700,000	3012.9899999999998	0	0	0	(1,836,699)		(1,836,699)	(1,836,699)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2020	04/15/2021	1,285	3,900,000	3033.8600000000001	0	0	0	(1,041,985)		(1,041,985)	(1,041,985)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2020	05/03/2021	2,120	6,600,000	3112.8000000000002	0	0	0	(1,573,829)		(1,573,829)	(1,573,829)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2020	05/17/2021	2,139	6,600,000	3085.6399999999999	0	0	0	(1,629,873)		(1,629,873)	(1,629,873)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2020	05/17/2021	1,384	4,300,000	3107.1100000000001	0	0	0	(1,033,013)		(1,033,013)	(1,033,013)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2020	06/03/2021	1,228	4,200,000	3419.54	0	0	0	(576,949)		(576,949)	(576,949)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2020	06/15/2021	2,209	7,300,000	3304.25	0	0	0	(1,258,284)		(1,258,284)	(1,258,284)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2020	06/15/2021	1,627	5,400,000	3319.5799999999999	0	0	0	(908,428)		(908,428)	(908,428)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2020	07/06/2021	1,091	3,800,000	3481.79	0	0	0	(473,407)		(473,407)	(473,407)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2020	07/15/2021	1,898	6,600,000	3476.6199999999999	0	0	0	(827,490)		(827,490)	(827,490)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2020	07/15/2021	1,718	6,000,000	3492.75	0	0	0	(729,480)		(729,480)	(729,480)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2020	08/03/2021	665	2,400,000	3607.5999999999999	0	0	0	(231,595)		(231,595)	(231,595)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/17/2020	08/16/2021	1,564	5,700,000	3644.0900000000001	0	0	0	(503,984)		(503,984)	(503,984)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/17/2020	08/16/2021	4,370	16,000,000	3661	0	0	0	(1,360,510)		(1,360,510)	(1,360,510)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/03/2020	09/03/2021	1,004	3,800,000	3783.29	0	0	0	(240,431)		(240,431)	(240,431)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2020	09/15/2021	1,692	6,200,000	3664.79	0	0	0	(545,305)		(545,305)	(545,305)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2020	09/15/2021	1,575	5,800,000	3681.8000000000002	0	0	0	(490,905)		(490,905)	(490,905)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2020	10/04/2021	1,152	4,300,000	3732.4499999999998	0	0	0	(332,839)		(332,839)	(332,839)	0	0	0	0		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2020	10/15/2021	1,012	3,800,000	3753.300000000002	0	0	0	(278,922)		(278,922)	(278,922)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2020	10/15/2021	1,220	4,600,000	3770.719999999998	0	0	0	(323,774)		(323,774)	(323,774)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2020	11/03/2021	705	2,600,000	3689.23	0	0	0	(234,901)		(234,901)	(234,901)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/16/2020	11/15/2021	947	3,700,000	3908	0	0	0	(185,165)		(185,165)	(185,165)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/16/2020	11/15/2021	1,681	6,600,000	3926.130000000001	0	0	0	(313,412)		(313,412)	(313,412)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2020	12/03/2021	922	3,700,000	4015.059999999999	0	0	0	(139,526)		(139,526)	(139,526)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2020	12/15/2021	1,382	5,500,000	3980.949999999998	0	0	0	(234,493)		(234,493)	(234,493)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2020	12/15/2021	2,250	9,000,000	3999.429999999998	0	0	0	(363,673)		(363,673)	(363,673)	0	0	0	0		EL (Equity Risk Liability)
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										0	0	0	(30,415,403)	XXX	(30,415,403)	(30,415,403)	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	(30,415,403)	XXX	(30,415,403)	(30,415,403)	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	(30,415,403)	XXX	(30,415,403)	(30,415,403)	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	(30,415,403)	XXX	(30,415,403)	(30,415,403)	0	0	0	0	XXX	XXX
Interest Rate Swap - 101934CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2013	05/24/2043	0	100,000,000	3.128 / .2049	1,636,379	0	2,234,582	2,671,057		35,267,826	868,498	0	0	0	2,366,318		100% \ 100%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	03/20/2024	0	1,520,604	1548 / 2.795	0	0	(32,897)	0		(124,616)	0	0	0	0	13,644		100% \ 100%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	03/20/2024	0	928,854	1548 / 2.795	0	0	(20,095)	0		(76,121)	0	0	0	0	8,334		100% \ 100%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	03/20/2024	0	12,613,497	1548 / 2.795	0	0	(272,886)	0		(1,033,694)	0	0	0	0	113,178		100% \ 100%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	03/20/2024	0	7,935,275	1548 / 2.795	0	0	(171,675)	0		(650,307)	0	0	0	0	71,201		100% \ 100%

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	03/20/2024	0	1,253,832	1548 / 2.795	0	0	(27,126)	0		(102,753)	0	0	0	0	11,250		100% \ 100%
Interest Rate Swap - 114516CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/22/2016	06/29/2040	0	60,250,000	3.8865 / .251	8,125,211	0	1,757,621	8,064,297		27,456,075	174,298	0	0	0	1,330,101		100% \ 100%
Interest Rate Swap - 121088CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	21,568,460	2.7725 / .2144	839,539	0	412,532	930,085		5,046,279	135,265	0	0	0	435,911		100% \ 100%
Interest Rate Swap - 121089CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	17,849,760	2.7725 / .2144	694,791	0	341,406	769,726		4,176,231	111,944	0	0	0	360,754		100% \ 100%
Interest Rate Swap - 121090CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	32,724,560	2.7725 / .2144	1,273,784	0	625,910	1,411,164		7,656,423	205,231	0	0	0	661,383		100% \ 100%
Interest Rate Swap - 121091CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	28,262,120	2.7725 / .2144	1,100,086	0	540,559	1,218,732		6,612,365	177,245	0	0	0	571,194		100% \ 100%
Interest Rate Swap - 121092CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	26,774,640	2.7725 / .2144	1,042,187	0	512,108	1,154,589		6,264,346	167,916	0	0	0	541,131		100% \ 100%
Interest Rate Swap - 121093CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	21,568,460	2.7725 / .2144	839,539	0	412,532	930,085		5,046,279	135,265	0	0	0	435,911		100% \ 100%
Interest Rate Swap - 121094CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2010	10/20/2040	0	15,640,000	3.5488 / .2184	2,755,438	0	404,146	2,603,114		6,261,959	40,437	0	0	0	348,001		100% \ 100%
Interest Rate Swap - 121095CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2010	10/20/2040	0	14,280,000	3.5488 / .2184	2,515,835	0	369,003	2,376,756		5,717,440	36,921	0	0	0	317,740		100% \ 100%
Interest Rate Swap - 121096CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2010	10/20/2040	0	14,280,000	3.5488 / .2184	2,515,835	0	369,003	2,376,756		5,717,440	36,921	0	0	0	317,740		100% \ 100%
Interest Rate Swap - 121097CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2010	10/20/2040	0	12,240,000	3.5488 / .2184	2,156,430	0	316,288	2,037,219		4,900,663	31,647	0	0	0	272,349		100% \ 100%
Interest Rate Swap - 121098CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2010	10/20/2040	0	11,560,000	3.5488 / .2184	2,036,628	0	298,717	1,924,041		4,628,404	29,888	0	0	0	257,218		99% \ 100%
Interest Rate Swap - 121099CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	12,075,000	3.107 / .2244	1,290,753	0	267,308	1,303,404		4,211,587	78,157	0	0	0	285,802		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 121100CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	12,075,000	3.107 / .2244	1,290,753	0	267,308	1,303,404		4,211,587	78,157	0	0	0	285,802		100% \ 100%
Interest Rate Swap - 121101CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	17,250,000	3.107 / .2244	1,843,933	0	381,868	1,862,006		6,016,553	111,653	0	0	0	408,288		99% \ 100%
Interest Rate Swap - 121102CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	73,600,000	3.107 / .2244	950,149	0	1,629,304	1,725,932		25,670,626	643,561	0	0	0	1,742,028		100% \ 100%
Interest Rate Swap - 121105CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	0	130,917,000	4.4321 / .2305	42,375,195	0	4,730,391	38,617,941		71,352,231	(540,548)	0	0	0	2,866,561		100% \ 100%
Interest Rate Swap - 121106CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	0	125,783,000	4.4321 / .2305	40,713,423	0	4,544,886	37,103,512		68,554,104	(519,349)	0	0	0	2,754,146		100% \ 100%
Interest Rate Swap - 121107CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/12/2011	08/16/2041	0	69,500,000	3.3338 / .221	9,877,306	0	1,709,978	9,552,082		25,847,851	292,692	0	0	0	1,578,214		100% \ 100%
Interest Rate Swap - 121108CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/12/2011	08/16/2041	0	69,500,000	3.3338 / .221	9,877,306	0	1,709,978	9,552,082		25,847,851	292,692	0	0	0	1,578,214		100% \ 100%
Interest Rate Swap - 121109CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	63,650,000	3.107 / .2244	6,803,845	0	1,409,038	6,870,532		22,200,209	411,983	0	0	0	1,506,523		100% \ 100%
Interest Rate Swap - 121110CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	56,950,000	3.107 / .2244	6,087,651	0	1,260,718	6,147,318		19,863,345	368,616	0	0	0	1,347,942		100% \ 100%
Interest Rate Swap - 121111CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	41,875,000	3.107 / .2244	4,476,214	0	926,999	4,520,087		14,605,400	271,042	0	0	0	991,134		100% \ 100%
Interest Rate Swap - 121112CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	77,050,000	3.107 / .2244	8,236,234	0	1,705,678	8,316,960		26,873,937	498,717	0	0	0	1,823,686		99% \ 100%
Interest Rate Swap - 121113CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	95,475,000	3.107 / .2244	1,232,547	0	2,113,557	2,238,904		33,300,313	834,836	0	0	0	2,259,785		100% \ 100%
Interest Rate Swap - 125659CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2011	11/01/2041	0	106,600,000	3.099 / .2144	1,135,086	0	2,360,674	2,220,823		35,250,611	897,368	0	0	0	2,432,958		100% \ 100%
Interest Rate Swap - 125660CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/22/2016	06/29/2040	0	60,250,000	3.8865 / .251	8,125,211	0	1,757,621	8,064,297		27,456,075	174,298	0	0	0	1,330,101		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 131039PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P7000*AA6 - Milestone LNG Transport SA Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2019	01/04/2027	0	25,243,796	3.17 / 1.8439	0	0	145,288	0		1,359,520	0	0	0	0	309,449		100% \ 100%
Interest Rate Swap - 131040PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P7000*AA6 - Milestone LNG Transport SA Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2019	01/04/2027	0	5,202,920	3.17 / 1.8439	0	0	29,945	0		280,206	0	0	0	0	63,780		100% \ 100%
Interest Rate Swap - 131041PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P4917*AA5 - Great Shale LNG Transport S.A. Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2019	09/30/2027	0	20,048,876	3.185 / 1.8439	0	0	118,397	0		1,132,604	0	0	0	0	260,443		100% \ 100%
Interest Rate Swap - 131042PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P4917*AA5 - Great Shale LNG Transport S.A. Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2019	09/30/2027	0	2,076,353	3.185 / 1.8439	0	0	12,262	0		117,298	0	0	0	0	26,973		100% \ 100%
Interest Rate Swap - 65624CM - Receive: Floating 3 Month Libor +158 BPS Pay: Fixed	25468PBW5 - WALT DISNEY CO SENIOR NOTES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/17/2004	03/01/2032	0	10,000,000	1.8054 / 7	0	0	(450,004)	0		(4,712,223)	0	0	0	0	167,103		100% \ 100%
Interest Rate Swap - 65702CM - Receive: Floating 3 Month Libor +77 BPS Pay: Fixed	743315AL7 - PROGRESSIVE CORP OHIO SENIOR NOTES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2004	12/01/2032	0	10,900,000	.9954 / 6.25	0	0	(498,515)	0		(5,486,312)	0	0	0	0	188,158		100% \ 100%
Interest Rate Swap - 65729CM - Receive: Floating 3 Month Libor +145 BPS Pay: Fixed	81211KAK6 - SEALED AIR CORP NEW BONDS 144A	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/26/2004	07/15/2033	0	10,000,000	1.6869 / 6.875	0	0	(443,041)	0		(5,155,852)	0	0	0	0	177,062		100% \ 100%
Interest Rate Swap - 66456CM - Receive: Floating 3 Month Libor +368.3 BPS Pay: Fixed	406216AH4 - HALLIBURTON COMPANY CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2004	02/15/2021	0	1,493,750	3.9035 / 8.75	0	0	(61,858)	0		(8,512)	0	0	0	0	2,626		100% \ 100%
Interest Rate Swap - 66733CM - Receive: Floating 3 Month Libor +365.5 BPS Pay: Fixed	406216AH4 - HALLIBURTON COMPANY CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2004	02/15/2021	0	5,000,000	3.876 / 8.75	0	0	(208,454)	0		(28,668)	0	0	0	0	8,791		100% \ 100%
Interest Rate Swap - 72182CM - Receive: Floating 3 Month Libor +86.3 BPS Pay: Fixed	136375BE1 - CANADIAN NATL RAILWAY NT NOTES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2006	07/15/2036	0	10,000,000	1.0994 / 6.712	0	0	(486,471)	0		(6,704,008)	0	0	0	0	197,106		100% \ 100%
Interest Rate Swap - 72207CM - Receive: Floating 3 Month Libor +79 BPS Pay: Fixed	00817YAF5 - AETNA INC CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/11/2006	06/15/2036	0	5,000,000	1.0065 / 6.625	0	0	(254,327)	0		(3,328,256)	0	0	0	0	98,288		100% \ 100%
Interest Rate Swap - 73341CM - Receive: Floating 3 Month Libor +83.8 BPS Pay: Fixed	87612EAK2 - TARGET CORP DEBENTURES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2006	11/01/2032	0	5,000,000	1.0519 / 6.35	0	0	(230,703)	0		(2,520,697)	0	0	0	0	86,009		100% \ 100%

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	0	1,280,351	4598 / 5.62	0	0	(60,537)	0		(37,911)	0	0	0	0	6,745		100% \ 97%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	0	10,234,452	466 / 5.58	0	0	(479,545)	0		(575,964)	0	0	0	0	54,244		100% \ 99%
Interest Rate Swap - 73878PR - Receive: Floating 3 Month Libor +71 BPS Pay: Fixed	G1744#AA6 - Cadogan Estates Ltd. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2006	12/19/2036	0	10,000,000	9486 / 5.77	0	0	(421,980)	0		(5,680,483)	0	0	0	0	199,798		100% \ 100%
Interest Rate Swap - 73905CM - Receive: Floating 3 Month Libor +49 BPS Pay: Fixed	976843BE1 - WISCONSIN PUBLIC SERVICE CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/05/2006	12/01/2036	0	25,000,000	7154 / 5.55	0	0	(1,039,551)	0		(14,179,923)	0	0	0	0	498,738		100% \ 100%
Interest Rate Swap - 74502CM - Receive: Floating 3 Month Libor +127.5 BPS Pay: Fixed	792860AK4 - TRAVELERS COS INC CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/23/2007	06/20/2036	0	6,370,000	1.5131 / 6.75	0	0	(293,148)	0		(3,906,401)	0	0	0	0	125,274		100% \ 100%
Interest Rate Swap - 75379CM - Receive: Floating 3 Month Libor +80 BPS Pay: Fixed	92343VAF1 - Verizon Communications CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2007	04/01/2037	0	7,000,000	1.0251 / 6.25	0	0	(312,057)	0		(4,438,885)	0	0	0	0	141,101		100% \ 100%
Interest Rate Swap - 75873CM - Receive: Floating 3 Month Libor +59.9 BPS Pay: Fixed	171232A04 - CHUBB CORPORATION CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2007	05/11/2037	0	17,000,000	8121 / 6	0	0	(770,619)	0		(10,719,546)	0	0	0	0	343,834		100% \ 100%
Interest Rate Swap - 75968CM - Receive: Floating 3 Month Libor +53.2 BPS Pay: Fixed	927804FB5 - Virginia Electric Power CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2007	05/15/2037	0	10,000,000	753 / 6	0	0	(459,414)	0		(6,411,406)	0	0	0	0	202,322		100% \ 100%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	0	7,225,042	6048 / 6.03	0	0	(360,853)	0		(1,371,034)	0	0	0	0	94,136		100% \ 100%
Interest Rate Swap - 76829CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/14/2007	06/18/2037	0	14,000,000	5.9705 / .2364	5,831,760	0	726,644	5,383,940		10,103,262	(177,795)	0	0	0	284,040		100% \ 100%
Interest Rate Swap - 78301PR - Receive: Floating 3 Month Libor +65.4 BPS Pay: Fixed	677050AC0 - Oglethorpe Power Corp First Mortgage Bond	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2007	01/01/2031	0	22,200,000	8787 / 6.191	0	0	(1,009,610)	0		(6,879,924)	0	0	0	0	351,060		100% \ 100%
Interest Rate Swap - 78555PR - Receive: Floating 3 Month Libor +88.1 BPS Pay: Fixed	65605*AC6 - NorLease, Inc. Debt In A Leveraged Lease	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2007	12/31/2028	0	7,158,974	1.1349 / 6.01	0	0	(295,372)	0		(1,387,818)	0	0	0	0	101,243		100% \ 100%

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 79419CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/21/2007	12/27/2037	0	13,200,000	5.13 / .251	4,006,961	0	553,752	3,745,375		8,027,298	(87,682)	0	0	0	272,039		100% \ 100%
Interest Rate Swap - 87556CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2009	05/19/2024	0	63,000,000	3.549 / .231	4,835,989	0	1,684,340	2,696,863		6,962,871	(637,394)	0	0	0	579,498		100% \ 100%
Interest Rate Swap - 87557CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2009	05/19/2024	0	154,000,000	3.549 / .231	11,821,307	0	4,117,275	6,592,332		17,020,352	(1,558,075)	0	0	0	1,416,551		100% \ 100%
Interest Rate Swap - 89909CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/23/2009	11/25/2024	0	46,000,000	3.8888 / .2065	4,737,083	0	1,378,417	2,793,045		6,377,940	(582,968)	0	0	0	454,245		100% \ 100%
Interest Rate Swap - 90760CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	0	54,300,000	4.4321 / .2305	11,868,701	0	1,962,008	11,421,222		29,594,523	(42,854)	0	0	0	1,188,954		100% \ 100%
Interest Rate Swap - 91036CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/30/2010	04/01/2035	0	66,000,000	4.4913 / .2251	18,478,723	0	2,318,275	16,023,585		29,486,606	(494,712)	0	0	0	1,245,840		100% \ 100%
Interest Rate Swap - 91125CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2010	04/20/2040	0	98,000,000	4.4563 / .2184	21,889,894	0	3,421,725	21,064,409		54,078,934	(69,247)	0	0	0	2,152,866		100% \ 100%
Interest Rate Swap - 92884CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/25/2010	08/27/2030	0	41,000,000	3.0953 / .233	2,948,274	0	902,368	2,514,172		8,450,345	(16,381)	0	0	0	637,016		100% \ 100%
Interest Rate Swap - 93159PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2030	0	7,000,000	3.3263 / .2288	680,177	0	179,311	566,557		1,600,045	(15,986)	0	0	0	109,076		100% \ 100%
Interest Rate Swap - 93163PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2025	0	17,000,000	3.1288 / .2288	247,520	0	401,896	227,409		2,172,135	5,999	0	0	0	184,518		100% \ 100%
Interest Rate Swap - 93185CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2010	09/21/2030	0	89,200,000	3.415 / .2386	9,540,616	0	2,258,174	7,891,854		21,156,922	(266,532)	0	0	0	1,390,713		100% \ 100%
Interest Rate Swap - 93188CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2010	09/21/2040	0	78,000,000	3.5388 / .2386	6,257,959	0	2,071,161	6,559,063		30,997,441	405,796	0	0	0	1,732,018		100% \ 100%
Interest Rate Swap - 93394CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2010	10/20/2030	0	83,000,000	3.3738 / .2184	8,543,790	0	1,999,517	7,108,476		19,462,650	(203,653)	0	0	0	1,299,405		100% \ 100%
Interest Rate Swap - 93543CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2010	11/17/2040	0	20,750,000	3.9613 / .222	3,078,253	0	640,679	3,045,829		9,861,239	53,331	0	0	0	462,579		99% \ 100%

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Interest Rate Swap - 93545LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2010	11/17/2040	0	29,250,000	3.9613 / .222	4,339,224	0	903,126	4,293,518		13,900,782	75,178	0	0	0	652,069		99% \ 100%
Interest Rate Swap - 93546CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2010	11/17/2030	0	112,000,000	3.7688 / .222	16,493,205	0	3,242,524	13,451,336		30,618,346	(654,319)	0	0	0	1,760,132		100% \ 100%
Interest Rate Swap - 93548CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2010	11/17/2035	0	84,000,000	3.8863 / .222	16,774,482	0	2,530,593	14,882,655		31,657,866	(250,179)	0	0	0	1,620,081		100% \ 100%
Interest Rate Swap - 95102CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2011	05/24/2041	0	14,700,000	4.0513 / .2049	2,431,478	0	464,202	2,397,461		7,357,516	33,952	0	0	0	331,955		100% \ 100%
Interest Rate Swap - 95133CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/25/2011	05/27/2041	0	7,150,000	4.0288 / .233	1,156,989	0	224,109	1,141,671		3,550,342	16,818	0	0	0	161,493		100% \ 100%
Interest Rate Swap - 95289CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2011	06/17/2041	0	40,800,000	3.9313 / .2288	5,960,915	0	1,291,970	5,927,334		19,567,322	121,098	0	0	0	922,801		100% \ 100%
Interest Rate Swap - 95367CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	06/24/2041	0	5,900,000	3.9288 / .2381	860,122	0	179,220	855,299		2,828,775	17,840	0	0	0	133,506		100% \ 100%
Interest Rate Swap - 95377CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	06/24/2041	0	42,100,000	3.9288 / .2381	6,137,478	0	1,278,838	6,103,067		20,184,987	127,297	0	0	0	952,642		100% \ 100%
Interest Rate Swap - 96657CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2011	11/01/2041	0	106,600,000	3.099 / .2144	1,135,086	0	2,360,674	2,220,823		35,250,611	897,368	0	0	0	2,432,958		100% \ 100%
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										341,903,274	0	64,105,663	316,774,202	XXX	873,651,437	2,742,253	0	0	0	57,705,820	XXX	XXX
Currency Swap - 100427PR - Receive: Fixed USD Pay: Fixed GBP	G1744#AR9 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	12/20/2027	0	2,220,000	3.97 / 3.88	0	0	20,176	336,541		352,758	0	(58,145)	0	0	29,306		100% \ 100%
Currency Swap - 100428PR - Receive: Fixed USD Pay: Fixed GBP	G1744#AQ1 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	12/19/2022	0	7,427,000	3.542 / 3.45	0	0	60,909	1,125,897		1,181,764	0	(194,525)	0	0	52,092		100% \ 100%
Currency Swap - 101389PR - Receive: Fixed USD Pay: Fixed EUR	D9695*AB3 - Wilo SE Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2013	03/22/2023	0	7,545,235	3.865 / 3.1125	0	0	91,395	416,299		428,262	0	(588,761)	0	0	56,284		100% \ 100%
Currency Swap - 103461PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AS2 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2013	10/10/2025	0	5,101,946	4.645 / 4.92	0	0	45,726	959,118		1,130,459	0	(72,681)	0	0	55,754		100% \ 100%
Currency Swap - 103462PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AS2 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2013	10/10/2025	0	3,061,168	4.645 / 4.92	0	0	27,436	575,471		678,275	0	(43,609)	0	0	33,453		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 103463PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AS2 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2013	10/10/2025	0	6,331,494	4.645 / 4.92	0	0	56,746	1,190,261		1,402,895	0	(90,197)	0	0	69,191		100% \ 100%
Currency Swap - 103856PR - Receive: Fixed USD Pay: Fixed EUR	81725TF*6 - Sensient Tech Corp. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2013	11/29/2023	0	3,699,973	4.195 / 3.06	0	0	61,854	354,000		414,451	0	(276,336)	0	0	31,565		100% \ 100%
Currency Swap - 103884PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AC7 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	12/03/2025	0	5,201,103	5.19 / 3.93	0	0	101,076	521,831		667,686	0	(386,450)	0	0	57,711		100% \ 100%
Currency Swap - 103885PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AC7 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	12/03/2025	0	9,997,795	5.19 / 3.93	0	0	194,292	1,003,088		1,283,457	0	(742,851)	0	0	110,934		100% \ 100%
Currency Swap - 103886PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AC7 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	12/03/2025	0	5,201,103	5.19 / 3.93	0	0	101,076	521,831		667,686	0	(386,450)	0	0	57,711		100% \ 100%
Currency Swap - 103887PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AA1 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	12/03/2021	0	13,418,030	4.57 / 3.46	0	0	229,666	1,346,243		1,430,049	0	(996,979)	0	0	64,516		100% \ 100%
Currency Swap - 103888PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AA1 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	12/03/2021	0	1,463,267	4.57 / 3.46	0	0	25,046	146,811		155,950	0	(108,723)	0	0	7,036		100% \ 100%
Currency Swap - 104030PR - Receive: Fixed USD Pay: Fixed GBP	G1870@AA4 - Cambridge Colleges Funding II Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2013	02/01/2044	0	19,280,000	5.04 / 4.45	4,901,721	0	167,331	3,084,587		2,305,746	0	(4,924,910)	0	0	463,182		100% \ 100%
Currency Swap - 104030PR - Receive: Fixed USD Pay: Fixed GBP	G1870@AA4 - Cambridge Colleges Funding II Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2019	02/01/2044	0	23,800,000	5.04 / 4.45	0	0	628,233	3,807,737		3,807,737	0	3,807,737	0	0	571,770		100% \ 100%
Currency Swap - 104032PR - Receive: Fixed USD Pay: Fixed GBP	G1870@AA4 - Cambridge Colleges Funding II Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2013	02/01/2044	0	5,935,000	5.04 / 4.45	0	0	86,797	949,534		841,405	0	(153,910)	0	0	142,582		100% \ 100%
Currency Swap - 104261PR - Receive: Fixed USD Pay: Fixed DKK	K3752@AA8 - Copenhagen Airports Denmark Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/23/2014	12/30/2022	0	7,500,000	5.23 / 4.21	0	0	197,199	765,226		855,524	0	(580,200)	0	0	52,997		100% \ 100%
Currency Swap - 104262PR - Receive: Fixed USD Pay: Fixed DKK	K3752@AA8 - Copenhagen Airports Denmark Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/23/2014	12/30/2022	0	7,550,000	5.23 / 4.21	0	0	198,513	770,327		861,228	0	(584,068)	0	0	53,351		100% \ 100%
Currency Swap - 104440PR - Receive: Fixed USD Pay: Fixed EUR	D2736#AK5 - Fritz Draexlmaier Gmbh & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2014	04/02/2024	0	9,300,000	5.27 / 4.05	0	0	185,645	1,009,279		1,239,473	0	(684,710)	0	0	83,898		100% \ 100%
Currency Swap - 104441PR - Receive: Fixed USD Pay: Fixed EUR	D2736#AK5 - Fritz Draexlmaier Gmbh & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2014	04/02/2024	0	8,500,000	5.27 / 4.05	0	0	169,675	922,459		1,132,852	0	(625,811)	0	0	76,681		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 104486PR - Receive: Fixed USD Pay: Fixed GBP	708326A@2 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/05/2014	03/30/2026	0	28,200,000	5.035 / 4.77	0	0	416,183	5,133,946		6,169,126	0	(712,087)	0	0	322,989		100% \ 100%
Currency Swap - 104487PR - Receive: Fixed USD Pay: Fixed GBP	708326A@2 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/05/2014	03/30/2026	0	7,500,000	5.035 / 4.77	0	0	110,687	1,365,411		1,640,725	0	(189,385)	0	0	85,901		100% \ 100%
Currency Swap - 104488PR - Receive: Fixed USD Pay: Fixed GBP	708326A@2 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/05/2014	03/30/2026	0	5,000,000	5.035 / 4.77	0	0	73,791	910,274		1,093,817	0	(126,257)	0	0	57,268		100% \ 100%
Currency Swap - 104489PR - Receive: Fixed USD Pay: Fixed GBP	708326A@2 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/05/2014	03/30/2026	0	5,000,000	5.035 / 4.77	0	0	73,791	910,274		1,093,817	0	(126,257)	0	0	57,268		100% \ 100%
Currency Swap - 104490PR - Receive: Fixed USD Pay: Fixed GBP	708326A@2 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/05/2014	03/30/2026	0	5,000,000	5.035 / 4.77	0	0	73,791	910,274		1,093,817	0	(126,257)	0	0	57,268		100% \ 100%
Currency Swap - 104588PR - Receive: Fixed USD Pay: Fixed CAD	390730AK5 - Great Lakes Power Limited Senior Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/19/2014	06/16/2023	0	8,461,543	4.86 / 4.96	0	0	59,838	1,032,122		1,143,319	0	(130,341)	0	0	66,353		100% \ 100%
Currency Swap - 104589PR - Receive: Fixed USD Pay: Fixed CAD	390730AK5 - Great Lakes Power Limited Senior Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/19/2014	06/16/2023	0	7,630,000	4.86 / 4.96	0	0	53,958	930,692		1,030,962	0	(117,532)	0	0	59,832		100% \ 100%
Currency Swap - 104590PR - Receive: Fixed USD Pay: Fixed CAD	390730AJ8 - Great Lakes Power Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/19/2014	06/16/2023	0	3,546,048	3.49 / 3.77	0	0	11,827	432,540		441,127	0	(54,623)	0	0	27,807		100% \ 100%
Currency Swap - 104787PR - Receive: Fixed USD Pay: Fixed EUR	G1696#BG0 - Bunzl Finance PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/02/2014	05/17/2021	0	8,160,000	3.63 / 2.36	0	0	141,792	904,064		928,879	0	(599,250)	0	0	25,119		100% \ 100%
Currency Swap - 104788PR - Receive: Fixed USD Pay: Fixed EUR	G1696#BG0 - Bunzl Finance PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/02/2014	05/17/2021	0	7,500,000	3.63 / 2.36	0	0	130,323	830,941		853,749	0	(550,781)	0	0	23,087		100% \ 100%
Currency Swap - 104789PR - Receive: Fixed USD Pay: Fixed EUR	G1696#BG0 - Bunzl Finance PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/02/2014	05/17/2021	0	7,500,000	3.63 / 2.36	0	0	130,323	830,941		853,749	0	(550,781)	0	0	23,087		100% \ 100%
Currency Swap - 104790PR - Receive: Fixed USD Pay: Fixed EUR	G1696#BG0 - Bunzl Finance PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/02/2014	05/17/2021	0	5,000,000	3.63 / 2.36	0	0	86,882	553,961		569,166	0	(367,188)	0	0	15,391		100% \ 100%
Currency Swap - 104791PR - Receive: Fixed USD Pay: Fixed EUR	G1696#BG0 - Bunzl Finance PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/02/2014	05/17/2021	0	7,500,000	3.63 / 2.36	0	0	130,323	830,941		853,749	0	(550,781)	0	0	23,087		100% \ 100%
Currency Swap - 104871PR - Receive: Fixed USD Pay: Fixed GBP	G5084#AA5 - Jersey Electricity plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/17/2014	07/17/2034	0	5,000,000	4.705 / 4.41	0	0	67,192	934,117		1,006,349	0	(125,521)	0	0	92,011		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 104872PR - Receive: Fixed USD Pay: Fixed GBP	G5084#AA5 - Jersey Electricity plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/17/2014	07/17/2034	0	5,000,000	4.705 / 4.41	0	0	67,192	934,117		1,006,349	0	(125,521)	0	0	92,011		100% \ 100%
Currency Swap - 104873PR - Receive: Fixed USD Pay: Fixed GBP	G5084#AB3 - Jersey Electricity plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/17/2014	07/18/2039	0	15,795,000	4.8175 / 4.52	0	0	216,786	2,950,874		2,704,111	0	(396,519)	0	0	340,128		100% \ 100%
Currency Swap - 105163PR - Receive: Fixed USD Pay: Fixed AUD	Q39588#AL0 - GAIF Bond Issuer Pty Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2014	12/14/2029	0	23,998,050	4.8125 / 6.59	0	0	(2,716)	4,320,975		3,113,370	0	(1,751,850)	0	0	359,056		97% \ 100%
Currency Swap - 105714PR - Receive: Fixed USD Pay: Fixed CAD	C29698#AB6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/19/2014	06/30/2033	0	10,899,452	5.73 / 5.85	0	0	110,332	1,565,620		2,318,034	0	(163,751)	0	0	192,677		100% \ 100%
Currency Swap - 106017PR - Receive: Fixed USD Pay: Fixed EUR	Q1297#AF5 - CSL Finance PTY Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2014	11/12/2024	0	7,895,000	3.75 / 1.93	0	0	165,319	441,928		735,590	0	(615,531)	0	0	77,612		100% \ 100%
Currency Swap - 106018PR - Receive: Fixed USD Pay: Fixed EUR	Q1297#AF5 - CSL Finance PTY Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2014	11/12/2024	0	7,658,200	3.75 / 1.93	0	0	160,361	428,672		713,527	0	(597,069)	0	0	75,284		100% \ 100%
Currency Swap - 106480PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AM8 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2014	12/02/2026	0	8,745,000	4.41 / 2.9	0	0	159,586	369,310		585,232	0	(691,728)	0	0	106,406		100% \ 100%
Currency Swap - 106481PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AM8 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2014	12/02/2026	0	3,090,000	4.41 / 2.9	0	0	56,389	130,494		206,789	0	(244,418)	0	0	37,598		100% \ 100%
Currency Swap - 106588PR - Receive: Fixed USD Pay: Fixed AUD	87124VB#5 - Sydney Airport Finance Co Pty Debt in Infrastructure	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2014	11/20/2029	0	21,000,000	.4 / 5.701	0	0	(94,395)	2,287,933		475,382	0	(1,665,935)	0	0	313,018		100% \ 100%
Currency Swap - 106633PR - Receive: Fixed USD Pay: Fixed EUR	G5264#AC3 - Kingspan Securities Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/12/2014	03/30/2021	0	10,770,000	3.506 / 1.67	0	0	216,298	194,050		223,354	0	(873,442)	0	0	26,780		98% \ 100%
Currency Swap - 106634PR - Receive: Fixed USD Pay: Fixed EUR	G5264#AD1 - Kingspan Securities Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/12/2014	03/30/2023	0	18,900,000	3.777 / 1.92	0	0	388,421	340,534		775,158	0	(1,532,781)	0	0	141,665		98% \ 100%
Currency Swap - 106637PR - Receive: Fixed USD Pay: Fixed EUR	G5264#AE9 - Kingspan Securities Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/12/2014	03/31/2025	0	2,955,000	3.9775 / 2.16	0	0	60,294	53,242		157,393	0	(239,649)	0	0	30,459		98% \ 100%
Currency Swap - 106865PR - Receive: Fixed USD Pay: Fixed GBP	G49888#AA7 - JCB Service Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2013	07/26/2028	0	7,668,619	4.73 / 4.12	0	0	96,482	839,551		1,089,942	0	(210,825)	0	0	105,495		100% \ 100%
Currency Swap - 106866PR - Receive: Fixed USD Pay: Fixed GBP	G49888#AA7 - JCB Service Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2013	07/26/2028	0	3,052,820	4.73 / 4.12	0	0	38,409	334,219		433,898	0	(83,928)	0	0	41,997		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 106867PR - Receive: Fixed USD Pay: Fixed GBP	G4988@AA7 - JCB Service Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/24/2013	07/26/2028	0	3,299,911	4.73 / 4.12	0	0	41,518	361,270		469,017	0	(90,721)	0	0	45,396		100% \ 100%
Currency Swap - 106875PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AT0 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/08/2013	10/10/2028	0	2,896,668	4.838 / 5.09	0	0	27,800	544,546		696,426	0	(41,265)	0	0	40,390		100% \ 100%
Currency Swap - 106876PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/24/2013	09/26/2028	0	1,572,581	3.935 / 2.875	0	0	24,445	145,184		158,627	0	(117,885)	0	0	21,870		100% \ 100%
Currency Swap - 106877PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/24/2013	09/26/2028	0	2,055,661	3.935 / 2.875	0	0	31,955	189,783		207,355	0	(154,098)	0	0	28,589		100% \ 100%
Currency Swap - 106882PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AB3 - LISI SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/15/2013	10/17/2023	0	4,631,121	4.4655 / 3.64	0	0	67,647	430,203		457,169	0	(346,944)	0	0	38,717		100% \ 100%
Currency Swap - 106893PR - Receive: Fixed USD Pay: Fixed EUR	Q1297#AG3 - CSL Finance PTY Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/17/2014	11/12/2026	0	17,215,000	3.855 / 2.1	0	0	353,442	963,620		1,650,408	0	(1,342,162)	0	0	208,465		100% \ 100%
Currency Swap - 106906PR - Receive: Fixed USD Pay: Fixed GBP	G7997@AH4 - Sanctuary Housing Association Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/05/2014	08/19/2024	0	20,265,000	3.61 / 3.52	0	0	184,702	3,837,768		4,176,750	0	(507,136)	0	0	193,167		100% \ 100%
Currency Swap - 106907PR - Receive: Fixed USD Pay: Fixed GBP	G7997@AH4 - Sanctuary Housing Association Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/05/2014	08/19/2024	0	7,090,000	3.61 / 3.52	0	0	64,621	1,342,698		1,461,296	0	(177,429)	0	0	67,582		100% \ 100%
Currency Swap - 106922PR - Receive: Fixed USD Pay: Fixed EUR	G7738@AA3 - SH Euro Finance Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/25/2014	11/19/2024	0	31,119,800	4.34 / 2.82	0	0	625,345	2,776,320		3,765,209	0	(2,340,819)	0	0	306,669		100% \ 100%
Currency Swap - 106923PR - Receive: Fixed USD Pay: Fixed EUR	G7738@AA3 - SH Euro Finance Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/25/2014	11/19/2024	0	14,442,000	4.34 / 2.82	0	0	290,208	1,288,428		1,747,349	0	(1,086,321)	0	0	142,318		100% \ 100%
Currency Swap - 106924PR - Receive: Fixed USD Pay: Fixed EUR	G7738@AA3 - SH Euro Finance Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/25/2014	11/19/2024	0	8,265,500	4.34 / 2.82	0	0	166,093	737,398		1,000,049	0	(621,728)	0	0	81,452		100% \ 100%
Currency Swap - 107053PR - Receive: Fixed USD Pay: Fixed CAD	C4111@AA1 - Great Lakes PWR LTD SUB BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/29/2003	06/16/2023	0	3,195,951	7.38 / 7.8	0	0	(22,188)	(273,437)		(351,564)	0	(60,866)	0	0	25,062		100% \ 100%
Currency Swap - 107123PR - Receive: Fixed USD Pay: Fixed EUR	D9002#AB7 - Vaillant GmbH Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/11/2006	08/15/2021	0	5,303,064	6.323 / 5.015	0	0	104,809	205,999		229,032	0	(420,954)	0	0	20,940		100% \ 100%
Currency Swap - 107124PR - Receive: Fixed USD Pay: Fixed EUR	D9002#AB7 - Vaillant GmbH Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/11/2006	08/15/2021	0	10,005,781	6.323 / 5.015	0	0	197,753	388,677		432,136	0	(794,253)	0	0	39,509		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107311PR - Receive: Fixed USD Pay: Fixed CAD	C4111*AA3 - Great Lakes Power Trans Hldgs Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2013	06/16/2023	0	2,571,429	4.07 / 4.6	0	0	16,042	525,791		552,161	0	(35,888)	0	0	20,164		100% \ 100%
Currency Swap - 107315PR - Receive: Fixed USD Pay: Fixed GBP	G7997@AG6 - Sanctuary Housing Association Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2013	12/30/2025	0	975,938	3.7 / 3.18	0	0	10,123	98,845		120,643	0	(27,077)	0	0	10,908		100% \ 100%
Currency Swap - 107316PR - Receive: Fixed USD Pay: Fixed GBP	G7997@AG6 - Sanctuary Housing Association Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2013	12/30/2025	0	2,927,815	3.7 / 3.18	0	0	30,368	296,535		361,929	0	(81,232)	0	0	32,725		100% \ 100%
Currency Swap - 107354PR - Receive: Fixed USD Pay: Fixed EUR	B6385#AE6 - Omega Pharma NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2011	07/28/2023	0	57,919,649	5.352 / 5.1045	0	0	729,764	7,730,140		7,863,004	0	(4,145,029)	0	0	464,737		100% \ 100%
Currency Swap - 107355PR - Receive: Fixed USD Pay: Fixed EUR	B6385#AE6 - Omega Pharma NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2011	07/28/2023	0	9,534,099	5.352 / 5.1045	0	0	120,126	1,272,451		1,294,322	0	(682,309)	0	0	76,500		100% \ 100%
Currency Swap - 107356PR - Receive: Fixed USD Pay: Fixed EUR	B6385#AE6 - Omega Pharma NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2011	07/28/2023	0	29,746,388	5.352 / 5.1045	0	0	374,792	3,970,047		4,038,283	0	(2,128,805)	0	0	238,680		100% \ 100%
Currency Swap - 107357PR - Receive: Fixed USD Pay: Fixed EUR	B6385#AE6 - Omega Pharma NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2011	07/28/2023	0	21,022,687	5.352 / 5.1045	0	0	264,877	2,805,755		2,853,979	0	(1,504,492)	0	0	168,682		100% \ 100%
Currency Swap - 107360PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2011	04/14/2021	0	2,781,477	5.71 / 5.82	0	0	32,812	448,876		453,824	0	(736,665)	0	664,654	7,459		100% \ 100%
Currency Swap - 107361PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2011	04/14/2021	0	1,402,223	5.71 / 5.82	0	0	16,541	226,291		228,786	0	(371,374)	0	335,071	3,760		100% \ 100%
Currency Swap - 107362PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2011	04/14/2021	0	4,826,029	5.71 / 5.82	0	0	56,930	778,826		787,412	0	(1,278,158)	0	1,153,214	12,941		100% \ 100%
Currency Swap - 107363PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2011	04/14/2021	0	2,396,946	5.71 / 5.82	0	0	28,275	386,820		391,084	0	(634,823)	0	572,767	6,428		100% \ 100%
Currency Swap - 107364PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2011	04/14/2021	0	9,307,018	5.71 / 5.82	0	0	109,790	1,501,970		1,518,528	0	(2,464,932)	0	2,223,978	24,957		100% \ 100%
Currency Swap - 107365PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2011	04/14/2021	0	1,096,472	5.71 / 5.82	0	0	12,934	176,949		178,900	0	(290,397)	0	262,010	2,940		100% \ 100%
Currency Swap - 107366PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2011	04/14/2021	0	7,966,852	5.71 / 5.82	0	0	93,981	1,285,693		1,299,867	0	(2,109,994)	0	1,903,735	21,364		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107367PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/12/2011	04/14/2021	0	2,138,242	5.71 / 5.82	0	0	25,224	345,070		348,874	0	(566,306)	0	510,948	5,734		100% \ 100%
Currency Swap - 107368PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/11/2011	07/13/2021	0	4,804,248	5.518 / 5.34	0	0	59,519	622,086		625,741	0	(345,395)	0	0	17,569		100% \ 100%
Currency Swap - 107369PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/11/2011	07/13/2021	0	4,804,248	5.518 / 5.34	0	0	59,519	622,086		625,741	0	(345,395)	0	0	17,569		100% \ 100%
Currency Swap - 107370PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/11/2011	07/13/2021	0	4,804,248	5.518 / 5.34	0	0	59,519	622,086		625,741	0	(345,395)	0	0	17,569		100% \ 100%
Currency Swap - 107371PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/11/2011	07/13/2021	0	8,004,802	5.518 / 5.34	0	0	99,170	1,036,515		1,042,604	0	(575,494)	0	0	29,274		100% \ 100%
Currency Swap - 107372PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/11/2011	07/13/2021	0	1,601,741	5.518 / 5.34	0	0	19,844	207,404		208,623	0	(115,155)	0	0	5,858		100% \ 100%
Currency Swap - 107373PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/11/2011	07/13/2021	0	4,804,248	5.518 / 5.34	0	0	59,519	622,086		625,741	0	(345,395)	0	0	17,569		100% \ 100%
Currency Swap - 107376PR - Receive: Fixed USD Pay: Fixed GBP	G4133@AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/26/2011	04/28/2031	0	1,392,188	5.74 / 5.57	0	0	20,360	238,823		276,895	0	(35,606)	0	0	22,368		100% \ 100%
Currency Swap - 107377PR - Receive: Fixed USD Pay: Fixed GBP	G4133@AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/26/2011	04/28/2031	0	2,423,438	5.74 / 5.57	0	0	35,442	415,730		482,002	0	(61,981)	0	0	38,936		100% \ 100%
Currency Swap - 107378PR - Receive: Fixed USD Pay: Fixed GBP	G4133@AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/26/2011	04/28/2031	0	4,537,500	5.74 / 5.57	0	0	66,359	778,388		902,472	0	(116,050)	0	0	72,902		100% \ 100%
Currency Swap - 107379PR - Receive: Fixed USD Pay: Fixed GBP	G4133@AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/26/2011	04/28/2031	0	2,217,188	5.74 / 5.57	0	0	32,426	380,348		440,981	0	(56,706)	0	0	35,622		100% \ 100%
Currency Swap - 107389PR - Receive: Fixed USD Pay: Fixed AUD	Q3535#AG1 - Envestra Victoria PTY Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/07/2011	07/12/2023	0	5,454,216	5.22 / 8	0	0	3,798	1,546,374		1,457,816	0	(347,915)	0	0	43,397		100% \ 100%
Currency Swap - 107390PR - Receive: Fixed USD Pay: Fixed AUD	Q3535#AG1 - Envestra Victoria PTY Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/07/2011	07/12/2023	0	8,920,655	5.22 / 8	0	0	6,212	2,529,176		2,384,335	0	(569,033)	0	0	70,978		100% \ 100%
Currency Swap - 107391PR - Receive: Fixed USD Pay: Fixed AUD	Q3535#AG1 - Envestra Victoria PTY Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/07/2011	07/12/2023	0	5,400,037	5.22 / 8	0	0	3,761	1,531,013		1,443,335	0	(344,459)	0	0	42,966		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107396PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG FINANCE S.A. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2011	05/06/2026	0	11,529,387	5.808 / 5.834	0	0	170,438	2,061,748		2,000,097	0	(781,909)	0	0	133,331		100% \ 100%
Currency Swap - 107397PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG FINANCE S.A. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2011	05/06/2026	0	9,214,059	5.808 / 5.834	0	0	136,211	1,647,709		1,598,438	0	(624,886)	0	0	106,556		100% \ 100%
Currency Swap - 107398PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG FINANCE S.A. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2011	05/06/2026	0	5,575,687	5.808 / 5.834	0	0	82,425	997,075		967,260	0	(378,136)	0	0	64,480		100% \ 100%
Currency Swap - 107399PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG FINANCE S.A. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2011	05/06/2026	0	2,269,126	5.808 / 5.834	0	0	33,544	405,778		393,644	0	(153,889)	0	0	26,241		100% \ 100%
Currency Swap - 107464PR - Receive: Fixed USD Pay: Fixed EUR	D3622@AA4 - Intersnack Group GmbH & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2013	03/14/2023	0	5,618,759	4.729 / 4	0	0	70,166	330,426		343,409	0	(436,750)	0	0	41,711		100% \ 100%
Currency Swap - 107465PR - Receive: Fixed USD Pay: Fixed EUR	D3622@AA4 - Intersnack Group GmbH & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2013	03/14/2023	0	3,955,381	4.729 / 4	0	0	49,394	232,607		241,746	0	(307,455)	0	0	29,363		100% \ 100%
Currency Swap - 107466PR - Receive: Fixed USD Pay: Fixed EUR	D3622@AA4 - Intersnack Group GmbH & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2013	03/14/2023	0	5,054,260	4.729 / 4	0	0	63,117	297,229		308,908	0	(392,872)	0	0	37,520		100% \ 100%
Currency Swap - 107467PR - Receive: Fixed USD Pay: Fixed EUR	D3622@AA4 - Intersnack Group GmbH & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2013	03/14/2023	0	3,284,006	4.729 / 4	0	0	41,010	193,125		200,713	0	(255,268)	0	0	24,379		100% \ 100%
Currency Swap - 107470PR - Receive: Fixed USD Pay: Fixed GBP	G9605#AG4 - Whitbread plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2011	09/07/2021	0	1,011,905	4.606 / 4.89	0	0	6,902	155,420		157,255	0	(26,441)	0	0	4,189		100% \ 100%
Currency Swap - 107485PR - Receive: Fixed USD Pay: Fixed EUR	B6961#AB4 - Puratos NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2011	11/17/2023	0	4,930,218	4.224 / 4.01	0	0	6,482	479,928		458,029	0	479,928	0	0	41,827		100% \ 100%
Currency Swap - 107504PR - Receive: Fixed USD Pay: Fixed CHF	031100K#6 - Ametek Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2011	12/20/2021	0	19,607,843	4.08 / 2.44	0	0	335,666	(1,132,395)		(1,066,984)	0	(1,807,689)	0	0	96,579		100% \ 100%
Currency Swap - 107505PR - Receive: Fixed USD Pay: Fixed CHF	031100K#6 - Ametek Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2011	12/20/2021	0	9,803,922	4.08 / 2.44	0	0	167,833	(566,197)		(533,492)	0	(903,845)	0	0	48,289		100% \ 100%
Currency Swap - 107528PR - Receive: Fixed USD Pay: Fixed EUR	B6961#AC2 - Puratos NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2012	11/17/2023	0	2,596,759	4.378 / 4.0275	(1,163)	0	25,293	170,280		158,213	0	(200,397)	0	0	22,031		100% \ 100%
Currency Swap - 107540PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AE1 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	7,789,142	4.01 / 3.68	0	0	47,205	50,283		(13,002)	0	(639,133)	0	0	49,089		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107541PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AE1 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	1,800,689	4.01 / 3.68	0	0	10,913	11,624		(3,006)	0	(147,754)	0	0	11,348		100% \ 100%
Currency Swap - 107542PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AE1 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	2,019,479	4.01 / 3.68	0	0	12,239	13,037		(3,371)	0	(165,707)	0	0	12,727		100% \ 100%
Currency Swap - 107543PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AE1 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	2,019,479	4.01 / 3.68	0	0	12,239	13,037		(3,371)	0	(165,707)	0	0	12,727		100% \ 100%
Currency Swap - 107544PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AE1 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	2,030,787	4.01 / 3.68	0	0	12,307	13,110		(3,390)	0	(166,635)	0	0	12,798		100% \ 100%
Currency Swap - 107549PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2024	0	4,073,764	3.589 / 3.57	0	0	25,846	522,114		548,985	0	(109,645)	0	0	38,788		100% \ 100%
Currency Swap - 107550PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2024	0	7,095,177	3.589 / 3.57	0	0	45,015	909,354		956,155	0	(190,967)	0	0	67,557		100% \ 100%
Currency Swap - 107551PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2024	0	13,325,434	3.589 / 3.57	0	0	84,542	1,707,855		1,795,752	0	(358,654)	0	0	126,878		100% \ 100%
Currency Swap - 107552PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2024	0	4,073,764	3.589 / 3.57	0	0	25,846	522,114		548,985	0	(109,645)	0	0	38,788		100% \ 100%
Currency Swap - 107553PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2024	0	3,658,063	3.589 / 3.57	0	0	23,208	468,836		492,965	0	(98,457)	0	0	34,830		100% \ 100%
Currency Swap - 107564PR - Receive: Fixed USD Pay: Fixed EUR	N53750AF6 - Messer Finance B.V. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	7,789,142	4.01 / 3.68	0	0	47,205	50,283		(13,002)	0	(639,133)	0	0	49,089		100% \ 100%
Currency Swap - 107565PR - Receive: Fixed USD Pay: Fixed EUR	N53750AF6 - Messer Finance B.V. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	2,030,787	4.01 / 3.68	0	0	12,307	13,110		(3,390)	0	(166,635)	0	0	12,798		100% \ 100%
Currency Swap - 107566PR - Receive: Fixed USD Pay: Fixed EUR	N53750AF6 - Messer Finance B.V. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	2,019,479	4.01 / 3.68	0	0	12,239	13,037		(3,371)	0	(165,707)	0	0	12,727		100% \ 100%
Currency Swap - 107567PR - Receive: Fixed USD Pay: Fixed EUR	N53750AF6 - Messer Finance B.V. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	2,019,479	4.01 / 3.68	0	0	12,239	13,037		(3,371)	0	(165,707)	0	0	12,727		100% \ 100%
Currency Swap - 107568PR - Receive: Fixed USD Pay: Fixed EUR	N53750AF6 - Messer Finance B.V. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	1,800,689	4.01 / 3.68	0	0	10,913	11,624		(3,006)	0	(147,754)	0	0	11,348		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107583PR - Receive: Fixed USD Pay: Fixed EUR	T8240#AA6 - San Carlo Gruppo Alimentare Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2014	10/09/2024	0	1,828,640	6.62 / 4.65	0	0	46,407	66,882		116,671	0	(145,499)	0	0	17,763		100% \ 100%
Currency Swap - 107729PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	0	1,902,158	4.8455 / 4.3	0	0	23,686	210,450		248,186	0	(52,226)	0	0	15,231		100% \ 100%
Currency Swap - 107730PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	0	2,793,524	4.8455 / 4.3	0	0	34,786	309,069		364,488	0	(76,699)	0	0	22,368		100% \ 100%
Currency Swap - 107731PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	0	18,447,978	4.8455 / 4.3	0	0	229,721	2,041,040		2,407,017	0	(506,509)	0	0	147,714		100% \ 100%
Currency Swap - 107732PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	0	4,582,308	4.8455 / 4.3	0	0	57,061	506,976		597,881	0	(125,812)	0	0	36,691		100% \ 100%
Currency Swap - 107733PR - Receive: Fixed USD Pay: Fixed CAD	C29698AA8 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	06/30/2033	0	2,446,128	5.719 / 6.3	0	0	27,690	554,891		727,929	0	(33,180)	0	0	43,242		100% \ 100%
Currency Swap - 107734PR - Receive: Fixed USD Pay: Fixed CAD	C29698AA8 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	2,446,128	5.719 / 6.3	0	0	27,690	554,891		727,929	0	(33,180)	0	0	43,242		100% \ 100%
Currency Swap - 107735PR - Receive: Fixed USD Pay: Fixed CAD	C29698AA8 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	4,158,417	5.719 / 6.3	0	0	47,073	943,314		1,237,480	0	(56,405)	0	0	73,511		100% \ 100%
Currency Swap - 107736PR - Receive: Fixed USD Pay: Fixed CAD	C29698AA8 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	2,446,128	5.719 / 6.3	0	0	27,690	554,891		727,929	0	(33,180)	0	0	43,242		100% \ 100%
Currency Swap - 107745PR - Receive: Fixed USD Pay: Fixed CAD	C29698\F6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	06/30/2033	0	1,396,646	5.999 / 6.3	0	0	17,021	271,327		384,250	0	(19,742)	0	0	24,689		100% \ 100%
Currency Swap - 107746PR - Receive: Fixed USD Pay: Fixed CAD	C29698\F6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2013	06/30/2033	0	2,374,299	5.999 / 6.3	0	0	28,936	461,255		653,226	0	(33,562)	0	0	41,972		100% \ 100%
Currency Swap - 107747PR - Receive: Fixed USD Pay: Fixed CAD	C29698\F6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2013	06/30/2033	0	1,396,646	5.999 / 6.3	0	0	17,021	271,327		384,250	0	(19,742)	0	0	24,689		100% \ 100%
Currency Swap - 107748PR - Receive: Fixed USD Pay: Fixed CAD	C29698\F6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2013	06/30/2033	0	1,396,646	5.999 / 6.3	0	0	17,021	271,327		384,250	0	(19,742)	0	0	24,689		100% \ 100%
Currency Swap - 107749PR - Receive: Fixed USD Pay: Fixed CAD	C29698\G4 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2013	06/30/2033	0	1,736,795	6.015 / 6.3	0	0	22,213	350,358		499,646	0	(24,323)	0	0	30,702		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107750PR - Receive: Fixed USD Pay: Fixed CAD	C29698\G4 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2013	06/30/2033	0	1,021,644	6.015 / 6.3	0	0	13,067	206,093		293,910	0	(14,308)	0	0	18,060		100% \ 100%
Currency Swap - 107751PR - Receive: Fixed USD Pay: Fixed CAD	C29698\G4 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	06/30/2033	0	1,021,644	6.015 / 6.3	0	0	13,067	206,093		293,910	0	(14,308)	0	0	18,060		100% \ 100%
Currency Swap - 107752PR - Receive: Fixed USD Pay: Fixed CAD	C29698\G4 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2013	06/30/2033	0	1,021,644	6.015 / 6.3	0	0	13,067	206,093		293,910	0	(14,308)	0	0	18,060		100% \ 100%
Currency Swap - 107753PR - Receive: Fixed USD Pay: Fixed CAD	C29698\D1 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2013	06/30/2033	0	3,744,515	6.195 / 6.3	0	0	50,621	687,768		1,039,228	0	(53,627)	0	0	66,194		100% \ 100%
Currency Swap - 107754PR - Receive: Fixed USD Pay: Fixed CAD	C29698\D1 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2013	06/30/2033	0	2,202,656	6.195 / 6.3	0	0	29,777	404,569		611,311	0	(31,545)	0	0	38,938		100% \ 100%
Currency Swap - 107755PR - Receive: Fixed USD Pay: Fixed CAD	C29698\D1 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	06/30/2033	0	2,202,656	6.195 / 6.3	0	0	29,777	404,569		611,311	0	(31,545)	0	0	38,938		100% \ 100%
Currency Swap - 107756PR - Receive: Fixed USD Pay: Fixed CAD	C29698\D1 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2013	06/30/2033	0	2,202,656	6.195 / 6.3	0	0	29,777	404,569		611,311	0	(31,545)	0	0	38,938		100% \ 100%
Currency Swap - 107757PR - Receive: Fixed USD Pay: Fixed CAD	C29698\A7 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2013	06/30/2033	0	2,014,779	6.175 / 6.3	0	0	26,159	358,675		538,521	0	(29,054)	0	0	35,617		100% \ 100%
Currency Swap - 107758PR - Receive: Fixed USD Pay: Fixed CAD	C29698\A7 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2013	06/30/2033	0	3,425,124	6.175 / 6.3	0	0	44,470	609,747		915,487	0	(49,393)	0	0	60,548		100% \ 100%
Currency Swap - 107759PR - Receive: Fixed USD Pay: Fixed CAD	C29698\A7 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	06/30/2033	0	2,014,779	6.175 / 6.3	0	0	26,159	358,675		538,521	0	(29,054)	0	0	35,617		100% \ 100%
Currency Swap - 107760PR - Receive: Fixed USD Pay: Fixed CAD	C29698\A7 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2013	06/30/2033	0	2,014,779	6.175 / 6.3	0	0	26,159	358,675		538,521	0	(29,054)	0	0	35,617		100% \ 100%
Currency Swap - 108115PR - Receive: Fixed USD Pay: Fixed GBP	G4488*AC0 - Orbit Treasury Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2015	01/27/2040	0	16,370,000	4.25 / 3.61	0	0	190,690	1,630,854		1,087,218	0	(455,022)	0	0	357,457		100% \ 100%
Currency Swap - 108260PR - Receive: Fixed USD Pay: Fixed GBP	749000082 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/23/2015	01/27/2025	0	15,416,322	3.57 / 2.928	0	0	163,729	1,367,428		1,731,728	0	(433,713)	0	0	155,556		100% \ 100%
Currency Swap - 108261PR - Receive: Fixed USD Pay: Fixed GBP	749000082 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/23/2015	01/27/2025	0	14,578,408	3.57 / 2.928	0	0	154,830	1,293,105		1,637,604	0	(410,139)	0	0	147,101		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Currency Swap - 108263PR - Receive: Fixed USD Pay: Fixed EUR	636012A*7 - National Express Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2021	0	3,176,044	5.054 / 4.55	0	0	28,811	26,896		21,410	0	(260,080)	0	0	12,568		100% \ 100%
Currency Swap - 108264PR - Receive: Fixed USD Pay: Fixed EUR	636012A*7 - National Express Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2021	0	5,583,510	5.054 / 4.55	0	0	50,649	47,283		37,640	0	(457,223)	0	0	22,094		100% \ 100%
Currency Swap - 108265PR - Receive: Fixed USD Pay: Fixed EUR	636012A*7 - National Express Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2021	0	3,467,151	5.054 / 4.55	0	0	31,451	29,361		23,373	0	(283,919)	0	0	13,720		100% \ 100%
Currency Swap - 108266PR - Receive: Fixed USD Pay: Fixed EUR	636012A*7 - National Express Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2021	0	1,530,160	5.054 / 4.55	0	0	13,880	12,958		10,315	0	(125,302)	0	0	6,055		100% \ 100%
Currency Swap - 108267PR - Receive: Fixed USD Pay: Fixed EUR	636012A*7 - National Express Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2021	0	25,117,536	5.054 / 4.55	0	0	227,848	212,705		169,322	0	(2,056,829)	0	0	99,392		100% \ 100%
Currency Swap - 108322PR - Receive: Fixed USD Pay: Fixed EUR	T4968#AC3 - Sol SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2015	03/12/2027	0	8,568,778	3.52 / 1.96	0	0	134,289	(676,661)		(600,310)	0	(763,558)	0	0	106,671		100% \ 100%
Currency Swap - 108641PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AC1 - LISI SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2015	03/20/2025	0	3,071,429	3.54 / 1.82	0	0	54,294	(239,626)		(200,000)	0	(273,452)	0	0	31,549		100% \ 100%
Currency Swap - 108642PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AC1 - LISI SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2015	03/20/2025	0	13,142,857	3.54 / 1.82	0	0	232,326	(1,025,374)		(855,815)	0	(1,170,120)	0	0	135,001		100% \ 100%
Currency Swap - 109015PR - Receive: Fixed USD Pay: Fixed GBP	G7682#AC3 - Royal Hollwy & Bdfrd N College Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2015	07/16/2045	0	14,802,200	3.92 / 3.26	0	0	160,073	1,065,698		(287,069)	0	(424,068)	0	0	366,657		99% \ 100%
Currency Swap - 109017PR - Receive: Fixed USD Pay: Fixed GBP	G7682#AA7 - Royal Hollwy & Bdfrd N College Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2015	07/16/2035	0	10,343,330	3.69 / 2.97	0	0	112,174	744,678		692,297	0	(296,326)	0	0	197,223		99% \ 100%
Currency Swap - 109020PR - Receive: Fixed USD Pay: Fixed AUD	Q6518#AC4 - NSW Ports Finance Co Pty Ltd Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2015	04/29/2030	0	8,650,000	3.66 / 4.86	0	0	(67,395)	(86,613)		(890,028)	0	(777,821)	0	0	132,093		99% \ 100%
Currency Swap - 109095PR - Receive: Fixed USD Pay: Fixed GBP	G7682#AB5 - Royal Hollwy & Bdfrd N College Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2015	07/16/2040	0	9,131,320	3.85 / 3.17	0	0	99,511	657,418		230,959	0	(261,603)	0	0	201,836		99% \ 100%
Currency Swap - 109096PR - Receive: Fixed USD Pay: Fixed GBP	G7682#AB5 - Royal Hollwy & Bdfrd N College Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2015	07/16/2040	0	8,519,320	3.85 / 3.17	0	0	92,842	613,356		215,480	0	(244,070)	0	0	188,309		99% \ 100%
Currency Swap - 109097PR - Receive: Fixed USD Pay: Fixed GBP	G7682#AB5 - Royal Hollwy & Bdfrd N College Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2015	07/16/2040	0	13,739,030	3.85 / 3.17	0	0	149,725	989,154		347,503	0	(393,610)	0	0	303,684		99% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 109156PR - Receive: Fixed USD Pay: Fixed AUD	752000086 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/25/2015	03/30/2025	0	10,403,775	3.565 / 4.67	0	0	(50,879)	202,920		(251,198)	0	(908,182)	0	0	107,206		100% \ 100%
Currency Swap - 109157PR - Receive: Fixed USD Pay: Fixed AUD	752000086 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/25/2015	03/30/2025	0	5,188,164	3.565 / 4.67	0	0	(25,372)	101,192		(125,267)	0	(452,893)	0	0	53,461		100% \ 100%
Currency Swap - 109158PR - Receive: Fixed USD Pay: Fixed AUD	752000086 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/25/2015	03/30/2025	0	2,176,295	3.565 / 4.67	0	0	(10,643)	42,447		(52,546)	0	(189,976)	0	0	22,426		100% \ 100%
Currency Swap - 109159PR - Receive: Fixed USD Pay: Fixed AUD	752000086 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/25/2015	03/30/2025	0	10,374,849	3.565 / 4.67	0	0	(50,738)	202,356		(250,499)	0	(905,657)	0	0	106,908		100% \ 100%
Currency Swap - 109160PR - Receive: Fixed USD Pay: Fixed AUD	752000086 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/25/2015	03/30/2025	0	4,627,595	3.565 / 4.67	0	0	(22,631)	90,259		(111,733)	0	(403,959)	0	0	47,685		100% \ 100%
Currency Swap - 109330PR - Receive: Fixed USD Pay: Fixed EUR	D08238AA7 - ALSCO Berufskleidungs Ser GMBH Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/15/2015	04/28/2025	0	24,370,909	3.25 / 1.47	0	0	411,940	(3,680,856)		(3,395,933)	0	(2,316,727)	0	0	253,424		100% \ 100%
Currency Swap - 109475PR - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/01/2015	05/06/2025	0	62,873,820	3.57 / 3.128	0	0	589,386	6,405,116		7,561,798	0	(1,743,282)	0	0	655,628		100% \ 100%
Currency Swap - 109476PR - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/01/2015	05/06/2025	0	29,998,620	3.57 / 3.128	0	0	281,210	3,056,036		3,607,917	0	(831,762)	0	0	312,816		100% \ 100%
Currency Swap - 109477PR - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/01/2015	05/06/2025	0	13,807,584	3.57 / 3.128	0	0	129,434	1,406,614		1,660,630	0	(382,838)	0	0	143,981		100% \ 100%
Currency Swap - 109478PR - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/01/2015	05/06/2025	0	1,698,552	3.57 / 3.128	0	0	15,922	173,036		204,284	0	(47,095)	0	0	17,712		100% \ 100%
Currency Swap - 109479PR - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/01/2015	05/06/2025	0	16,985,520	3.57 / 3.128	0	0	159,224	1,730,358		2,042,839	0	(470,952)	0	0	177,120		100% \ 100%
Currency Swap - 109480PR - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/01/2015	05/06/2025	0	8,328,384	3.57 / 3.128	0	0	78,071	848,434		1,001,650	0	(230,918)	0	0	86,846		100% \ 100%
Currency Swap - 109554PR - Receive: Fixed USD Pay: Fixed EUR	45168DC81 - Idexx Laboratories Inc. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/07/2015	06/18/2025	0	36,275,000	3.65 / 1.785	0	0	678,900	(3,163,667)		(2,195,469)	0	(3,257,143)	0	0	383,258		100% \ 100%
Currency Swap - 109555PR - Receive: Fixed USD Pay: Fixed EUR	45168DC81 - Idexx Laboratories Inc. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/07/2015	06/18/2025	0	14,895,000	3.65 / 1.785	0	0	278,766	(1,299,044)		(901,489)	0	(1,337,426)	0	0	157,371		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 109556PR - Receive: Fixed USD Pay: Fixed EUR	45168DC81 - Idexx Laboratories Inc. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/07/2015	06/18/2025	0	19,790,000	3.65 / 1.785	0	0	370,377	(1,725,954)		(1,197,749)	0	(1,776,950)	0	0	209,088		100% \ 100%
Currency Swap - 109656PR - Receive: Fixed USD Pay: Fixed EUR	B3363*AA1 - Dolomies de Marche-Les-Dames Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/20/2015	06/26/2025	0	19,459,050	3.39 / 1.59	0	0	349,420	(1,923,187)		(1,463,301)	0	(1,765,907)	0	0	206,086		100% \ 100%
Currency Swap - 109657PR - Receive: Fixed USD Pay: Fixed EUR	B3363*AA1 - Dolomies de Marche-Les-Dames Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/20/2015	06/26/2025	0	35,200,000	3.39 / 1.59	0	0	632,076	(3,478,904)		(2,647,005)	0	(3,194,396)	0	0	372,794		100% \ 100%
Currency Swap - 110009PR - Receive: Fixed USD Pay: Fixed EUR	T5398@AA4 - Illycaffe S.p.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/15/2015	07/30/2027	0	19,372,000	5.19 / 3.35	0	0	332,949	(2,244,608)		(2,058,353)	0	(1,785,263)	0	0	248,473		100% \ 100%
Currency Swap - 110010PR - Receive: Fixed USD Pay: Fixed EUR	T5398@AA4 - Illycaffe S.p.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/15/2015	07/30/2027	0	6,261,200	5.19 / 3.35	0	0	107,612	(725,477)		(665,278)	0	(577,013)	0	0	80,309		100% \ 100%
Currency Swap - 110011PR - Receive: Fixed USD Pay: Fixed EUR	T5398@AA4 - Illycaffe S.p.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/15/2015	07/30/2027	0	3,874,000	5.19 / 3.35	0	0	66,583	(448,875)		(411,628)	0	(357,016)	0	0	49,689		100% \ 100%
Currency Swap - 110012PR - Receive: Fixed USD Pay: Fixed EUR	T5398@AA4 - Illycaffe S.p.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/15/2015	07/30/2027	0	6,987,000	5.19 / 3.35	0	0	120,087	(809,574)		(742,397)	0	(643,900)	0	0	89,618		100% \ 100%
Currency Swap - 110051PR - Receive: Fixed USD Pay: Fixed EUR	G6644#AR9 - Northgate PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/24/2015	08/01/2022	0	2,340,000	4.24 / 2.38	0	0	41,262	(273,993)		(250,207)	0	(215,883)	0	0	14,735		100% \ 100%
Currency Swap - 110074PR - Receive: Fixed USD Pay: Fixed GBP	749000099 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/27/2015	07/29/2025	0	9,481,743	3.85 / 3.41	0	0	99,338	1,156,288		1,372,538	0	(257,021)	0	0	101,436		100% \ 100%
Currency Swap - 110075PR - Receive: Fixed USD Pay: Fixed GBP	749000099 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/27/2015	07/29/2025	0	3,642,028	3.85 / 3.41	0	0	38,157	444,141		527,205	0	(98,724)	0	0	38,963		100% \ 100%
Currency Swap - 110076PR - Receive: Fixed USD Pay: Fixed GBP	749000099 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/27/2015	07/29/2025	0	13,647,004	3.85 / 3.41	0	0	142,976	1,664,237		1,975,484	0	(369,928)	0	0	145,997		100% \ 100%
Currency Swap - 110077PR - Receive: Fixed USD Pay: Fixed GBP	749000099 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/27/2015	07/29/2025	0	9,803,890	3.85 / 3.41	0	0	102,713	1,195,573		1,419,171	0	(265,753)	0	0	104,883		100% \ 100%
Currency Swap - 110078PR - Receive: Fixed USD Pay: Fixed GBP	749000099 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/27/2015	07/29/2025	0	8,698,366	3.85 / 3.41	0	0	91,131	1,060,756		1,259,140	0	(235,786)	0	0	93,056		100% \ 100%
Currency Swap - 110079PR - Receive: Fixed USD Pay: Fixed GBP	749000099 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/27/2015	07/29/2025	0	6,002,381	3.85 / 3.41	0	0	62,886	731,984		868,880	0	(162,706)	0	0	64,214		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 110393PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2015	08/27/2030	0	25,803,947	4.42 / 3.9	0	0	321,774	3,372,974		4,018,587	0	(692,481)	0	0	400,916		100% \ 100%
Currency Swap - 110394PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2015	08/27/2030	0	63,653,149	4.42 / 3.9	0	0	793,752	8,320,448		9,913,047	0	(1,708,212)	0	0	988,978		100% \ 100%
Currency Swap - 110470PR - Receive: Fixed USD Pay: Fixed CHF	Q1297#AJ7 - CSL Finance PTY Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2015	10/08/2025	0	16,117,648	3.76 / .955	0	0	451,966	(1,669,292)		(581,429)	0	(1,550,284)	0	0	176,035		100% \ 100%
Currency Swap - 110648PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2015	09/29/2024	0	19,768,425	3.45 / 3.07	0	0	170,206	1,984,648		2,269,876	0	(549,014)	0	0	191,270		100% \ 100%
Currency Swap - 110649PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2015	09/29/2024	0	21,165,064	3.45 / 3.07	0	0	182,231	2,124,864		2,430,243	0	(587,802)	0	0	204,783		100% \ 100%
Currency Swap - 110650PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2015	09/29/2024	0	14,134,424	3.45 / 3.07	0	0	121,697	1,419,024		1,622,961	0	(392,545)	0	0	136,758		100% \ 100%
Currency Swap - 110651PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2015	09/29/2024	0	4,797,797	3.45 / 3.07	0	0	41,309	481,674		550,899	0	(133,246)	0	0	46,421		100% \ 100%
Currency Swap - 110652PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2015	09/29/2024	0	2,569,895	3.45 / 3.07	0	0	22,127	258,004		295,084	0	(71,372)	0	0	24,865		100% \ 100%
Currency Swap - 110653PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2015	09/29/2024	0	4,942,107	3.45 / 3.07	0	0	42,552	496,162		567,469	0	(137,254)	0	0	47,817		100% \ 100%
Currency Swap - 110674PR - Receive: Fixed USD Pay: Fixed GBP	43761AA*7 - HomeServe plc Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2015	10/07/2022	0	37,995,000	3.67 / 3.44	0	0	323,878	3,821,250		4,046,819	0	(1,055,000)	0	0	252,661		100% \ 100%
Currency Swap - 110950PR - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2015	11/03/2025	0	24,020,000	3.73 / 2.175	0	0	381,953	(1,844,359)		(1,572,817)	0	(2,136,074)	0	0	264,258		100% \ 100%
Currency Swap - 110951PR - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2015	11/03/2025	0	6,610,000	3.73 / 2.175	0	0	105,109	(507,544)		(432,819)	0	(587,821)	0	0	72,721		100% \ 100%
Currency Swap - 110952PR - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2015	11/03/2025	0	10,170,000	3.73 / 2.175	0	0	161,718	(780,896)		(665,926)	0	(904,408)	0	0	111,886		100% \ 100%
Currency Swap - 110953PR - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2015	11/03/2025	0	7,120,000	3.73 / 2.175	0	0	113,218	(546,704)		(466,214)	0	(633,174)	0	0	78,331		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 110954PR - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/13/2015	11/03/2025	0	25,100,000	3.73 / 2.175	0	0	399,127	(1,927,286)		(1,643,534)	0	(2,232,117)	0	0	276,140		100% \ 100%
Currency Swap - 110955PR - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/13/2015	11/03/2025	0	35,200,000	3.73 / 2.175	0	0	559,731	(2,702,807)		(2,304,877)	0	(3,130,300)	0	0	387,256		100% \ 100%
Currency Swap - 111006PR - Receive: Fixed USD Pay: Fixed AUD	Q39728AD0 - GTA Finance Company Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/27/2015	12/14/2027	0	9,395,100	4.46 / 5.75	0	0	(95,913)	(636,350)		(1,617,850)	0	(893,100)	0	0	123,879		100% \ 100%
Currency Swap - 111007PR - Receive: Fixed USD Pay: Fixed AUD	Q39728AC2 - GTA Finance Company Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/27/2015	12/15/2025	0	2,947,100	4.305 / 5.56	0	0	(29,317)	(199,613)		(429,909)	0	(280,152)	0	0	32,808		100% \ 100%
Currency Swap - 111180PR - Receive: Fixed USD Pay: Fixed CAD	C7051*AA8 - GCT Canada Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/20/2015	12/15/2025	0	9,466,296	3.99 / 3.86	0	0	14,624	(416,101)		(346,346)	0	(173,375)	0	0	105,380		100% \ 100%
Currency Swap - 111201PR - Receive: Fixed USD Pay: Fixed EUR	24906PA#6 - Dentsply Sirona Inc. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/24/2015	08/15/2026	0	5,000,000	4.13 / 2.25	0	0	87,671	(744,366)		(675,061)	0	(474,413)	0	0	59,286		99% \ 100%
Currency Swap - 111202PR - Receive: Fixed USD Pay: Fixed EUR	249030C#2 - Dentsply IntL, Inc. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/24/2015	12/11/2025	0	3,159,000	3.9 / 2.05	(1)	0	54,550	(470,291)		(418,414)	0	(299,734)	0	0	35,128		100% \ 100%
Currency Swap - 111209PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/24/2015	12/05/2025	0	41,000,000	3.87 / 3.66	0	0	84,979	(1,898,744)		(1,469,652)	0	(752,610)	0	0	455,179		100% \ 100%
Currency Swap - 111210PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/24/2015	12/05/2025	0	31,600,000	3.87 / 3.66	0	0	65,496	(1,463,422)		(1,132,707)	0	(580,060)	0	0	350,821		100% \ 100%
Currency Swap - 111211PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/24/2015	12/05/2025	0	5,849,172	3.87 / 3.66	0	0	12,123	(270,880)		(209,665)	0	(107,369)	0	0	64,937		100% \ 100%
Currency Swap - 111212PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/24/2015	12/05/2025	0	5,015,000	3.87 / 3.66	0	0	10,395	(232,249)		(179,764)	0	(92,057)	0	0	55,676		100% \ 100%
Currency Swap - 111736PR - Receive: Fixed USD Pay: Fixed GBP	553498A#3 - MSA Safety Incorporated Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/08/2016	01/22/2031	0	5,000,000	3.86 / 3.4	0	0	43,405	305,804		337,429	0	(144,918)	0	0	79,290		100% \ 100%
Currency Swap - 111737PR - Receive: Fixed USD Pay: Fixed GBP	553498A#3 - MSA Safety Incorporated Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/08/2016	01/22/2031	0	1,270,000	3.86 / 3.4	0	0	11,025	77,674		85,707	0	(36,809)	0	0	20,140		100% \ 100%
Currency Swap - 111738PR - Receive: Fixed USD Pay: Fixed GBP	553498A#3 - MSA Safety Incorporated Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/08/2016	01/22/2031	0	24,200,000	3.86 / 3.4	0	0	210,082	1,480,089		1,633,157	0	(701,401)	0	0	383,765		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 111921PR - Receive: Fixed USD Pay: Fixed EUR	T3708#AA2 - Epta SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/22/2016	03/10/2023	0	15,300,000	4.19 / 2.3	0	0	268,660	(2,004,784)		(1,797,478)	0	(1,429,160)	0	0	113,301		100% \ 100%
Currency Swap - 111922PR - Receive: Fixed USD Pay: Fixed EUR	T3708#AA2 - Epta SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/22/2016	03/10/2023	0	1,236,000	4.19 / 2.3	0	0	21,704	(161,955)		(145,208)	0	(115,454)	0	0	9,153		100% \ 100%
Currency Swap - 111923PR - Receive: Fixed USD Pay: Fixed EUR	T3708#AA2 - Epta SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/22/2016	03/10/2023	0	5,100,000	4.19 / 2.3	0	0	89,553	(668,261)		(599,159)	0	(476,387)	0	0	37,767		100% \ 100%
Currency Swap - 112015PR - Receive: Fixed USD Pay: Fixed EUR	G9006@AB2 - Transmission Finance DAC Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2016	02/10/2031	0	5,000,000	4.18 / 2.563	0	0	75,064	(650,457)		(838,269)	0	(466,657)	0	0	79,491		100% \ 100%
Currency Swap - 112016PR - Receive: Fixed USD Pay: Fixed EUR	G9006@AB2 - Transmission Finance DAC Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2016	02/10/2031	0	2,413,900	4.18 / 2.563	0	0	36,240	(314,028)		(404,700)	0	(225,293)	0	0	38,377		100% \ 100%
Currency Swap - 112017PR - Receive: Fixed USD Pay: Fixed EUR	G9006@AB2 - Transmission Finance DAC Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2016	02/10/2031	0	5,098,450	4.18 / 2.563	0	0	76,542	(663,265)		(854,775)	0	(475,846)	0	0	81,057		100% \ 100%
Currency Swap - 112018PR - Receive: Fixed USD Pay: Fixed EUR	G9006@AB2 - Transmission Finance DAC Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2016	02/10/2031	0	8,100,000	4.18 / 2.563	0	0	121,604	(1,053,741)		(1,357,997)	0	(755,985)	0	0	128,776		100% \ 100%
Currency Swap - 112019PR - Receive: Fixed USD Pay: Fixed EUR	G9006@AB2 - Transmission Finance DAC Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2016	02/10/2031	0	24,200,000	4.18 / 2.563	0	0	363,311	(3,148,213)		(4,057,224)	0	(2,258,622)	0	0	384,738		100% \ 100%
Currency Swap - 112105PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AD9 - LISI SA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/03/2016	03/04/2026	0	25,157,143	3.51 / 1.78	0	0	423,675	(2,698,986)		(2,386,327)	0	(2,300,569)	0	0	286,212		100% \ 100%
Currency Swap - 112130PR - Receive: Fixed USD Pay: Fixed GBP	G7068#AN3 - Pendragon plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2016	03/17/2023	0	9,800,000	6.09 / 5.75	0	0	106,260	624,582		728,847	0	(283,260)	0	0	72,883		100% \ 100%
Currency Swap - 112131PR - Receive: Fixed USD Pay: Fixed GBP	G7068#AN3 - Pendragon plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2016	03/17/2023	0	1,000,000	6.09 / 5.75	0	0	10,843	63,733		74,372	0	(28,904)	0	0	7,437		100% \ 100%
Currency Swap - 112132PR - Receive: Fixed USD Pay: Fixed GBP	G7068#AN3 - Pendragon plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2016	03/17/2023	0	3,950,000	6.09 / 5.75	0	0	42,829	251,745		293,770	0	(114,171)	0	0	29,376		100% \ 100%
Currency Swap - 112460PR - Receive: Fixed USD Pay: Fixed EUR	G7738@AB1 - SH Euro Finance Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2016	06/09/2026	0	6,600,000	4.12 / 2.22	0	0	121,067	(774,822)		(636,417)	0	(609,069)	0	0	76,975		100% \ 100%
Currency Swap - 112461PR - Receive: Fixed USD Pay: Fixed EUR	G7738@AB1 - SH Euro Finance Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2016	06/09/2026	0	11,832,210	4.12 / 2.22	0	0	217,043	(1,389,069)		(1,140,942)	0	(1,091,913)	0	0	137,997		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 112474PR - Receive: Fixed USD Pay: Fixed EUR	N8084*AE7 - Sligro Food Group Nederland B Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/18/2016	04/12/2023	0	14,171,000	3.3 / 1.33	0	0	281,378	(1,186,774)		(887,127)	0	(1,268,361)	0	0	107,042		100% \ 100%
Currency Swap - 113137PR - Receive: Fixed USD Pay: Fixed CAD	Q3915*AG5 - Fletcher Building Holdings Ltd Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2016	07/20/2028	0	2,550,000	3.84 / 3.932	0	0	3,332	44,035		64,271	0	(43,964)	0	0	35,042		100% \ 100%
Currency Swap - 113138PR - Receive: Fixed USD Pay: Fixed CAD	Q3915*AG5 - Fletcher Building Holdings Ltd Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2016	07/20/2028	0	7,250,000	3.84 / 3.932	0	0	9,474	125,196		182,730	0	(124,997)	0	0	99,630		100% \ 100%
Currency Swap - 113305PR - Receive: Fixed USD Pay: Fixed GBP	G9303*AB4 - University of Surrey Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/06/2016	08/06/2046	0	19,410,000	4.22 / 3.43	0	0	241,830	1,035,693		(645,298)	0	(567,245)	0	0	491,033		100% \ 100%
Currency Swap - 113306PR - Receive: Fixed USD Pay: Fixed GBP	G9303*AB4 - University of Surrey Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/06/2016	08/06/2046	0	23,440,000	4.22 / 3.43	0	0	292,040	1,250,729		(779,279)	0	(685,019)	0	0	592,984		100% \ 100%
Currency Swap - 113315PR - Receive: Fixed USD Pay: Fixed AUD	Q5425*AA6 - LCT-MRE Nominees Pty Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/12/2016	05/22/2028	0	7,523,500	3.824 / 4.9	0	0	(57,647)	(385,913)		(1,022,707)	0	(704,175)	0	0	102,279		100% \ 100%
Currency Swap - 113316PR - Receive: Fixed USD Pay: Fixed AUD	Q5425*AA6 - LCT-MRE Nominees Pty Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/12/2016	05/22/2028	0	7,523,500	3.824 / 4.9	0	0	(57,647)	(385,913)		(1,022,707)	0	(704,175)	0	0	102,279		100% \ 100%
Currency Swap - 113460PR - Receive: Fixed USD Pay: Fixed GBP	G7178*AB0 - Porterbrook Rail Finance Ltd Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/25/2016	07/20/2028	0	5,000,001	3.57 / 3.18	0	0	41,297	355,881		361,150	0	(143,372)	0	0	68,710		98% \ 100%
Currency Swap - 113461PR - Receive: Fixed USD Pay: Fixed GBP	G7178*AB0 - Porterbrook Rail Finance Ltd Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/25/2016	07/20/2028	0	9,438,609	3.57 / 3.18	0	0	77,957	671,804		681,751	0	(270,646)	0	0	129,706		98% \ 100%
Currency Swap - 113488PR - Receive: Fixed USD Pay: Fixed EUR	227047A@6 - Croda International plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2016	06/29/2026	0	8,370,000	3.22 / 1.43	0	0	149,460	(806,625)		(608,087)	0	(757,875)	0	0	98,099		100% \ 100%
Currency Swap - 113508PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AY9 - Keyera Partnership Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2016	06/16/2023	0	23,155,295	3.66 / 3.5	0	0	61,569	(392,586)		(296,086)	0	(413,121)	0	0	181,576		100% \ 100%
Currency Swap - 113509PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AZ6 - Keyera Partnership Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2016	06/16/2026	0	8,425,295	4.19 / 4.15	0	0	13,949	(142,846)		(76,462)	0	(150,318)	0	0	98,433		100% \ 100%
Currency Swap - 113522PR - Receive: Fixed USD Pay: Fixed AUD	Q6916*AB8 - Northern Territory Airport Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2016	06/16/2028	0	2,610,800	4.36 / 5.375	0	0	(17,505)	(122,747)		(333,761)	0	(243,368)	0	0	35,654		100% \ 100%
Currency Swap - 113541PR - Receive: Fixed USD Pay: Fixed GBP	227047B*7 - Croda International plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2016	06/29/2026	0	10,000,000	3.25 / 2.8	0	0	78,297	523,087		614,449	0	(292,568)	0	0	117,203		98% \ 100%

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 113542PR - Receive: Fixed USD Pay: Fixed GBP	227047B*7 - Croda International plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/02/2016	06/29/2026	0	8,835,000	3.25 / 2.8	0	0	69,176	462,147		542,866	0	(258,484)	0	0	103,549		98% \ 100%
Currency Swap - 113626PR - Receive: Fixed USD Pay: Fixed AUD	Q6916*AA0 - Northern Territory Airport Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/06/2016	06/16/2026	0	6,000,000	4.138 / 5.135	0	0	(40,073)	(282,090)		(664,800)	0	(559,294)	0	0	70,098		100% \ 100%
Currency Swap - 113627PR - Receive: Fixed USD Pay: Fixed AUD	Q6916*AA0 - Northern Territory Airport Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/06/2016	06/16/2026	0	12,793,500	4.138 / 5.135	0	0	(85,445)	(601,485)		(1,417,520)	0	(1,192,556)	0	0	149,466		100% \ 100%
Currency Swap - 113649PR - Receive: Fixed USD Pay: Fixed EUR	T3420#AA9 - CRIF SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/10/2016	07/19/2028	0	3,333,333	4.04 / 2.23	0	0	60,611	(275,959)		(222,181)	0	(298,083)	0	0	45,799		100% \ 100%
Currency Swap - 113650PR - Receive: Fixed USD Pay: Fixed EUR	T3420#AA9 - CRIF SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/10/2016	07/19/2028	0	7,500,000	4.04 / 2.23	0	0	136,374	(620,907)		(499,908)	0	(670,686)	0	0	103,047		100% \ 100%
Currency Swap - 113740PR - Receive: Fixed USD Pay: Fixed GBP	G9408*AB8 - Willow HoldCo 1 Ltd Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/13/2016	06/30/2023	0	7,820,000	3.656 / 3.22	0	0	59,724	339,560		406,219	0	(230,934)	0	0	61,823		99% \ 100%
Currency Swap - 113741PR - Receive: Fixed USD Pay: Fixed GBP	G9408*AB8 - Willow HoldCo 1 Ltd Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/13/2016	06/30/2023	0	27,905,000	3.656 / 3.22	0	0	213,121	1,211,690		1,449,557	0	(824,066)	0	0	220,608		99% \ 100%
Currency Swap - 113764PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/20/2016	06/22/2026	0	18,741,940	3.48 / 3.1	0	0	141,179	1,296,046		1,463,947	0	(538,584)	0	0	219,285		100% \ 100%
Currency Swap - 113765PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/20/2016	06/22/2026	0	9,210,492	3.48 / 3.1	0	0	69,381	636,926		719,439	0	(264,680)	0	0	107,765		100% \ 100%
Currency Swap - 113766PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/20/2016	06/22/2026	0	1,458,895	3.48 / 3.1	0	0	10,990	100,886		113,955	0	(41,924)	0	0	17,069		100% \ 100%
Currency Swap - 113771PR - Receive: Fixed USD Pay: Fixed GBP	G2686@AA6 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/13/2016	06/30/2031	0	28,546,000	3.76 / 3.22	0	0	247,704	1,239,524		935,307	0	(842,996)	0	0	462,498		99% \ 100%
Currency Swap - 113772PR - Receive: Fixed USD Pay: Fixed GBP	G2686@AA6 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/13/2016	06/30/2031	0	5,073,000	3.76 / 3.22	0	0	44,020	220,280		166,216	0	(149,811)	0	0	82,192		99% \ 100%
Currency Swap - 113773PR - Receive: Fixed USD Pay: Fixed GBP	G2686@AA6 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/13/2016	06/30/2031	0	3,942,000	3.76 / 3.22	0	0	34,206	171,169		129,159	0	(116,412)	0	0	63,868		99% \ 100%
Currency Swap - 113774PR - Receive: Fixed USD Pay: Fixed GBP	G2686@AA6 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/13/2016	06/30/2031	0	2,317,000	3.76 / 3.22	0	0	20,105	100,609		75,916	0	(68,424)	0	0	37,540		99% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 113775PR - Receive: Fixed USD Pay: Fixed GBP	G9408*AC6 - Willow HoldCo 1 Ltd Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2016	07/01/2024	0	5,847,300	3.769 / 3.33	0	0	45,488	253,901		314,730	0	(172,677)	0	0	54,717		99% \ 100%
Currency Swap - 113776PR - Receive: Fixed USD Pay: Fixed GBP	G9408*AC6 - Willow HoldCo 1 Ltd Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2016	07/01/2024	0	20,870,600	3.769 / 3.33	0	0	162,359	906,243		1,123,358	0	(616,333)	0	0	195,302		99% \ 100%
Currency Swap - 113777PR - Receive: Fixed USD Pay: Fixed GBP	G9408*AC6 - Willow HoldCo 1 Ltd Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2016	07/01/2024	0	1,007,100	3.769 / 3.33	0	0	7,835	43,730		54,207	0	(29,741)	0	0	9,424		99% \ 100%
Currency Swap - 113792PR - Receive: Fixed USD Pay: Fixed EUR	D3688@AA5 - Freudenberg Perf Mat Svc Gmbh Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2016	09/02/2026	0	3,042,587	4.48 / 2.57	0	0	57,466	(268,002)		(205,499)	0	(273,413)	0	0	36,231		100% \ 100%
Currency Swap - 113793PR - Receive: Fixed USD Pay: Fixed EUR	D3688@AA5 - Freudenberg Perf Mat Svc Gmbh Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2016	09/02/2026	0	48,219,778	4.48 / 2.57	0	0	910,740	(4,247,371)		(3,256,806)	0	(4,333,133)	0	0	574,202		100% \ 100%
Currency Swap - 113794PR - Receive: Fixed USD Pay: Fixed EUR	D3688@AA5 - Freudenberg Perf Mat Svc Gmbh Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2016	09/02/2026	0	1,552,382	4.48 / 2.57	0	0	29,320	(136,739)		(104,849)	0	(139,500)	0	0	18,486		100% \ 100%
Currency Swap - 113869PR - Receive: Fixed USD Pay: Fixed AUD	Q6235#AQ5 - Mirvac Group Finance Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2016	09/18/2027	0	1,180,000	3.612 / 4.73	0	0	(5,665)	(38,612)		(129,040)	0	(108,493)	0	0	15,289		100% \ 100%
Currency Swap - 113870PR - Receive: Fixed USD Pay: Fixed AUD	Q6235#AQ5 - Mirvac Group Finance Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2016	09/18/2027	0	9,100,000	3.612 / 4.73	0	0	(43,688)	(297,772)		(995,139)	0	(836,684)	0	0	117,906		100% \ 100%
Currency Swap - 113871PR - Receive: Fixed USD Pay: Fixed AUD	Q6235#AQ5 - Mirvac Group Finance Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2016	09/18/2027	0	11,453,600	3.612 / 4.73	0	0	(54,988)	(374,787)		(1,252,520)	0	(1,053,081)	0	0	148,401		100% \ 100%
Currency Swap - 113927PR - Receive: Fixed USD Pay: Fixed EUR	55384@AC2 - MTD Products, Inc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2016	07/28/2026	0	7,900,000	3.55 / 1.84	0	0	133,041	(759,779)		(631,158)	0	(715,190)	0	0	93,267		100% \ 100%
Currency Swap - 114008PR - Receive: Fixed USD Pay: Fixed AUD	752000144 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	07/06/2026	0	7,840,044	2.86 / 3.915	0	0	(57,415)	(291,367)		(780,160)	0	(723,940)	0	0	92,067		100% \ 100%
Currency Swap - 114063PR - Receive: Fixed USD Pay: Fixed EUR	F2526#AA9 - Deloitte SAS Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2016	10/19/2023	0	26,616,000	3.79 / 1.93	0	0	487,716	(2,749,200)		(2,241,008)	0	(2,425,200)	0	0	222,728		100% \ 100%
Currency Swap - 114106PR - Receive: Fixed USD Pay: Fixed EUR	F8158#AA1 - Savencia S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2016	07/11/2031	0	9,100,000	3.49 / 1.8425	0	0	146,754	(938,140)		(977,304)	0	(829,025)	0	0	147,644		100% \ 100%
Currency Swap - 114107PR - Receive: Fixed USD Pay: Fixed EUR	F8158#AA1 - Savencia S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2016	07/11/2031	0	13,084,000	3.49 / 1.8425	0	0	211,003	(1,348,860)		(1,405,170)	0	(1,191,975)	0	0	212,283		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 114191PR - Receive: Fixed USD Pay: Fixed EUR	F8629#AB0 - Soparind S.C.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2016	07/22/2026	0	16,498,000	3.96 / 2.08	0	0	300,954	(1,824,708)		(1,479,398)	0	(1,513,228)	0	0	194,494		100% \ 100%
Currency Swap - 114374PR - Receive: Fixed USD Pay: Fixed GBP	G58788AA7 - The Master, Fellows, and Schol Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/10/2016	07/31/2056	0	17,336,400	3.3875 / 1.98	0	0	243,680	(795,193)		(752,472)	0	(559,752)	0	0	517,073		100% \ 100%
Currency Swap - 114375PR - Receive: Fixed USD Pay: Fixed GBP	G58788AA7 - The Master, Fellows, and Schol Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/10/2016	07/31/2056	0	2,268,600	3.3875 / 1.98	0	0	31,887	(104,057)		(98,466)	0	(73,248)	0	0	67,663		100% \ 100%
Currency Swap - 114513PR - Receive: Fixed USD Pay: Fixed GBP	G26868AB4 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/19/2016	09/30/2034	0	29,988,790	3.4 / 2.36	0	0	339,300	(1,411,575)		(882,789)	0	(969,381)	0	0	556,007		100% \ 100%
Currency Swap - 114514PR - Receive: Fixed USD Pay: Fixed GBP	G26868AB4 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/19/2016	09/30/2034	0	2,648,710	3.4 / 2.36	0	0	29,968	(124,675)		(77,971)	0	(85,619)	0	0	49,108		100% \ 100%
Currency Swap - 114594PR - Receive: Fixed USD Pay: Fixed CAD	14042MAA0 - Capital Power Corporation Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2016	09/13/2026	0	78,392,110	3.92 / 3.85	0	0	201,377	(2,110,556)		(1,456,783)	0	(1,412,327)	0	0	935,925		100% \ 100%
Currency Swap - 114595PR - Receive: Fixed USD Pay: Fixed CAD	14042MAA0 - Capital Power Corporation Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2016	09/13/2026	0	4,839,002	3.92 / 3.85	0	0	12,431	(130,281)		(89,925)	0	(87,180)	0	0	57,773		100% \ 100%
Currency Swap - 114596PR - Receive: Fixed USD Pay: Fixed CAD	14042MAA0 - Capital Power Corporation Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2016	09/13/2026	0	5,174,512	3.92 / 3.85	0	0	13,293	(139,314)		(96,159)	0	(93,225)	0	0	61,779		100% \ 100%
Currency Swap - 114597PR - Receive: Fixed USD Pay: Fixed CAD	14042MAA0 - Capital Power Corporation Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2016	09/13/2026	0	6,000,000	3.92 / 3.85	0	0	15,413	(161,538)		(111,500)	0	(108,097)	0	0	71,634		100% \ 100%
Currency Swap - 114722PR - Receive: Fixed USD Pay: Fixed EUR	N9651*AA6 - Woodward International Holding Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/14/2016	09/25/2028	0	6,075,100	3.14 / 1.31	0	0	112,448	(536,881)		(400,204)	0	(546,067)	0	0	84,474		100% \ 100%
Currency Swap - 114962PR - Receive: Fixed USD Pay: Fixed EUR	24906PC@6 - Dentsply Sirona Inc. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2016	10/27/2027	0	3,362,100	3.18 / 1.31	0	0	63,301	(308,550)		(216,451)	0	(303,150)	0	0	43,909		100% \ 100%
Currency Swap - 114995PR - Receive: Fixed USD Pay: Fixed EUR	24906PD#3 - Dentsply Sirona Inc. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2016	10/27/2030	0	3,132,770	3.35 / 1.58	0	0	55,933	(287,504)		(267,898)	0	(282,472)	0	0	49,092		100% \ 100%
Currency Swap - 114996PR - Receive: Fixed USD Pay: Fixed EUR	D8286#AG5 - Sirona Dental Services GmbH Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2016	10/27/2030	0	5,991,550	3.35 / 1.58	0	0	106,974	(549,863)		(512,367)	0	(540,239)	0	0	93,891		100% \ 100%
Currency Swap - 114997PR - Receive: Fixed USD Pay: Fixed EUR	24906PD*7 - Dentsply Sirona Inc. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2016	10/27/2029	0	2,241,400	3.3 / 1.5	0	0	40,673	(205,700)		(175,004)	0	(202,100)	0	0	33,288		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 114998PR - Receive: Fixed USD Pay: Fixed EUR	D8286#AE0 - Sirona Dental Services GmbH Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2016	10/27/2029	0	3,291,400	3.3 / 1.5	0	0	59,727	(302,062)		(256,985)	0	(296,775)	0	0	48,882		100% \ 100%
Currency Swap - 114999PR - Receive: Fixed USD Pay: Fixed EUR	24906PE@4 - Dentsply Sirona Inc. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2016	10/27/2031	0	7,844,900	3.4 / 1.65	0	0	138,549	(719,950)		(727,015)	0	(707,350)	0	0	129,040		100% \ 100%
Currency Swap - 115000PR - Receive: Fixed USD Pay: Fixed EUR	D8286#AJ9 - Sirona Dental Services GmbH Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2016	10/27/2031	0	7,300,000	3.4 / 1.65	0	0	128,925	(669,943)		(676,517)	0	(658,218)	0	0	120,077		100% \ 100%
Currency Swap - 115035PR - Receive: Fixed USD Pay: Fixed EUR	031100H#0 - Ametek Inc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2016	10/31/2028	0	26,482,500	3.28 / 1.53	0	0	458,915	(2,934,352)		(2,670,896)	0	(2,429,466)	0	0	370,597		100% \ 100%
Currency Swap - 115115PR - Receive: Fixed USD Pay: Fixed CAD	717046B#2 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2016	10/24/2023	0	7,320,000	3.91 / 3.7	0	0	21,720	(299,925)		(267,257)	0	(133,683)	0	0	61,402		100% \ 100%
Currency Swap - 115116PR - Receive: Fixed USD Pay: Fixed CAD	717046B#2 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2016	10/24/2023	0	19,411,369	3.91 / 3.7	0	0	57,598	(795,348)		(708,720)	0	(354,504)	0	0	162,828		100% \ 100%
Currency Swap - 115117PR - Receive: Fixed USD Pay: Fixed CAD	717046B#2 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2016	10/24/2023	0	5,320,916	3.91 / 3.7	0	0	15,788	(218,016)		(194,270)	0	(97,174)	0	0	44,633		100% \ 100%
Currency Swap - 115118PR - Receive: Fixed USD Pay: Fixed CAD	717046B#2 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2016	10/24/2023	0	2,512,525	3.91 / 3.7	0	0	7,455	(102,946)		(91,734)	0	(45,885)	0	0	21,076		100% \ 100%
Currency Swap - 115119PR - Receive: Fixed USD Pay: Fixed CAD	717046B#2 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2016	10/24/2023	0	1,838,598	3.91 / 3.7	0	0	5,456	(75,333)		(67,128)	0	(33,578)	0	0	15,423		100% \ 100%
Currency Swap - 115187PR - Receive: Fixed USD Pay: Fixed GBP	749000156 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2016	10/28/2021	0	1,061,972	3.35 / 2.6	0	0	6,379	(126,454)		(124,281)	0	(36,689)	0	0	4,824		100% \ 100%
Currency Swap - 115189PR - Receive: Fixed USD Pay: Fixed GBP	749000148 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2016	10/28/2026	0	57,481,000	3.59 / 2.85	0	0	329,248	(6,765,650)		(6,870,302)	0	(1,983,400)	0	0	693,669		100% \ 100%
Currency Swap - 115190PR - Receive: Fixed USD Pay: Fixed GBP	749000148 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2016	10/28/2026	0	9,196,960	3.59 / 2.85	0	0	52,680	(1,082,504)		(1,099,248)	0	(317,344)	0	0	110,987		100% \ 100%
Currency Swap - 115208PR - Receive: Fixed USD Pay: Fixed EUR	G8030*AH3 - Senior PLC Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2016	02/01/2027	0	11,595,600	3.38 / 1.51	0	0	209,293	(1,388,564)		(1,116,871)	0	(1,072,330)	0	0	143,031		100% \ 100%
Currency Swap - 115317PR - Receive: Fixed USD Pay: Fixed CAD	C3346#AA8 - FA MGT Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/04/2016	11/17/2026	0	38,051,814	4.025 / 3.89	0	0	61,592	(2,075,825)		(1,805,073)	0	(703,994)	0	0	461,316		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 115318PR - Receive: Fixed USD Pay: Fixed CAD	C3346#AA8 - FA MGT Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/04/2016	11/17/2026	0	4,620,694	4.025 / 3.89	0	0	7,479	(252,071)		(219,193)	0	(85,487)	0	0	56,018		100% \ 100%
Currency Swap - 115319PR - Receive: Fixed USD Pay: Fixed CAD	C3346#AA8 - FA MGT Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/04/2016	11/17/2026	0	6,000,000	4.025 / 3.89	0	0	9,712	(327,316)		(284,623)	0	(111,006)	0	0	72,740		100% \ 100%
Currency Swap - 115320PR - Receive: Fixed USD Pay: Fixed CAD	C3346#AA8 - FA MGT Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/04/2016	11/17/2026	0	8,436,827	4.025 / 3.89	0	0	13,656	(460,251)		(400,220)	0	(156,089)	0	0	102,283		100% \ 100%
Currency Swap - 115343PR - Receive: Fixed USD Pay: Fixed EUR	T6000@AA2 - Immobiliare Grande Distribuzio Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2016	01/11/2024	0	48,311,000	4.25 / 2.25	0	0	949,570	(5,207,265)		(4,104,014)	0	(4,419,943)	0	0	420,442		100% \ 100%
Currency Swap - 115344PR - Receive: Fixed USD Pay: Fixed EUR	T6000@AA2 - Immobiliare Grande Distribuzio Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2016	01/11/2024	0	27,230,000	4.25 / 2.25	0	0	535,215	(2,935,022)		(2,313,186)	0	(2,491,255)	0	0	236,978		100% \ 100%
Currency Swap - 115345PR - Receive: Fixed USD Pay: Fixed EUR	T6000@AA2 - Immobiliare Grande Distribuzio Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2016	01/11/2024	0	8,368,000	4.25 / 2.25	0	0	164,476	(901,956)		(710,861)	0	(765,583)	0	0	72,825		100% \ 100%
Currency Swap - 115346PR - Receive: Fixed USD Pay: Fixed EUR	T6000@AA2 - Immobiliare Grande Distribuzio Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2016	01/11/2024	0	3,173,000	4.25 / 2.25	0	0	62,366	(342,006)		(269,546)	0	(290,296)	0	0	27,614		100% \ 100%
Currency Swap - 115347PR - Receive: Fixed USD Pay: Fixed EUR	T6000@AA2 - Immobiliare Grande Distribuzio Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2016	01/11/2024	0	6,000,000	4.25 / 2.25	0	0	117,932	(646,718)		(509,699)	0	(548,936)	0	0	52,217		100% \ 100%
Currency Swap - 115539PR - Receive: Fixed USD Pay: Fixed EUR	N9361#AB1 - Vesteda Finance BV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/23/2016	12/16/2026	0	99,090,000	4.04 / 1.8	0	0	2,102,286	(15,961,784)		(12,306,721)	0	(9,501,845)	0	0	1,209,515		100% \ 100%
Currency Swap - 115736PR - Receive: Fixed USD Pay: Fixed EUR	D5565*\B7 - Mineralbrunnen Uberkingen Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/08/2016	12/20/2024	0	1,417,746	5.95 / 3.5	0	0	31,776	(217,668)		(182,423)	0	(135,065)	0	0	14,125		100% \ 100%
Currency Swap - 115737PR - Receive: Fixed USD Pay: Fixed EUR	D5565*AA0 - Mineralbrunnen Uberkingen Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/08/2016	12/20/2024	0	945,164	5.95 / 3.5	0	0	21,184	(145,112)		(121,615)	0	(90,043)	0	0	9,417		100% \ 100%
Currency Swap - 115844PR - Receive: Fixed USD Pay: Fixed EUR	G8472#AB7 - Steris plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2016	02/27/2027	0	22,901,000	4.049 / 1.86	0	0	479,770	(3,193,728)		(2,365,355)	0	(2,155,100)	0	0	284,100		100% \ 100%
Currency Swap - 115845PR - Receive: Fixed USD Pay: Fixed EUR	G8472#AB7 - Steris plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2016	02/27/2027	0	5,181,000	4.049 / 1.86	0	0	108,541	(722,532)		(535,125)	0	(487,558)	0	0	64,273		100% \ 100%
Currency Swap - 115846PR - Receive: Fixed USD Pay: Fixed EUR	G8472#AB7 - Steris plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2016	02/27/2027	0	3,108,000	4.049 / 1.86	0	0	65,112	(433,435)		(321,013)	0	(292,478)	0	0	38,556		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 115847PR - Receive: Fixed USD Pay: Fixed EUR	G8472#AB7 - Steris plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2016	02/27/2027	0	9,100,000	4.049 / 1.86	0	0	190,643	(1,269,068)		(939,904)	0	(856,356)	0	0	112,891		100% \ 100%
Currency Swap - 115971PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	12/19/2021	0	8,919,012	3.74 / 2.48	0	0	105,627	(889,390)		(822,312)	0	(302,802)	0	0	43,870		100% \ 100%
Currency Swap - 115972PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	12/19/2021	0	5,157,442	3.74 / 2.48	0	0	61,079	(514,292)		(475,504)	0	(175,096)	0	0	25,368		100% \ 100%
Currency Swap - 116024PR - Receive: Fixed USD Pay: Fixed CAD	96467AA*2 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2016	01/05/2022	0	43,761,223	3.96 / 3.46	0	0	236,199	(1,288,105)		(1,123,077)	0	(790,339)	0	0	220,272		100% \ 100%
Currency Swap - 116025PR - Receive: Fixed USD Pay: Fixed CAD	96467AA*2 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2016	01/05/2022	0	9,047,077	3.96 / 3.46	0	0	48,831	(266,299)		(232,182)	0	(163,393)	0	0	45,538		100% \ 100%
Currency Swap - 116026PR - Receive: Fixed USD Pay: Fixed CAD	96467AA*2 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2016	01/05/2022	0	10,481,121	3.96 / 3.46	0	0	56,571	(308,510)		(268,985)	0	(189,292)	0	0	52,757		100% \ 100%
Currency Swap - 116027PR - Receive: Fixed USD Pay: Fixed CAD	96467AA*2 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2016	01/05/2022	0	15,900,000	3.96 / 3.46	0	0	85,819	(468,014)		(408,054)	0	(287,158)	0	0	80,032		100% \ 100%
Currency Swap - 116028PR - Receive: Fixed USD Pay: Fixed CAD	96467AA*2 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2016	01/05/2022	0	25,986,071	3.96 / 3.46	0	0	140,258	(764,896)		(666,900)	0	(469,315)	0	0	130,801		100% \ 100%
Currency Swap - 116038PR - Receive: Fixed USD Pay: Fixed EUR	750000176 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2016	12/21/2026	0	6,358,477	4.43 / 1.93	0	0	146,388	(1,099,978)		(799,629)	0	(615,976)	0	0	77,700		100% \ 100%
Currency Swap - 116039PR - Receive: Fixed USD Pay: Fixed EUR	750000176 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2016	12/21/2026	0	16,935,889	4.43 / 1.93	0	0	389,906	(2,929,807)		(2,129,824)	0	(1,640,659)	0	0	206,956		100% \ 100%
Currency Swap - 116062PR - Receive: Fixed USD Pay: Fixed GBP	G58248AA2 - Marlborough College (Entrp)Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	03/15/2047	0	10,000,000	4.58 / 3.24	0	0	132,286	(953,125)		(1,307,628)	0	(338,141)	0	0	255,964		100% \ 100%
Currency Swap - 116063PR - Receive: Fixed USD Pay: Fixed GBP	G58248AA2 - Marlborough College (Entrp)Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	03/15/2047	0	21,200,000	4.58 / 3.24	0	0	280,447	(2,020,625)		(2,772,171)	0	(716,859)	0	0	542,643		100% \ 100%
Currency Swap - 116319PR - Receive: Fixed USD Pay: Fixed AUD	Q8458*AA0 - Servco Australia PTY LTD. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/20/2017	02/15/2029	0	15,900,000	5.05 / 6.13	0	0	(86,403)	(333,441)		(1,636,744)	0	(1,445,263)	0	0	226,591		100% \ 100%
Currency Swap - 116323PR - Receive: Fixed USD Pay: Fixed GBP	102137A*7 - Vistry Group Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/20/2017	02/16/2027	0	56,244,856	5.29 / 4.03	0	0	593,272	(6,191,319)		(5,063,324)	0	(1,927,508)	0	0	696,071		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 116427PR - Receive: Fixed USD Pay: Fixed EUR	N8244#AB6 - Stedin Holding NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/24/2017	03/08/2027	0	11,650,000	3.64 / 1.44	0	0	245,756	(1,609,867)		(1,123,290)	0	(1,095,100)	0	0	144,903		100% \ 100%
Currency Swap - 116428PR - Receive: Fixed USD Pay: Fixed EUR	N8244#AB6 - Stedin Holding NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/24/2017	03/08/2027	0	25,500,000	3.64 / 1.44	0	0	537,920	(3,523,744)		(2,458,704)	0	(2,397,000)	0	0	317,169		100% \ 100%
Currency Swap - 116429PR - Receive: Fixed USD Pay: Fixed EUR	N8244#AB6 - Stedin Holding NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/24/2017	03/08/2027	0	36,762,500	3.64 / 1.44	0	0	775,501	(5,080,065)		(3,544,632)	0	(3,455,675)	0	0	457,253		100% \ 100%
Currency Swap - 116451PR - Receive: Fixed USD Pay: Fixed EUR	F2004#AA0 - Compagnie des Alpes Finance Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2017	03/15/2029	0	45,645,000	4.39 / 2.13	0	0	979,184	(6,355,875)		(4,693,229)	0	(4,294,625)	0	0	653,815		100% \ 100%
Currency Swap - 116598PR - Receive: Fixed USD Pay: Fixed CAD	C8666#AA9 - TQM Pipeline and Company, LP Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2017	12/31/2021	0	14,178,549	3.17 / 2.57	0	0	90,559	(383,956)		(312,731)	0	(255,483)	0	0	70,893		100% \ 100%
Currency Swap - 116745PR - Receive: Fixed USD Pay: Fixed AUD	Q2308#AD5 - Charter Hall Invest Mgt Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/23/2017	05/23/2029	0	10,038,600	4.09 / 5.12	0	0	(35,816)	7,150		(699,537)	0	(893,100)	0	0	145,431		100% \ 100%
Currency Swap - 116796PR - Receive: Fixed USD Pay: Fixed GBP	749000177 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2017	03/02/2027	0	12,030,863	3.94 / 2.54	0	0	154,748	(1,194,379)		(693,670)	0	(408,285)	0	0	149,445		100% \ 100%
Currency Swap - 116797PR - Receive: Fixed USD Pay: Fixed GBP	749000177 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2017	03/02/2027	0	11,974,905	3.94 / 2.54	0	0	154,028	(1,188,824)		(690,444)	0	(406,386)	0	0	148,750		100% \ 100%
Currency Swap - 116798PR - Receive: Fixed USD Pay: Fixed GBP	749000177 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2017	03/02/2027	0	20,480,445	3.94 / 2.54	0	0	263,431	(2,033,222)		(1,180,853)	0	(695,034)	0	0	254,404		100% \ 100%
Currency Swap - 116799PR - Receive: Fixed USD Pay: Fixed GBP	749000177 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2017	03/02/2027	0	13,933,418	3.94 / 2.54	0	0	179,219	(1,383,257)		(803,367)	0	(472,851)	0	0	173,078		100% \ 100%
Currency Swap - 116958PR - Receive: Fixed USD Pay: Fixed EUR	F8158#AB9 - Savencia S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2017	04/20/2032	0	13,850,000	4 / 1.9425	0	0	270,551	(2,167,172)		(1,971,289)	0	(1,322,819)	0	0	232,826		100% \ 100%
Currency Swap - 116959PR - Receive: Fixed USD Pay: Fixed EUR	F8158#AB9 - Savencia S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2017	04/20/2032	0	45,035,000	4 / 1.9425	0	0	879,731	(7,046,828)		(6,409,892)	0	(4,301,311)	0	0	757,062		100% \ 100%
Currency Swap - 117112PR - Receive: Fixed USD Pay: Fixed GBP	G93038AB2 - University of Bristol Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2017	04/05/2052	0	5,759,517	4.006 / 2.6	0	0	81,861	(531,814)		(824,648)	0	(194,224)	0	0	161,018		100% \ 100%
Currency Swap - 117175PR - Receive: Fixed USD Pay: Fixed GBP	G93038AA4 - University of Bristol Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2017	04/05/2047	0	6,503,177	3.96 / 2.58	0	0	90,732	(600,481)		(790,262)	0	(219,302)	0	0	166,637		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 117176PR - Receive: Fixed USD Pay: Fixed GBP	G93038AA4 - University of Bristol Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/23/2017	04/05/2047	0	22,546,535	3.96 / 2.58	0	0	314,568	(2,081,870)		(2,739,842)	0	(760,319)	0	0	577,731		100% \ 100%
Currency Swap - 117179PR - Receive: Fixed USD Pay: Fixed GBP	G93038AC0 - University of Bristol Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/23/2017	04/05/2057	0	26,669,180	4.07 / 2.6	0	0	396,121	(2,462,541)		(4,020,796)	0	(899,344)	0	0	802,997		100% \ 100%
Currency Swap - 117180PR - Receive: Fixed USD Pay: Fixed GBP	G93038AC0 - University of Bristol Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/23/2017	04/05/2057	0	43,286,131	4.07 / 2.6	0	0	642,935	(3,996,893)		(6,526,061)	0	(1,459,705)	0	0	1,303,327		100% \ 100%
Currency Swap - 117258PR - Receive: Fixed USD Pay: Fixed AUD	Q2309#AA0 - Charter Hall Wholesale Mgt Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/03/2017	05/11/2027	0	22,594,133	3.63 / 4.5	0	0	(77,663)	(298,150)		(1,498,616)	0	(2,038,100)	0	0	284,966		100% \ 100%
Currency Swap - 117259PR - Receive: Fixed USD Pay: Fixed AUD	Q2309#AA0 - Charter Hall Wholesale Mgt Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/03/2017	05/11/2027	0	15,374,165	3.63 / 4.5	0	0	(52,846)	(202,876)		(1,019,733)	0	(1,386,824)	0	0	193,905		100% \ 100%
Currency Swap - 117260PR - Receive: Fixed USD Pay: Fixed AUD	Q2309#AA0 - Charter Hall Wholesale Mgt Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/03/2017	05/11/2027	0	23,304,960	3.63 / 4.5	0	0	(80,106)	(307,530)		(1,545,764)	0	(2,102,220)	0	0	293,931		100% \ 100%
Currency Swap - 117261PR - Receive: Fixed USD Pay: Fixed AUD	Q2309#AA0 - Charter Hall Wholesale Mgt Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/03/2017	05/11/2027	0	29,093,120	3.63 / 4.5	0	0	(100,002)	(383,910)		(1,929,679)	0	(2,624,340)	0	0	366,934		100% \ 100%
Currency Swap - 117266PR - Receive: Fixed USD Pay: Fixed GBP	749000181 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/03/2017	09/30/2024	0	6,946,663	4.25 / 2.83	0	0	93,893	(642,644)		(419,584)	0	(234,294)	0	0	67,261		100% \ 100%
Currency Swap - 117267PR - Receive: Fixed USD Pay: Fixed GBP	749000181 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/03/2017	09/30/2024	0	1,686,618	4.25 / 2.83	0	0	22,797	(156,031)		(101,873)	0	(56,886)	0	0	16,331		100% \ 100%
Currency Swap - 117268PR - Receive: Fixed USD Pay: Fixed GBP	749000181 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/03/2017	09/30/2024	0	900,864	4.25 / 2.83	0	0	12,176	(83,340)		(54,413)	0	(30,384)	0	0	8,723		100% \ 100%
Currency Swap - 117269PR - Receive: Fixed USD Pay: Fixed GBP	749000181 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/03/2017	09/30/2024	0	1,736,666	4.25 / 2.83	0	0	23,473	(160,661)		(104,896)	0	(58,574)	0	0	16,815		100% \ 100%
Currency Swap - 117270PR - Receive: Fixed USD Pay: Fixed GBP	749000185 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/03/2017	04/05/2029	0	11,573,600	4.2 / 2.82	0	0	151,831	(1,070,688)		(606,598)	0	(390,350)	0	0	166,349		100% \ 100%
Currency Swap - 117271PR - Receive: Fixed USD Pay: Fixed GBP	749000185 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/03/2017	04/05/2029	0	2,377,280	4.2 / 2.82	0	0	31,187	(219,925)		(124,598)	0	(80,180)	0	0	34,169		100% \ 100%
Currency Swap - 117272PR - Receive: Fixed USD Pay: Fixed GBP	749000185 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/03/2017	04/05/2029	0	19,768,960	4.2 / 2.82	0	0	259,343	(1,828,850)		(1,036,134)	0	(666,760)	0	0	284,141		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 117276PR - Receive: Fixed USD Pay: Fixed GBP	749000190 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	04/05/2029	0	3,472,080	4.22 / 2.82	0	0	46,244	(321,206)		(176,365)	0	(117,105)	0	0	49,905		99% \ 100%
Currency Swap - 117278PR - Receive: Fixed USD Pay: Fixed GBP	749000190 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	04/05/2029	0	5,930,688	4.22 / 2.82	0	0	78,989	(548,655)		(301,251)	0	(200,028)	0	0	85,242		99% \ 100%
Currency Swap - 117468PR - Receive: Fixed USD Pay: Fixed EUR	T7841#AC7 - Recordati Ind Chim E Farm SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/20/2017	05/31/2032	0	23,320,511	3.99 / 2.07	0	0	430,156	(3,190,509)		(2,969,078)	0	(2,189,480)	0	0	393,983		100% \ 100%
Currency Swap - 117469PR - Receive: Fixed USD Pay: Fixed EUR	T7841#AC7 - Recordati Ind Chim E Farm SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/20/2017	05/31/2032	0	57,046,339	3.99 / 2.07	0	0	1,052,243	(7,804,584)		(7,262,921)	0	(5,355,879)	0	0	963,757		100% \ 100%
Currency Swap - 117547PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AB3 - Brussels Airport Company NV/SA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2017	05/11/2029	0	8,279,409	3.73 / 1.82	0	0	156,616	(997,396)		(876,230)	0	(766,149)	0	0	119,715		100% \ 100%
Currency Swap - 117548PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AB3 - Brussels Airport Company NV/SA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2017	05/11/2029	0	24,480,591	3.73 / 1.82	0	0	463,082	(2,949,104)		(2,590,842)	0	(2,265,351)	0	0	353,973		100% \ 100%
Currency Swap - 117688PR - Receive: Fixed USD Pay: Fixed GBP	749000180 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2017	05/10/2022	0	5,178,705	4.42 / 3.07	0	0	69,627	(287,728)		(220,954)	0	(168,758)	0	0	30,199		100% \ 100%
Currency Swap - 117689PR - Receive: Fixed USD Pay: Fixed GBP	749000180 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2017	05/10/2022	0	3,091,165	4.42 / 3.07	0	0	41,561	(171,745)		(131,887)	0	(100,731)	0	0	18,026		100% \ 100%
Currency Swap - 117756PR - Receive: Fixed USD Pay: Fixed CAD	96467AA@0 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/11/2017	05/31/2024	0	10,454,092	4.16 / 3.54	0	0	59,401	(800,058)		(621,834)	0	(197,441)	0	0	96,618		100% \ 100%
Currency Swap - 117910PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2017	06/14/2027	0	868,400	3.73 / 1.65	0	0	18,001	(81,136)		(57,849)	0	(78,420)	0	0	11,031		100% \ 100%
Currency Swap - 117911PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2017	06/14/2027	0	3,250,000	3.73 / 1.65	0	0	67,369	(303,653)		(216,501)	0	(293,487)	0	0	41,284		100% \ 100%
Currency Swap - 117912PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2017	06/14/2027	0	70,000,000	3.73 / 1.65	0	0	1,451,027	(6,540,214)		(4,663,097)	0	(6,321,269)	0	0	889,186		100% \ 100%
Currency Swap - 117913PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2017	06/14/2027	0	3,900,000	3.73 / 1.65	0	0	80,843	(364,383)		(259,801)	0	(352,185)	0	0	49,540		100% \ 100%
Currency Swap - 117914PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2017	06/14/2027	0	8,413,000	3.73 / 1.65	0	0	174,393	(786,040)		(560,438)	0	(759,726)	0	0	106,867		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 117915PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2017	06/14/2027	0	24,280,000	3.73 / 1.65	0	0	503,299	(2,268,520)		(1,617,429)	0	(2,192,577)	0	0	308,421		100% \ 100%
Currency Swap - 117916PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2017	06/14/2027	0	22,335,000	3.73 / 1.65	0	0	462,981	(2,086,796)		(1,487,861)	0	(2,016,936)	0	0	283,714		100% \ 100%
Currency Swap - 117920PR - Receive: Fixed USD Pay: Fixed GBP	G8513#AA0 - Stonewater Funding PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2017	01/31/2047	0	10,251,345	4.31 / 3.03	0	0	129,437	(521,315)		(690,579)	0	(332,570)	0	0	261,778		100% \ 100%
Currency Swap - 117921PR - Receive: Fixed USD Pay: Fixed GBP	G8513#AA0 - Stonewater Funding PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2017	01/31/2047	0	26,016,000	4.31 / 3.03	0	0	328,486	(1,323,000)		(1,752,561)	0	(844,000)	0	0	664,343		100% \ 100%
Currency Swap - 118015PR - Receive: Fixed USD Pay: Fixed GBP	749000179 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2017	01/27/2025	0	4,609,938	3.82 / 2.55	0	0	58,573	(293,614)		(145,418)	0	(151,381)	0	0	46,516		100% \ 100%
Currency Swap - 118016PR - Receive: Fixed USD Pay: Fixed GBP	749000179 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2017	01/27/2025	0	4,359,379	3.82 / 2.55	0	0	55,389	(277,656)		(137,515)	0	(143,153)	0	0	43,988		100% \ 100%
Currency Swap - 118017PR - Receive: Fixed USD Pay: Fixed GBP	749000178 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2017	01/27/2025	0	3,997,999	3.64 / 2.4	0	0	49,597	(254,639)		(129,273)	0	(131,286)	0	0	40,341		100% \ 100%
Currency Swap - 118018PR - Receive: Fixed USD Pay: Fixed GBP	749000178 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2017	01/27/2025	0	3,780,700	3.64 / 2.4	0	0	46,901	(240,799)		(122,247)	0	(124,150)	0	0	38,148		100% \ 100%
Currency Swap - 118113PR - Receive: Fixed USD Pay: Fixed EUR	48021PA*9 - Jones Lang LaSalle Finance B.V Senior Unsecured note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2017	06/27/2027	0	7,813,500	3.89 / 1.96	0	0	153,949	(673,147)		(459,384)	0	(700,891)	0	0	99,521		100% \ 100%
Currency Swap - 118114PR - Receive: Fixed USD Pay: Fixed EUR	48021PA*9 - Jones Lang LaSalle Finance B.V Senior Unsecured note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2017	06/27/2027	0	15,140,000	3.89 / 1.96	0	0	298,303	(1,304,338)		(890,137)	0	(1,358,098)	0	0	192,838		100% \ 100%
Currency Swap - 118115PR - Receive: Fixed USD Pay: Fixed EUR	48021PA*9 - Jones Lang LaSalle Finance B.V Senior Unsecured note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2017	06/27/2027	0	5,209,000	3.89 / 1.96	0	0	102,633	(448,765)		(306,256)	0	(467,261)	0	0	66,347		100% \ 100%
Currency Swap - 118116PR - Receive: Fixed USD Pay: Fixed EUR	48021PA@7 - Jones Lang LaSalle Finance B.V Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2017	06/27/2029	0	6,126,760	4.04 / 2.21	0	0	114,904	(527,831)		(466,151)	0	(549,586)	0	0	89,256		100% \ 100%
Currency Swap - 118117PR - Receive: Fixed USD Pay: Fixed EUR	48021PA@7 - Jones Lang LaSalle Finance B.V Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2017	06/27/2029	0	9,190,140	4.04 / 2.21	0	0	172,355	(791,747)		(699,227)	0	(824,380)	0	0	133,883		100% \ 100%
Currency Swap - 118347PR - Receive: Fixed USD Pay: Fixed EUR	B6961#AE8 - Puratos NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/23/2017	07/19/2027	0	18,676,999	3.24 / 1.35	0	0	351,285	(1,759,633)		(1,225,288)	0	(1,687,811)	0	0	239,020		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 118392PR - Receive: Fixed USD Pay: Fixed GBP	G93058AC8 - University of Sussex Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/27/2017	09/20/2049	0	5,275,916	4.15 / 2.84	0	0	75,189	(368,092)		(680,044)	0	(174,240)	0	0	141,372		98% \ 99%
Currency Swap - 118393PR - Receive: Fixed USD Pay: Fixed GBP	G93058AC8 - University of Sussex Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/27/2017	09/20/2049	0	11,389,390	4.15 / 2.84	0	0	162,314	(794,619)		(1,468,045)	0	(376,140)	0	0	305,187		98% \ 99%
Currency Swap - 118394PR - Receive: Fixed USD Pay: Fixed GBP	G93058AC8 - University of Sussex Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/27/2017	09/20/2049	0	10,572,797	4.15 / 2.84	0	0	150,677	(737,647)		(1,362,789)	0	(349,172)	0	0	283,306		98% \ 99%
Currency Swap - 118436PR - Receive: Fixed USD Pay: Fixed EUR	N8084*AF4 - Sligro Food Group Nederland B Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/28/2017	09/05/2025	0	19,194,937	3.72 / 1.67	0	0	394,082	(1,442,994)		(726,104)	0	(1,704,436)	0	0	207,627		99% \ 100%
Currency Swap - 118650PR - Receive: Fixed USD Pay: Fixed EUR	T4758*AB1 - GVS S.p.A. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/05/2017	07/25/2024	0	9,199,165	5.28 / 3	0	0	210,626	(735,202)		(534,181)	0	(820,455)	0	0	86,873		100% \ 100%
Currency Swap - 118651PR - Receive: Fixed USD Pay: Fixed EUR	T4758*AB1 - GVS S.p.A. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/05/2017	07/25/2024	0	4,138,431	5.28 / 3	0	0	94,754	(330,746)		(240,312)	0	(369,098)	0	0	39,081		100% \ 100%
Currency Swap - 118652PR - Receive: Fixed USD Pay: Fixed EUR	T4758*AB1 - GVS S.p.A. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/05/2017	07/25/2024	0	9,692,120	5.28 / 3	0	0	221,912	(774,600)		(562,806)	0	(864,421)	0	0	91,528		100% \ 100%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/24/2017	08/05/2027	0	8,727,831	3.28 / 3.3	0	0	14,515	157,567		232,611	0	(150,356)	0	0	112,084		100% \ 100%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/24/2017	08/05/2027	0	10,419,063	3.28 / 3.3	0	0	17,328	188,099		277,685	0	(179,491)	0	0	133,803		100% \ 100%
Currency Swap - 119490PR - Receive: Fixed USD Pay: Fixed EUR	750000200 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/12/2017	09/14/2027	0	13,131,612	4.29 / 2.34	0	0	265,163	(324,991)		138,630	0	(1,111,348)	0	0	170,006		100% \ 100%
Currency Swap - 119491PR - Receive: Fixed USD Pay: Fixed EUR	750000200 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/12/2017	09/14/2027	0	42,468,192	4.29 / 2.34	0	0	857,547	(1,051,034)		448,334	0	(3,594,146)	0	0	549,807		100% \ 100%
Currency Swap - 119492PR - Receive: Fixed USD Pay: Fixed EUR	750000200 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/12/2017	09/14/2027	0	16,391,232	4.29 / 2.34	0	0	330,983	(405,662)		173,041	0	(1,387,214)	0	0	212,206		100% \ 100%
Currency Swap - 119515PR - Receive: Fixed USD Pay: Fixed GBP	749000190 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/03/2017	04/05/2029	0	713,184	4.22 / 2.82	0	0	9,499	(65,978)		(36,226)	0	(24,054)	0	0	10,251		99% \ 100%
Currency Swap - 119925PR - Receive: Fixed USD Pay: Fixed CHF	G3659*AD3 - Franke Finance Int'l Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/13/2017	11/27/2029	0	51,387,461	3.4 / .82	0	0	1,326,574	(5,176,824)		(868,968)	0	(4,930,062)	0	0	766,772		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 120005PR - Receive: Fixed USD Pay: Fixed GBP	G6337#AA8 - Murray Income Trust PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/13/2017	11/08/2027	0	8,740,710	3.49 / 2.51	0	0	96,156	(234,736)		(8,018)	0	(277,087)	0	0	114,424		100% \ 100%
Currency Swap - 120006PR - Receive: Fixed USD Pay: Fixed GBP	G6337#AA8 - Murray Income Trust PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/13/2017	11/08/2027	0	8,690,476	3.49 / 2.51	0	0	95,603	(233,387)		(7,972)	0	(275,494)	0	0	113,766		100% \ 100%
Currency Swap - 120020PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AE3 - Vesuvius Holdings Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/18/2017	12/16/2027	0	7,398,219	3.925 / 1.9	0	0	156,226	(293,904)		12,448	0	(635,274)	0	0	97,587		100% \ 100%
Currency Swap - 120036PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AF0 - Vesuvius Holdings Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/18/2017	12/17/2029	0	2,228,630	4.03 / 2.12	0	0	44,722	(88,535)		(27,859)	0	(191,369)	0	0	33,359		100% \ 100%
Currency Swap - 120037PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AF0 - Vesuvius Holdings Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/18/2017	12/17/2029	0	1,041,416	4.03 / 2.12	0	0	20,898	(41,372)		(13,018)	0	(89,425)	0	0	15,589		100% \ 100%
Currency Swap - 120066PR - Receive: Fixed USD Pay: Fixed GBP	G3056@AD0 - Edinburgh Airport Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/19/2017	11/02/2027	0	8,711,810	3.81 / 2.72	0	0	101,414	(313,282)		(42,009)	0	(278,619)	0	0	113,911		100% \ 100%
Currency Swap - 120078PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +150 BPS GBP	G3056@AE8 - Edinburgh Airport Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/19/2017	11/02/2029	0	69,572,499	4.02 / 1.5299	0	0	1,380,106	(2,501,868)		6,200,647	0	(2,225,055)	0	0	1,034,194		100% \ 100%
Currency Swap - 120079PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +150 BPS GBP	G3056@AE8 - Edinburgh Airport Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/19/2017	11/02/2029	0	1,000,000	4.02 / 1.5299	0	0	19,837	(35,961)		89,125	0	(31,982)	0	0	14,865		100% \ 100%
Currency Swap - 120220PR - Receive: Fixed USD Pay: Fixed EUR	G5477#AA0 - LIA Holdings Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/03/2017	11/21/2022	0	3,081,249	5.46 / 2.94	0	0	81,679	(165,446)		(81,316)	0	(268,137)	0	0	21,179		100% \ 100%
Currency Swap - 120221PR - Receive: Fixed USD Pay: Fixed EUR	G5477#AA0 - LIA Holdings Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/03/2017	11/21/2022	0	10,408,619	5.46 / 2.94	0	0	275,917	(558,885)		(274,691)	0	(905,779)	0	0	71,543		100% \ 100%
Currency Swap - 120249PR - Receive: Fixed USD Pay: Fixed EUR	T3828@AA9 - Fabbrica Italian Sintetici SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/08/2017	01/24/2028	0	39,143,250	4.615 / 2.36	0	0	906,895	(2,151,563)		(364,612)	0	(3,410,438)	0	0	520,197		99% \ 100%
Currency Swap - 120250PR - Receive: Fixed USD Pay: Fixed EUR	T3828@AA9 - Fabbrica Italian Sintetici SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/08/2017	01/24/2028	0	18,846,750	4.615 / 2.36	0	0	436,653	(1,035,938)		(175,554)	0	(1,642,063)	0	0	250,465		99% \ 100%
Currency Swap - 120280PR - Receive: Fixed USD Pay: Fixed EUR	G9338#\F9 - Vesuvius Holdings Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/15/2017	12/17/2029	0	3,543,900	4.095 / 2.12	0	0	73,692	(126,750)		(6,770)	0	(303,150)	0	0	53,047		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 120530PR - Receive: Fixed USD Pay: Fixed GBP	G93088AB7 - University of Exeter Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/30/2017	01/29/2043	0	11,190,000	3.845 / 2.61	0	0	150,414	(148,896)		(127,980)	0	(350,050)	0	0	262,893		99% \ 100%
Currency Swap - 120532PR - Receive: Fixed USD Pay: Fixed GBP	G93088AB7 - University of Exeter Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/30/2017	01/29/2043	0	63,720,000	3.845 / 2.61	0	0	856,516	(847,868)		(728,767)	0	(1,993,317)	0	0	1,497,012		99% \ 100%
Currency Swap - 120536PR - Receive: Fixed USD Pay: Fixed GBP	G93088AC5 - University of Exeter Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/30/2017	01/29/2048	0	17,159,500	3.94 / 2.68	0	0	235,448	(228,327)		(556,264)	0	(536,791)	0	0	446,460		99% \ 100%
Currency Swap - 120537PR - Receive: Fixed USD Pay: Fixed GBP	G93088AC5 - University of Exeter Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/30/2017	01/29/2048	0	14,804,200	3.94 / 2.68	0	0	203,131	(196,987)		(479,912)	0	(463,111)	0	0	385,179		99% \ 100%
Currency Swap - 120589PR - Receive: Fixed USD Pay: Fixed CAD	96467AA#8 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/05/2017	12/20/2026	0	14,659,315	4.03 / 3.9	0	0	47,174	51,779		314,414	0	(256,273)	0	0	179,096		100% \ 100%
Currency Swap - 120590PR - Receive: Fixed USD Pay: Fixed CAD	96467AA#8 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/05/2017	12/20/2026	0	10,799,527	4.03 / 3.9	0	0	34,753	38,146		231,629	0	(188,796)	0	0	131,940		100% \ 100%
Currency Swap - 120878PR - Receive: Fixed USD Pay: Fixed CAD	717046C*5 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/11/2017	01/02/2028	0	7,873,729	4.08 / 3.95	0	0	20,496	(66,129)		73,917	0	(139,296)	0	0	104,200		100% \ 100%
Currency Swap - 120975PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/14/2017	06/30/2035	0	53,457,043	3.79 / 3.67	0	0	164,273	(411,208)		495,709	0	(945,057)	0	0	1,017,792		100% \ 100%
Currency Swap - 120976PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/14/2017	06/30/2035	0	15,736,785	3.79 / 3.67	0	0	48,359	(121,052)		145,928	0	(278,208)	0	0	299,619		100% \ 100%
Currency Swap - 120977PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/14/2017	06/30/2035	0	12,695,619	3.79 / 3.67	0	0	39,014	(97,659)		117,727	0	(224,443)	0	0	241,717		100% \ 100%
Currency Swap - 121195PR - Receive: Fixed USD Pay: Fixed EUR	N5946*AA9 - NSI N.V. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/20/2017	01/30/2026	0	10,158,406	4.75 / 2.41	0	0	248,382	(303,983)		266,018	0	(864,063)	0	0	114,487		99% \ 100%
Currency Swap - 121196PR - Receive: Fixed USD Pay: Fixed EUR	N5946*AA9 - NSI N.V. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/20/2017	01/30/2026	0	17,930,745	4.75 / 2.41	0	0	438,422	(536,564)		469,552	0	(1,525,170)	0	0	202,082		99% \ 100%
Currency Swap - 121272PR - Receive: Fixed USD Pay: Fixed EUR	750000224 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/27/2017	12/20/2024	0	34,922,123	4.1975 / 1.84	0	0	846,114	(984,569)		756,909	0	(2,965,446)	0	0	347,928		100% \ 100%
Currency Swap - 121273PR - Receive: Fixed USD Pay: Fixed EUR	750000224 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/27/2017	12/20/2024	0	7,566,460	4.1975 / 1.84	0	0	183,325	(213,323)		163,997	0	(642,513)	0	0	75,384		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 121274PR - Receive: Fixed USD Pay: Fixed EUR	750000224 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	12,804,778	4.1975 / 1.84	0	0	310,242	(361,009)		277,533	0	(1,087,330)	0	0	127,574		100% \ 100%
Currency Swap - 121276PR - Receive: Fixed USD Pay: Fixed EUR	750000224 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	11,931,725	4.1975 / 1.84	0	0	289,089	(336,394)		258,611	0	(1,013,194)	0	0	118,875		100% \ 100%
Currency Swap - 121278PR - Receive: Fixed USD Pay: Fixed EUR	750000224 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	8,730,531	4.1975 / 1.84	0	0	211,529	(246,142)		189,227	0	(741,361)	0	0	86,982		100% \ 100%
Currency Swap - 121290PR - Receive: Fixed USD Pay: Fixed GBP	749000223 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	12,280,635	3.79 / 2.47	0	0	173,327	(237,645)		213,470	0	(386,460)	0	0	122,352		100% \ 100%
Currency Swap - 121291PR - Receive: Fixed USD Pay: Fixed GBP	749000223 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	2,660,804	3.79 / 2.47	0	0	37,554	(51,490)		46,252	0	(83,733)	0	0	26,510		100% \ 100%
Currency Swap - 121292PR - Receive: Fixed USD Pay: Fixed GBP	749000223 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	4,502,900	3.79 / 2.47	0	0	63,553	(87,137)		78,272	0	(141,702)	0	0	44,862		100% \ 100%
Currency Swap - 121293PR - Receive: Fixed USD Pay: Fixed GBP	749000223 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	3,070,159	3.79 / 2.47	0	0	43,332	(59,411)		53,368	0	(96,615)	0	0	30,588		100% \ 100%
Currency Swap - 121294PR - Receive: Fixed USD Pay: Fixed GBP	749000223 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	4,195,884	3.79 / 2.47	0	0	59,220	(81,196)		72,936	0	(132,040)	0	0	41,803		100% \ 100%
Currency Swap - 121434CM - Receive: Fixed USD Pay: Fixed JPY	J2661G2D1 - JAPAN GOVERNMENT GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/10/2018	03/22/2021	0	181,198,421	2.631 / 2.1	(12,851,058)	0	858,769	(15,428,522)		(14,473,709)	0	(9,720,837)	4,018,871	0	430,519		100% \ 100%
Currency Swap - 121435CM - Receive: Fixed USD Pay: Fixed JPY	J2661G5E6 - JAPAN GOVERNMENT GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/10/2018	06/21/2021	0	98,672,408	2.659 / 2	(7,171,220)	0	586,843	(8,931,028)		(7,850,635)	0	(5,322,724)	2,081,972	0	339,352		100% \ 100%
Currency Swap - 121623PR - Receive: Fixed USD Pay: Fixed AUD	752000217 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/19/2018	01/19/2028	0	24,030,000	3.625 / 4.23	0	0	4,767	880,500		259,197	0	(2,061,000)	0	0	319,045		100% \ 100%
Currency Swap - 121624PR - Receive: Fixed USD Pay: Fixed AUD	752000217 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/19/2018	01/19/2028	0	2,803,500	3.625 / 4.23	0	0	556	102,725		30,240	0	(240,450)	0	0	37,222		100% \ 100%
Currency Swap - 121625PR - Receive: Fixed USD Pay: Fixed AUD	752000217 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/19/2018	01/19/2028	0	36,645,750	3.625 / 4.23	0	0	7,270	1,342,763		395,274	0	(3,143,025)	0	0	486,543		100% \ 100%
Currency Swap - 121626PR - Receive: Fixed USD Pay: Fixed AUD	752000217 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/19/2018	01/19/2028	0	5,006,250	3.625 / 4.23	0	0	993	183,438		53,999	0	(429,375)	0	0	66,468		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Currency Swap - 121721PR - Receive: Fixed USD Pay: Fixed EUR	750000222 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2018	01/30/2028	0	1,706,018	4.54 / 2.3	0	0	41,129	26,695		134,970	0	(138,691)	0	0	22,698		100% \ 100%
Currency Swap - 121722PR - Receive: Fixed USD Pay: Fixed EUR	750000222 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2018	01/30/2028	0	4,094,442	4.54 / 2.3	0	0	98,711	64,068		323,929	0	(332,859)	0	0	54,475		100% \ 100%
Currency Swap - 121723PR - Receive: Fixed USD Pay: Fixed EUR	750000222 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2018	01/30/2028	0	5,572,991	4.54 / 2.3	0	0	134,356	87,204		440,903	0	(453,058)	0	0	74,147		100% \ 100%
Currency Swap - 121724PR - Receive: Fixed USD Pay: Fixed GBP	G5879*AA8 - Master Fellows Darwin College Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/25/2018	03/11/2058	0	14,285,000	4.07 / 2.62	0	0	242,706	615,500		1,138,316	0	(422,000)	0	0	435,612		100% \ 100%
Currency Swap - 121725PR - Receive: Fixed USD Pay: Fixed GBP	G2270#AA6 - College or Hall Valence Mary Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/25/2018	03/11/2058	0	14,285,000	4.07 / 2.62	0	0	242,706	615,500		1,138,316	0	(422,000)	0	0	435,612		100% \ 100%
Currency Swap - 122028PR - Receive: Fixed USD Pay: Fixed EUR	E69333AA5 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/08/2018	02/21/2028	0	14,718,000	5.58 / 3.1	0	0	403,863	35,400		995,203	0	(1,212,600)	0	0	196,635		100% \ 100%
Currency Swap - 122083PR - Receive: Fixed USD Pay: Fixed EUR	D0448@AA2 - Ardex Anlagen GmbH Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/13/2018	03/22/2030	0	22,950,000	4.24 / 2.18	0	0	526,337	240,358		1,439,831	0	(1,875,534)	0	0	348,542		100% \ 100%
Currency Swap - 122217PR - Receive: Fixed USD Pay: Fixed GBP	G0756*AA7 - BGL Holdings Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2018	04/04/2025	0	9,170,528	4.48 / 3.01	0	0	159,803	177,950		643,872	0	(277,616)	0	0	94,647		100% \ 100%
Currency Swap - 122245PR - Receive: Fixed USD Pay: Fixed EUR	E69333AB3 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/08/2018	02/21/2025	0	5,028,650	5.5 / 2.95	0	0	140,864	12,095		326,123	0	(414,305)	0	0	51,158		100% \ 100%
Currency Swap - 122246PR - Receive: Fixed USD Pay: Fixed EUR	E69333AB3 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/08/2018	02/21/2025	0	5,151,300	5.5 / 2.95	0	0	144,300	12,390		334,077	0	(424,410)	0	0	52,405		100% \ 100%
Currency Swap - 122247PR - Receive: Fixed USD Pay: Fixed EUR	E69333AB3 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/08/2018	02/21/2025	0	3,434,200	5.5 / 2.95	0	0	96,200	8,260		222,718	0	(282,940)	0	0	34,937		100% \ 100%
Currency Swap - 122248PR - Receive: Fixed USD Pay: Fixed EUR	E69333AB3 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/08/2018	02/21/2025	0	10,915,850	5.5 / 2.95	0	0	305,778	26,255		707,926	0	(899,345)	0	0	111,049		100% \ 100%
Currency Swap - 122379PR - Receive: Fixed USD Pay: Fixed GBP	G9385#AA3 - Vivid Housing Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2018	04/19/2028	0	47,158,986	4.11 / 2.78	0	0	734,612	638,111		3,335,085	0	(1,436,176)	0	0	637,130		100% \ 100%
Currency Swap - 122380PR - Receive: Fixed USD Pay: Fixed GBP	G9385#AA3 - Vivid Housing Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2018	04/19/2028	0	27,633,670	4.11 / 2.78	0	0	430,459	373,913		1,954,254	0	(841,554)	0	0	373,338		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 122381PR - Receive: Fixed USD Pay: Fixed GBP	G9385#AB1 - Vivid Housing Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2018	04/20/2048	0	5,028,623	4.71 / 3.24	0	0	87,505	75,906		235,375	0	(152,899)	0	0	131,380		100% \ 100%
Currency Swap - 122382PR - Receive: Fixed USD Pay: Fixed GBP	G9385#AB1 - Vivid Housing Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2018	04/20/2048	0	26,148,841	4.71 / 3.24	0	0	455,024	394,710		1,223,950	0	(795,072)	0	0	683,178		100% \ 100%
Currency Swap - 122638PR - Receive: Fixed USD Pay: Fixed GBP	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2018	03/28/2028	0	20,455,200	4.48 / 3.14	0	0	337,912	771,120		2,066,348	0	(607,680)	0	0	275,233		100% \ 100%
Currency Swap - 122639PR - Receive: Fixed USD Pay: Fixed GBP	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2018	03/28/2028	0	30,398,700	4.48 / 3.14	0	0	502,175	1,145,970		3,070,823	0	(903,080)	0	0	409,027		100% \ 100%
Currency Swap - 122640PR - Receive: Fixed USD Pay: Fixed GBP	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2018	03/28/2028	0	18,608,550	4.48 / 3.14	0	0	307,406	701,505		1,879,803	0	(552,820)	0	0	250,386		100% \ 100%
Currency Swap - 122641PR - Receive: Fixed USD Pay: Fixed GBP	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2018	03/28/2028	0	1,136,400	4.48 / 3.14	0	0	18,773	42,840		114,797	0	(33,760)	0	0	15,291		100% \ 100%
Currency Swap - 122642PR - Receive: Fixed USD Pay: Fixed GBP	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2018	03/28/2028	0	10,227,600	4.48 / 3.14	0	0	168,956	385,560		1,033,174	0	(303,840)	0	0	137,617		100% \ 100%
Currency Swap - 122643PR - Receive: Fixed USD Pay: Fixed GBP	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2018	03/28/2028	0	22,870,050	4.48 / 3.14	0	0	377,805	862,155		2,310,292	0	(679,420)	0	0	307,726		100% \ 100%
Currency Swap - 122644PR - Receive: Fixed USD Pay: Fixed GBP	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2018	03/28/2028	0	9,233,250	4.48 / 3.14	0	0	152,530	348,075		932,727	0	(274,300)	0	0	124,237		100% \ 100%
Currency Swap - 122930PR - Receive: Fixed USD Pay: Fixed GBP	G4003#AA6 - Governing Body of Charterhouse Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/20/2018	05/15/2058	0	23,007,375	4.74 / 3.19	0	0	434,419	599,159		1,708,299	0	(691,779)	0	0	703,266		100% \ 100%
Currency Swap - 122931PR - Receive: Fixed USD Pay: Fixed GBP	G4003#AA6 - Governing Body of Charterhouse Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/20/2018	05/15/2058	0	26,115,125	4.74 / 3.19	0	0	493,098	680,091		1,939,050	0	(785,221)	0	0	798,261		100% \ 100%
Currency Swap - 123278PR - Receive: Fixed USD Pay: Fixed GBP	G0235#AA4 - Alsco Linen Services Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2018	05/25/2028	0	7,500,000	4.25 / 2.67	0	0	130,892	(133,749)		251,411	0	(235,666)	0	0	102,015		100% \ 100%
Currency Swap - 123279PR - Receive: Fixed USD Pay: Fixed GBP	G0235#AA4 - Alsco Linen Services Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2018	05/25/2028	0	47,395,000	4.25 / 2.67	0	0	827,152	(845,205)		1,588,750	0	(1,489,255)	0	0	644,665		100% \ 100%
Currency Swap - 123305PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2018	06/01/2028	0	14,419,650	4.11 / 2.6	0	0	228,266	(411,758)		344,945	0	(457,870)	0	0	196,385		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 123306PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2018	06/01/2028	0	4,825,931	4.11 / 2.6	0	0	76,396	(137,806)		115,445	0	(153,239)	0	0	65,726		100% \ 100%
Currency Swap - 123307PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2018	06/01/2028	0	4,477,069	4.11 / 2.6	0	0	70,873	(127,844)		107,100	0	(142,161)	0	0	60,974		100% \ 100%
Currency Swap - 123308PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2018	06/01/2028	0	2,442,038	4.11 / 2.6	0	0	38,658	(69,733)		58,418	0	(77,543)	0	0	33,259		100% \ 100%
Currency Swap - 123309PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2018	06/01/2028	0	15,349,950	4.11 / 2.6	0	0	242,993	(438,323)		367,200	0	(487,410)	0	0	209,055		100% \ 100%
Currency Swap - 123310PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2018	06/01/2028	0	11,105,456	4.11 / 2.6	0	0	175,802	(317,120)		265,664	0	(352,634)	0	0	151,248		100% \ 100%
Currency Swap - 123367PR - Receive: Fixed USD Pay: Fixed EUR	E0534#AA4 - Applus Services, S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2018	07/11/2025	0	20,850,445	4.624 / 1.86	0	0	593,012	(918,957)		577,225	0	(1,797,882)	0	0	221,878		100% \ 100%
Currency Swap - 123368PR - Receive: Fixed USD Pay: Fixed EUR	E0534#AA4 - Applus Services, S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2018	07/11/2025	0	37,501,972	4.624 / 1.86	0	0	1,066,602	(1,652,852)		1,038,207	0	(3,233,701)	0	0	399,073		100% \ 100%
Currency Swap - 123369PR - Receive: Fixed USD Pay: Fixed EUR	E0534#AC0 - Applus Services, S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2018	07/11/2028	0	13,418,255	4.89 / 2.34	0	0	355,691	(591,393)		426,980	0	(1,157,023)	0	0	184,099		100% \ 100%
Currency Swap - 123370PR - Receive: Fixed USD Pay: Fixed EUR	E0534#AC0 - Applus Services, S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2018	07/11/2028	0	19,900,034	4.89 / 2.34	0	0	527,510	(877,069)		633,235	0	(1,715,930)	0	0	273,029		100% \ 100%
Currency Swap - 123407PR - Receive: Fixed USD Pay: Fixed EUR	F8158#AD5 - Savencia S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2018	11/21/2033	0	9,812,458	4.66 / 2.46	0	0	230,436	(349,229)		137,361	0	(839,229)	0	0	176,145		100% \ 100%
Currency Swap - 123432PR - Receive: Fixed USD Pay: Fixed NZD	Q7702#AA2 - Ports of Auckland Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2018	06/21/2028	0	20,387,000	4.19 / 4.81	0	0	(65,479)	(493,000)		(1,107,196)	0	(1,315,150)	0	0	278,660		100% \ 100%
Currency Swap - 123434PR - Receive: Fixed USD Pay: Fixed NZD	Q7702#AB0 - Ports of Auckland Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2018	06/21/2030	0	19,684,000	4.26 / 5.06	0	0	(95,595)	(476,000)		(1,443,648)	0	(1,269,800)	0	0	302,921		100% \ 100%
Currency Swap - 123436PR - Receive: Fixed USD Pay: Fixed NZD	Q7702#AC8 - Ports of Auckland Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2018	06/21/2033	0	11,448,004	4.34 / 5.32	0	0	(74,354)	(276,837)		(1,111,762)	0	(738,502)	0	0	202,156		100% \ 100%
Currency Swap - 123463PR - Receive: Fixed USD Pay: Fixed AUD	Q00056#AB1 - AHACS Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/14/2018	06/26/2028	0	9,918,421	4.45 / 4.563	0	0	27,015	(234,868)		(290,119)	0	(903,947)	0	0	135,692		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Currency Swap - 123571PR - Receive: Fixed USD Pay: Fixed GBP	G68538AE6 - Oxford Brookes University Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2018	08/03/2043	0	11,297,955	4.53 / 3.08	0	0	167,069	(410,718)		55,383	0	(361,466)	0	0	268,498		100% \ 100%
Currency Swap - 123572PR - Receive: Fixed USD Pay: Fixed GBP	G68538AE6 - Oxford Brookes University Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2018	08/03/2043	0	26,000,000	4.53 / 3.08	0	0	384,475	(945,186)		127,453	0	(831,842)	0	0	617,895		100% \ 100%
Currency Swap - 123583PR - Receive: Fixed USD Pay: Fixed GBP	G8401*AJ0 - SSP Financing Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2018	10/16/2028	0	3,743,604	4.5075 / 3.06	0	0	59,525	(108,639)		106,242	0	(118,925)	0	0	52,253		100% \ 100%
Currency Swap - 123588PR - Receive: Fixed USD Pay: Fixed JPY	G5207*AE3 - JPMorgan Japanese Inv Tru plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2018	08/03/2048	0	4,543,389	4.475 / 1.33	0	0	141,233	(299,460)		964,136	0	(241,976)	0	0	119,326		100% \ 100%
Currency Swap - 123589PR - Receive: Fixed USD Pay: Fixed JPY	G5207*AD5 - JPMorgan Japanese Inv Tru plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2018	08/03/2043	0	4,543,389	4.335 / 1.21	0	0	140,474	(299,460)		801,107	0	(241,976)	0	0	107,975		100% \ 100%
Currency Swap - 123629PR - Receive: Fixed USD Pay: Fixed JPY	G5207*AB9 - JPMorgan Japanese Inv Tru plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2018	08/02/2033	0	6,130,168	4.2425 / .95	0	0	200,240	(404,047)		766,967	0	(326,485)	0	0	108,751		100% \ 100%
Currency Swap - 123630PR - Receive: Fixed USD Pay: Fixed JPY	G5207*AB9 - JPMorgan Japanese Inv Tru plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2018	08/02/2033	0	7,500,000	4.2425 / .95	0	0	244,985	(494,334)		938,351	0	(399,441)	0	0	133,052		100% \ 100%
Currency Swap - 123733PR - Receive: Fixed USD Pay: Fixed EUR	750000215 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/02/2018	07/05/2028	0	10,407,355	4.29 / 1.83	0	0	257,520	(572,055)		144,867	0	(906,763)	0	0	142,636		100% \ 100%
Currency Swap - 123734PR - Receive: Fixed USD Pay: Fixed EUR	750000215 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/02/2018	07/05/2028	0	1,402,813	4.29 / 1.83	0	0	34,711	(77,108)		19,527	0	(122,223)	0	0	19,226		100% \ 100%
Currency Swap - 123752PR - Receive: Fixed USD Pay: Fixed EUR	T6340*AA3 - L'Isolante K-Flex SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/02/2018	07/27/2023	0	7,190,000	6.62 / 3.5	0	0	229,880	(391,286)		(26,662)	0	(626,120)	0	0	57,661		100% \ 100%
Currency Swap - 123753PR - Receive: Fixed USD Pay: Fixed EUR	T6340*AA3 - L'Isolante K-Flex SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/02/2018	07/27/2023	0	11,680,000	6.62 / 3.5	0	0	373,435	(635,636)		(43,311)	0	(1,017,118)	0	0	93,669		100% \ 100%
Currency Swap - 123990PR - Receive: Fixed USD Pay: Fixed EUR	G1750@AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2018	07/31/2026	0	7,521,000	6.207 / 3.36	0	0	221,953	(344,230)		212,085	0	(649,570)	0	0	88,857		100% \ 100%
Currency Swap - 123991PR - Receive: Fixed USD Pay: Fixed EUR	G1750@AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2018	07/31/2026	0	7,040,000	6.207 / 3.36	0	0	207,758	(322,215)		198,521	0	(608,027)	0	0	83,174		100% \ 100%
Currency Swap - 123992PR - Receive: Fixed USD Pay: Fixed EUR	G1750@AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2018	07/31/2026	0	7,521,000	6.207 / 3.36	0	0	221,953	(344,230)		212,085	0	(649,570)	0	0	88,857		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Currency Swap - 123993PR - Receive: Fixed USD Pay: Fixed EUR	G1750@AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2018	07/31/2026	0	1,826,500	6.207 / 3.36	0	0	53,902	(83,597)		51,505	0	(157,750)	0	0	21,579		100% \ 100%
Currency Swap - 123994PR - Receive: Fixed USD Pay: Fixed EUR	G1750@AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2018	07/31/2026	0	10,660,000	6.207 / 3.36	0	0	314,588	(487,900)		300,601	0	(920,678)	0	0	125,943		100% \ 100%
Currency Swap - 123995PR - Receive: Fixed USD Pay: Fixed EUR	G1750@AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2018	07/31/2026	0	12,545,100	6.207 / 3.36	0	0	370,219	(574,180)		353,759	0	(1,083,489)	0	0	148,215		100% \ 100%
Currency Swap - 124002PR - Receive: Fixed USD Pay: Fixed EUR	750000248 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2018	09/14/2027	0	4,400,282	4.95 / 2.33	0	0	116,351	(198,253)		134,162	0	(379,782)	0	0	56,968		100% \ 100%
Currency Swap - 124084PR - Receive: Fixed USD Pay: Fixed EUR	E5444#AA2 - Futbol Club Barcelona Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2018	08/28/2023	0	24,659,831	4.83 / 1.86	0	0	746,811	(1,177,244)		97,576	0	(2,133,821)	0	0	201,042		100% \ 100%
Currency Swap - 124085PR - Receive: Fixed USD Pay: Fixed EUR	E5444#AA2 - Futbol Club Barcelona Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2018	08/28/2023	0	14,561,900	4.83 / 1.86	0	0	441,000	(695,175)		57,619	0	(1,260,045)	0	0	118,717		100% \ 100%
Currency Swap - 124119PR - Receive: Fixed USD Pay: Fixed EUR	T0296#AC2 - AMA SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2018	09/19/2028	0	3,666,044	6.89 / 3.9	0	0	115,966	(193,190)		38,571	0	(318,725)	0	0	50,923		100% \ 100%
Currency Swap - 124120PR - Receive: Fixed USD Pay: Fixed EUR	T0296#AC2 - AMA SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2018	09/19/2028	0	6,387,254	6.89 / 3.9	0	0	202,045	(336,591)		67,202	0	(555,306)	0	0	88,722		100% \ 100%
Currency Swap - 124121PR - Receive: Fixed USD Pay: Fixed EUR	T0296#AC2 - AMA SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2018	09/19/2028	0	4,563,173	6.89 / 3.9	0	0	144,345	(240,467)		48,010	0	(396,721)	0	0	63,384		100% \ 100%
Currency Swap - 124122PR - Receive: Fixed USD Pay: Fixed EUR	T0296#AC2 - AMA SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2018	09/19/2028	0	5,214,507	6.89 / 3.9	0	0	164,948	(274,790)		54,863	0	(453,348)	0	0	72,432		100% \ 100%
Currency Swap - 124133PR - Receive: Fixed USD Pay: Fixed GBP	G7178*AF1 - Porterbrook Rail Finance Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2018	04/18/2028	0	19,099,500	4.3155 / 2.77	0	0	307,195	(1,068,952)		(393,087)	0	(622,633)	0	0	257,992		100% \ 100%
Currency Swap - 124135PR - Receive: Fixed USD Pay: Fixed GBP	G8056*AJ8 - Severn Trent Water Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2018	11/07/2033	0	15,192,000	4.36 / 2.95	0	0	225,989	(853,978)		(164,941)	0	(495,366)	0	0	272,316		100% \ 100%
Currency Swap - 124156PR - Receive: Fixed USD Pay: Fixed EUR	T0440#AB9 - Aquafil SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2018	09/20/2028	0	17,575,827	6.68 / 3.7	0	0	551,910	(978,878)		252,030	0	(1,532,388)	0	0	244,178		100% \ 100%
Currency Swap - 124157PR - Receive: Fixed USD Pay: Fixed EUR	T0440#AB9 - Aquafil SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2018	09/20/2028	0	11,868,655	6.68 / 3.7	0	0	372,695	(661,020)		170,192	0	(1,034,795)	0	0	164,889		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 124307PR - Receive: Fixed USD Pay: Fixed AUD	Q0182#AC2 - Alinta Energy Finance Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/23/2018	09/28/2026	0	3,165,000	4.69 / 4.76	0	0	14,264	(196,696)		(247,879)	0	(299,292)	0	0	37,920		100% \ 100%
Currency Swap - 124309PR - Receive: Fixed USD Pay: Fixed AUD	Q0182#AD0 - Alinta Energy Finance Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/23/2018	09/26/2028	0	9,420,000	4.82 / 5	0	0	34,564	(585,427)		(799,511)	0	(890,783)	0	0	131,007		100% \ 100%
Currency Swap - 124327PR - Receive: Fixed USD Pay: Fixed EUR	T7460MAA6 - Orsero SpA Senior Unscured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2018	10/04/2028	0	1,053,000	6.56 / 3.7	0	0	31,196	(77,967)		(8,101)	0	(93,404)	0	0	14,667		100% \ 100%
Currency Swap - 124328PR - Receive: Fixed USD Pay: Fixed EUR	T7460MAA6 - Orsero SpA Senior Unscured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2018	10/04/2028	0	17,040,000	6.56 / 3.7	0	0	504,818	(1,261,696)		(131,086)	0	(1,511,492)	0	0	237,351		100% \ 100%
Currency Swap - 124329PR - Receive: Fixed USD Pay: Fixed EUR	T7460MAA6 - Orsero SpA Senior Unscured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2018	10/04/2028	0	1,053,000	6.56 / 3.7	0	0	31,196	(77,967)		(8,101)	0	(93,404)	0	0	14,667		100% \ 100%
Currency Swap - 124330PR - Receive: Fixed USD Pay: Fixed EUR	T7460MAA6 - Orsero SpA Senior Unscured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2018	10/04/2028	0	2,590,000	6.56 / 3.7	0	0	76,730	(191,772)		(19,924)	0	(229,740)	0	0	36,076		100% \ 100%
Currency Swap - 124600PR - Receive: Fixed USD Pay: Fixed EUR	G6378#AB6 - Musgrave Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2018	09/26/2025	0	12,031,178	4.61 / 1.79	0	0	350,065	(497,118)		430,302	0	(1,034,681)	0	0	130,921		100% \ 100%
Currency Swap - 124768PR - Receive: Fixed USD Pay: Fixed GBP	G1108#AK4 - The British Land Company plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2018	10/27/2025	0	17,355,607	4.195 / 2.67	0	0	275,623	(747,596)		119,643	0	(558,876)	0	0	190,568		100% \ 100%
Currency Swap - 124770PR - Receive: Fixed USD Pay: Fixed EUR	750000249 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2018	10/01/2026	0	22,739,010	5.105 / 2.32	0	0	641,243	(1,089,626)		724,837	0	(1,967,949)	0	0	272,695		100% \ 100%
Currency Swap - 124771PR - Receive: Fixed USD Pay: Fixed EUR	750000249 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2018	10/01/2026	0	11,967,900	5.105 / 2.32	0	0	337,497	(573,488)		381,493	0	(1,035,763)	0	0	143,524		100% \ 100%
Currency Swap - 124783PR - Receive: Fixed USD Pay: Fixed GBP	G1108#AL2 - The British Land Company plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2018	10/26/2026	0	14,321,537	4.235 / 2.75	0	0	221,981	(616,903)		141,116	0	(461,174)	0	0	172,750		100% \ 100%
Currency Swap - 124784PR - Receive: Fixed USD Pay: Fixed GBP	G1108#AL2 - The British Land Company plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2018	10/26/2026	0	25,710,044	4.235 / 2.75	0	0	398,501	(1,107,464)		253,332	0	(827,901)	0	0	310,120		100% \ 100%
Currency Swap - 124808PR - Receive: Fixed USD Pay: Fixed GBP	G8513#AC6 - Stonewater Funding PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	11/02/2043	0	3,050,000	4.91 / 3.35	0	0	49,826	(149,937)		(11,453)	0	(98,787)	0	0	72,880		100% \ 100%
Currency Swap - 124865PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2018	10/14/2025	0	5,986,833	6.67 / 4.95	0	0	109,472	(272,212)		(41,717)	0	(193,227)	0	0	65,498		100% \ 100%

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 124866PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2018	10/14/2025	0	4,855,035	6.67 / 4.95	0	0	88,776	(220,751)		(33,830)	0	(156,698)	0	0	53,116		100% \ 100%
Currency Swap - 124867PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2018	10/14/2025	0	1,573,406	6.67 / 4.95	0	0	28,770	(71,540)		(10,964)	0	(50,782)	0	0	17,214		100% \ 100%
Currency Swap - 124868PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2018	10/14/2025	0	2,112,776	6.67 / 4.95	0	0	38,633	(96,065)		(14,722)	0	(68,191)	0	0	23,114		100% \ 100%
Currency Swap - 124906PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2018	10/14/2025	0	6,172,132	6.67 / 4.95	0	0	112,860	(280,637)		(43,008)	0	(199,208)	0	0	67,525		100% \ 100%
Currency Swap - 124911PR - Receive: Fixed USD Pay: Fixed EUR	750000216 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2018	10/15/2028	0	575,888	5.02 / 2.42	0	0	15,051	(33,652)		8,931	0	(50,340)	0	0	8,037		100% \ 100%
Currency Swap - 124912PR - Receive: Fixed USD Pay: Fixed EUR	750000216 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2018	10/15/2028	0	5,566,913	5.02 / 2.42	0	0	145,489	(325,298)		86,331	0	(486,623)	0	0	77,689		100% \ 100%
Currency Swap - 124913PR - Receive: Fixed USD Pay: Fixed EUR	750000216 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2018	10/15/2028	0	2,495,513	5.02 / 2.42	0	0	65,219	(145,823)		38,700	0	(218,141)	0	0	34,826		100% \ 100%
Currency Swap - 125187PR - Receive: Fixed USD Pay: Fixed CAD	717046C#1 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2018	01/03/2026	0	3,024,095	4.75 / 4.39	0	0	12,436	(89,014)		(26,817)	0	(54,616)	0	0	33,838		100% \ 100%
Currency Swap - 125188PR - Receive: Fixed USD Pay: Fixed CAD	717046C#1 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2018	01/03/2026	0	14,136,485	4.75 / 4.39	0	0	58,133	(416,105)		(125,359)	0	(255,309)	0	0	158,178		100% \ 100%
Currency Swap - 125423PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2018	11/05/2028	0	813,956	4.657 / 4.38	0	0	2,288	(32,328)		(16,236)	0	(14,847)	0	0	11,400		100% \ 100%
Currency Swap - 125424PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2018	11/05/2028	0	3,093,034	4.657 / 4.38	0	0	8,696	(122,847)		(61,697)	0	(56,419)	0	0	43,321		100% \ 100%
Currency Swap - 125425PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2018	11/05/2028	0	3,255,825	4.657 / 4.38	0	0	9,154	(129,313)		(64,944)	0	(59,388)	0	0	45,601		100% \ 100%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2018	11/05/2028	0	15,790,752	4.657 / 4.38	0	0	44,395	(627,168)		(314,978)	0	(288,034)	0	0	221,166		100% \ 100%
Currency Swap - 125579PR - Receive: Fixed USD Pay: Fixed EUR	750000247 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2018	10/16/2028	0	562,158	4.896 / 2.3	0	0	14,507	(39,617)		921	0	(49,699)	0	0	7,847		100% \ 100%

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 125580PR - Receive: Fixed USD Pay: Fixed EUR	750000247 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2018	10/16/2028	0	5,434,200	4.896 / 2.3	0	0	140,233	(382,961)		8,903	0	(480,425)	0	0	75,850		100% \ 100%
Currency Swap - 125581PR - Receive: Fixed USD Pay: Fixed EUR	750000247 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2018	10/16/2028	0	2,436,021	4.896 / 2.3	0	0	62,863	(171,672)		3,991	0	(215,363)	0	0	34,002		100% \ 100%
Currency Swap - 125752PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/12/2028	0	22,380,916	5.93 / 3.1	0	0	643,047	(1,655,044)		(350,176)	0	(1,985,071)	0	0	315,502		100% \ 100%
Currency Swap - 125753PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/12/2028	0	1,012,711	5.93 / 3.1	0	0	29,097	(74,889)		(15,845)	0	(89,822)	0	0	14,276		100% \ 100%
Currency Swap - 125754PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/12/2028	0	4,658,471	5.93 / 3.1	0	0	133,847	(344,489)		(72,887)	0	(413,182)	0	0	65,670		100% \ 100%
Currency Swap - 125755PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/12/2028	0	9,519,484	5.93 / 3.1	0	0	273,513	(703,956)		(148,944)	0	(844,329)	0	0	134,195		100% \ 100%
Currency Swap - 125756PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/12/2028	0	13,063,973	5.93 / 3.1	0	0	375,353	(966,067)		(204,401)	0	(1,158,707)	0	0	184,162		100% \ 100%
Currency Swap - 125787PR - Receive: Fixed USD Pay: Fixed CHF	H2731#AB6 - Franke Holding AG Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/19/2030	0	26,199,596	4.21 / 1.31	0	0	749,463	(3,158,060)		(375,436)	0	(2,558,771)	0	0	413,583		100% \ 100%
Currency Swap - 125788PR - Receive: Fixed USD Pay: Fixed CHF	H2731#AB6 - Franke Holding AG Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/19/2030	0	24,279,960	4.21 / 1.31	0	0	694,550	(2,926,670)		(347,928)	0	(2,371,291)	0	0	383,280		100% \ 100%
Currency Swap - 125798PR - Receive: Fixed USD Pay: Fixed EUR	T2144#AA6 - Bonfiglioli Riduttori SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2018	01/17/2031	0	12,750,080	5.06 / 2.57	0	0	321,341	(953,680)		(154,674)	0	(1,131,760)	0	0	202,057		100% \ 100%
Currency Swap - 125799PR - Receive: Fixed USD Pay: Fixed EUR	T2144#AA6 - Bonfiglioli Riduttori SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2018	01/17/2031	0	15,709,920	5.06 / 2.57	0	0	395,938	(1,175,070)		(190,581)	0	(1,394,490)	0	0	248,963		100% \ 100%
Currency Swap - 125814PR - Receive: Fixed USD Pay: Fixed GBP	G9766#AF1 - Workspace Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2018	01/17/2029	0	20,850,016	5.015 / 3.6	0	0	294,420	(1,472,140)		(601,193)	0	(689,122)	0	0	295,705		100% \ 100%
Currency Swap - 125815PR - Receive: Fixed USD Pay: Fixed GBP	G9766#AF1 - Workspace Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2018	01/17/2029	0	18,899,960	5.015 / 3.6	0	0	266,884	(1,334,454)		(544,965)	0	(624,670)	0	0	268,048		100% \ 100%
Currency Swap - 125816PR - Receive: Fixed USD Pay: Fixed GBP	G9766#AF1 - Workspace Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2018	01/17/2029	0	60,155,028	5.015 / 3.6	0	0	849,441	(4,247,318)		(1,734,521)	0	(1,988,207)	0	0	853,147		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 125843PR - Receive: Fixed USD Pay: Fixed GBP	G9530#AA7 - Wellington College Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2018	02/11/2059	0	29,582,910	4.8175 / 3.3	0	0	422,681	(2,600,424)		(5,902,112)	0	(993,553)	0	0	913,160		100% \ 100%
Currency Swap - 125909PR - Receive: Fixed USD Pay: Fixed GBP	G8409#AA7 - St. Paul's School Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2018	03/12/2052	0	7,893,750	4.63 / 3.18	0	0	115,030	(649,688)		(859,405)	0	(263,750)	0	0	220,457		100% \ 100%
Currency Swap - 125910PR - Receive: Fixed USD Pay: Fixed GBP	G8409#AA7 - St. Paul's School Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2018	03/12/2052	0	6,732,548	4.63 / 3.18	0	0	98,109	(554,116)		(732,983)	0	(224,951)	0	0	188,027		100% \ 100%
Currency Swap - 125911PR - Receive: Fixed USD Pay: Fixed GBP	G8409#AA7 - St. Paul's School Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2018	03/12/2052	0	20,673,037	4.63 / 3.18	0	0	301,254	(1,701,474)		(2,250,705)	0	(690,738)	0	0	577,357		100% \ 100%
Currency Swap - 126025PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AE0 - VastNed Retail NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2018	01/20/2026	0	17,991,907	5.44 / 2.73	0	0	489,504	(1,499,857)		(341,242)	0	(1,609,777)	0	0	202,234		100% \ 100%
Currency Swap - 126026PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AE0 - VastNed Retail NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2018	01/20/2026	0	20,849,966	5.44 / 2.73	0	0	567,263	(1,738,113)		(395,449)	0	(1,865,494)	0	0	234,360		100% \ 100%
Currency Swap - 126269PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AJ0 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/04/2019	01/29/2024	0	14,019,952	4.11 / 1.49	0	0	368,395	(1,034,118)		(371,371)	0	(1,243,279)	0	0	122,984		100% \ 100%
Currency Swap - 126270PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AJ0 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/04/2019	01/29/2024	0	33,179,948	4.11 / 1.49	0	0	871,853	(2,447,367)		(878,895)	0	(2,942,373)	0	0	291,056		100% \ 100%
Currency Swap - 126334PR - Receive: Fixed USD Pay: Fixed GBP	G8409#AA7 - St. Paul's School Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2018	03/12/2052	0	8,905,666	4.63 / 3.18	0	0	129,776	(732,972)		(969,573)	0	(297,561)	0	0	248,717		100% \ 100%
Currency Swap - 126335PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AE0 - VastNed Retail NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2018	01/20/2026	0	5,115,956	5.44 / 2.73	0	0	139,189	(426,481)		(97,031)	0	(457,736)	0	0	57,505		100% \ 100%
Currency Swap - 126336PR - Receive: Fixed USD Pay: Fixed GBP	G9766#AF1 - Workspace Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2018	01/17/2029	0	6,190,054	5.015 / 3.6	0	0	87,409	(437,056)		(178,485)	0	(204,590)	0	0	87,790		100% \ 100%
Currency Swap - 126540PR - Receive: Fixed USD Pay: Fixed EUR	D0448#AB0 - Ardex Anlagen GmbH Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/24/2019	02/28/2031	0	1,969,938	4.69 / 2.39	0	0	45,512	(151,820)		(56,574)	0	(175,231)	0	0	31,406		100% \ 100%
Currency Swap - 126877PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AC4 - Ferrero International S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2019	02/26/2026	0	5,560,548	3.46 / .94	0	0	140,819	(415,393)		(46,674)	0	(493,538)	0	0	63,114		100% \ 100%
Currency Swap - 126878PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AC4 - Ferrero International S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2019	02/26/2026	0	4,250,021	3.46 / .94	0	0	107,631	(317,492)		(35,674)	0	(377,220)	0	0	48,239		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 126879PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AC4 - Ferrero International S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2019	02/26/2026	0	21,512,982	3.46 / .94	0	0	544,810	(1,607,096)		(180,577)	0	(1,909,431)	0	0	244,180		100% \ 100%
Currency Swap - 126886PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AD2 - Ferrero International S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2019	02/26/2029	0	1,824,902	3.65 / 1.33	0	0	42,660	(136,327)		(22,854)	0	(161,973)	0	0	26,054		100% \ 100%
Currency Swap - 126887PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AD2 - Ferrero International S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2019	02/26/2029	0	21,748,310	3.65 / 1.33	0	0	508,399	(1,624,676)		(272,358)	0	(1,930,318)	0	0	310,499		100% \ 100%
Currency Swap - 126888PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AD2 - Ferrero International S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2019	02/26/2029	0	44,937,620	3.65 / 1.33	0	0	1,050,483	(3,357,000)		(562,761)	0	(3,988,534)	0	0	641,571		100% \ 100%
Currency Swap - 127337PR - Receive: Fixed USD Pay: Fixed EUR	F2004#AB8 - Compagnie des Alpes Finance Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2019	04/17/2031	0	39,071,520	4.56 / 2.14	0	0	961,974	(3,018,600)		(617,543)	0	(3,476,120)	0	0	626,842		100% \ 100%
Currency Swap - 127490PR - Receive: Fixed USD Pay: Fixed EUR	750000274 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2019	03/30/2027	0	3,390,600	3.66 / 1.27	0	0	80,470	(280,050)		(72,990)	0	(303,150)	0	0	42,373		100% \ 100%
Currency Swap - 127491PR - Receive: Fixed USD Pay: Fixed EUR	750000274 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2019	03/30/2027	0	22,604,000	3.66 / 1.27	0	0	536,466	(1,867,000)		(486,597)	0	(2,021,000)	0	0	282,489		100% \ 100%
Currency Swap - 127492PR - Receive: Fixed USD Pay: Fixed EUR	750000274 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2019	03/30/2027	0	2,825,500	3.66 / 1.27	0	0	67,058	(233,375)		(60,824)	0	(252,625)	0	0	35,311		100% \ 100%
Currency Swap - 127493PR - Receive: Fixed USD Pay: Fixed EUR	750000275 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2019	03/30/2027	0	10,171,800	3.69 / 1.36	0	0	235,134	(840,150)		(264,159)	0	(909,450)	0	0	127,120		100% \ 100%
Currency Swap - 127494PR - Receive: Fixed USD Pay: Fixed EUR	750000275 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2019	03/30/2027	0	67,812,000	3.69 / 1.36	0	0	1,567,561	(5,601,000)		(1,761,059)	0	(6,063,000)	0	0	847,468		100% \ 100%
Currency Swap - 127495PR - Receive: Fixed USD Pay: Fixed EUR	750000275 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2019	03/30/2027	0	8,476,500	3.69 / 1.36	0	0	195,945	(700,125)		(220,132)	0	(757,875)	0	0	105,933		100% \ 100%
Currency Swap - 127933PR - Receive: Fixed USD Pay: Fixed AUD	Q2309*AB2 - Charter Hall Wholesale Mgt Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2019	06/13/2029	0	12,048,131	3.43 / 3.33	0	0	14,161	(1,373,177)		(1,375,820)	0	(1,194,899)	0	0	175,130		100% \ 100%
Currency Swap - 128041PR - Receive: Fixed USD Pay: Fixed GBP	227047B@5 - Croda International plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2019	06/07/2027	0	5,112,140	3.556 / 2.46	0	0	54,689	(345,134)		(203,021)	0	(168,475)	0	0	64,843		100% \ 100%
Currency Swap - 128085PR - Receive: Fixed USD Pay: Fixed EUR	T0440#AC7 - Aquafil SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2019	05/24/2029	0	6,701,963	4.38 / 1.87	0	0	169,696	(632,730)		(259,984)	0	(605,754)	0	0	97,108		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 128086PR - Receive: Fixed USD Pay: Fixed EUR	T0440#AC7 - Aquafil SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2019	05/24/2029	0	16,070,020	4.38 / 1.87	0	0	406,899	(1,517,165)		(623,393)	0	(1,452,483)	0	0	232,847		100% \ 100%
Currency Swap - 128115PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AE7 - Brussels Airport Company NV/SA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2019	02/22/2050	0	6,074,053	4.37 / 2.42	0	0	98,795	(585,362)		(1,380,268)	0	(585,362)	0	0	163,950		100% \ 100%
Currency Swap - 128116PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AE7 - Brussels Airport Company NV/SA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2019	02/22/2050	0	2,168,053	4.37 / 2.42	0	0	35,264	(208,937)		(492,669)	0	(208,937)	0	0	58,520		100% \ 100%
Currency Swap - 128117PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AE7 - Brussels Airport Company NV/SA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2019	02/22/2050	0	8,845,974	4.37 / 2.42	0	0	143,880	(852,495)		(2,010,159)	0	(852,495)	0	0	238,770		100% \ 100%
Currency Swap - 128118PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AE7 - Brussels Airport Company NV/SA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2019	02/22/2050	0	21,191,947	4.37 / 2.42	0	0	344,688	(2,042,288)		(4,815,658)	0	(2,042,288)	0	0	572,011		100% \ 100%
Currency Swap - 128227PR - Receive: Fixed USD Pay: Fixed EUR	T0003#AA0 - ACS Dobfar SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2019	07/11/2026	0	6,012,972	4.26 / 1.9	0	0	141,338	(581,840)		(272,753)	0	(544,649)	0	0	70,698		100% \ 100%
Currency Swap - 128228PR - Receive: Fixed USD Pay: Fixed EUR	T0003#AA0 - ACS Dobfar SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2019	07/11/2026	0	14,404,962	4.26 / 1.9	0	0	338,596	(1,393,883)		(653,419)	0	(1,304,788)	0	0	169,367		100% \ 100%
Currency Swap - 128494PR - Receive: Fixed USD Pay: Fixed EUR	D9478#AA4 - Grammer AG Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/19/2019	07/09/2031	0	10,939,008	5.76 / 3.32	0	0	267,297	(1,002,840)		(507,167)	0	(986,248)	0	0	177,436		100% \ 100%
Currency Swap - 128495PR - Receive: Fixed USD Pay: Fixed EUR	D9478#AA4 - Grammer AG Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/19/2019	07/09/2031	0	4,925,019	5.76 / 3.32	0	0	120,344	(451,504)		(228,340)	0	(444,034)	0	0	79,886		100% \ 100%
Currency Swap - 128496PR - Receive: Fixed USD Pay: Fixed EUR	D9478#AA4 - Grammer AG Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/19/2019	07/09/2031	0	9,917,959	5.76 / 3.32	0	0	242,348	(909,235)		(459,828)	0	(894,191)	0	0	160,874		100% \ 100%
Currency Swap - 128588PR - Receive: Fixed USD Pay: Fixed GBP	G3718#AE6 - The Gap Partnership Bidco Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2019	07/25/2024	0	5,221,009	6.36 / 5.4	0	0	45,581	(393,260)		(365,375)	0	(173,322)	0	0	49,305		100% \ 100%
Currency Swap - 128589PR - Receive: Fixed USD Pay: Fixed GBP	G3718#AE6 - The Gap Partnership Bidco Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2019	07/25/2024	0	4,312,991	6.36 / 5.4	0	0	37,653	(324,865)		(301,830)	0	(143,178)	0	0	40,730		100% \ 100%
Currency Swap - 128731PR - Receive: Fixed USD Pay: Fixed CAD	66509CAD2 - Northern Courier Pipeline LP Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2019	06/30/2042	0	2,182,475	3.3675 / 3.365	0	0	986	(64,755)		(46,317)	0	(39,425)	0	0	50,599		100% \ 100%
Currency Swap - 128732PR - Receive: Fixed USD Pay: Fixed CAD	66509CAD2 - Northern Courier Pipeline LP Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2019	06/30/2042	0	9,106,288	3.3675 / 3.365	0	0	4,115	(270,187)		(193,257)	0	(164,500)	0	0	211,121		100% \ 100%

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 128733PR - Receive: Fixed USD Pay: Fixed CAD	66509CAD2 - Northern Courier Pipeline LP Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2019	06/30/2042	0	21,936,749	3.3675 / 3.365	0	0	9,912	(650,871)		(465,550)	0	(396,274)	0	0	508,583		100% \ 100%
Currency Swap - 128767PR - Receive: Fixed USD Pay: Fixed GBP	G4986#AB5 - JD WETHERSPOON PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	08/20/2026	0	6,651,269	4.08 / 2.98	0	0	65,997	(641,546)		(500,933)	0	(225,141)	0	0	78,959		100% \ 100%
Currency Swap - 128768PR - Receive: Fixed USD Pay: Fixed GBP	G4986#AB5 - JD WETHERSPOON PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	08/20/2026	0	26,424,056	4.08 / 2.98	0	0	262,192	(2,548,723)		(1,990,098)	0	(894,437)	0	0	313,688		100% \ 100%
Currency Swap - 128871PR - Receive: Fixed USD Pay: Fixed CAD	C8666#AB7 - TQM Pipeline and Company, LP Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2019	08/28/2029	0	19,081,656	3.34 / 3.31	0	0	14,721	(489,772)		(331,554)	0	(343,358)	0	0	280,744		100% \ 100%
Currency Swap - 129045PR - Receive: Fixed USD Pay: Fixed EUR	750000296 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2019	07/31/2029	0	1,293,999	4.05 / 1.6	0	0	30,842	(129,295)		(45,691)	0	(117,546)	0	0	18,955		100% \ 100%
Currency Swap - 129054PR - Receive: Fixed USD Pay: Fixed GBP	G9434@AA6 - The Warden and Council Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2019	08/28/2048	0	11,914,058	4.71 / 3.3	0	0	147,913	(1,374,063)		(1,800,164)	0	(410,226)	0	0	313,289		100% \ 100%
Currency Swap - 129055PR - Receive: Fixed USD Pay: Fixed EUR	A9897#AA0 - Worthington Cylinders GmbH Aus Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2019	08/23/2034	0	1,002,986	4.2 / 1.9	0	0	22,943	(97,842)		(46,155)	0	(90,915)	0	0	18,525		100% \ 100%
Currency Swap - 129056PR - Receive: Fixed USD Pay: Fixed EUR	A9897#AA0 - Worthington Cylinders GmbH Aus Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2019	08/23/2034	0	5,246,026	4.2 / 1.9	0	0	119,999	(511,756)		(241,408)	0	(475,521)	0	0	96,892		100% \ 100%
Currency Swap - 129057PR - Receive: Fixed USD Pay: Fixed EUR	A9897#AA0 - Worthington Cylinders GmbH Aus Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2019	08/23/2034	0	19,833,964	4.2 / 1.9	0	0	453,689	(1,934,826)		(912,707)	0	(1,797,831)	0	0	366,327		100% \ 100%
Currency Swap - 129066PR - Receive: Fixed USD Pay: Fixed GBP	G2387@AA8 - Assura Financing PLC Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/26/2019	08/07/2029	0	1,005,777	3.37 / 2.24	0	0	10,368	(101,453)		(78,643)	0	(34,182)	0	0	14,749		100% \ 100%
Currency Swap - 129067PR - Receive: Fixed USD Pay: Fixed GBP	G2387@AA8 - Assura Financing PLC Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/26/2019	08/07/2029	0	5,025,160	3.37 / 2.24	0	0	51,804	(506,887)		(392,926)	0	(170,783)	0	0	73,693		100% \ 100%
Currency Swap - 129068PR - Receive: Fixed USD Pay: Fixed GBP	G2387@AA8 - Assura Financing PLC Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/26/2019	08/07/2029	0	19,002,977	3.37 / 2.24	0	0	195,900	(1,916,826)		(1,485,875)	0	(645,829)	0	0	278,673		100% \ 100%
Currency Swap - 129103PR - Receive: Fixed USD Pay: Fixed AUD	Q0832*AK2 - Aus Pacific Airprt Mel Pty Ltd Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2019	12/05/2044	0	3,484,962	3.7375 / 3.87	0	0	(6,281)	(418,044)		(362,966)	0	(347,485)	0	0	85,239		100% \ 100%
Currency Swap - 129104PR - Receive: Fixed USD Pay: Fixed AUD	Q0832*AK2 - Aus Pacific Airprt Mel Pty Ltd Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2019	12/05/2044	0	6,025,305	3.7375 / 3.87	0	0	(10,859)	(722,774)		(627,548)	0	(600,782)	0	0	147,374		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 129139PR - Receive: Fixed USD Pay: Fixed GBP	G5600#\F8 - LondonMetric Property Plc Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2019	09/21/2023	0	1,214,600	3.0975 / 2.62	(45,498)	0	5,646	(186,530)		(155,664)	0	(42,274)	10,820	0	10,022		100% \ 100%
Currency Swap - 129157PR - Receive: Fixed USD Pay: Fixed GBP	102137A*7 - Vistry Group Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2019	02/16/2027	0	12,452,079	5.26 / 4.03	(199,612)	0	120,315	(1,748,796)		(1,379,773)	0	(436,252)	23,737	0	154,104		100% \ 100%
Currency Swap - 129158PR - Receive: Fixed USD Pay: Fixed GBP	102137A*7 - Vistry Group Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2019	02/16/2027	0	1,797,972	5.26 / 4.03	(28,822)	0	17,372	(252,511)		(199,227)	0	(62,991)	3,427	0	22,251		100% \ 100%
Currency Swap - 129246PR - Receive: Fixed USD Pay: Fixed EUR	T7000#AA8 - Milione SpA Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/06/2019	09/27/2031	0	1,203,659	3.93 / 1.72	0	0	26,494	(114,226)		(60,113)	0	(108,841)	0	0	19,722		100% \ 100%
Currency Swap - 129247PR - Receive: Fixed USD Pay: Fixed EUR	T7000#AA8 - Milione SpA Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/06/2019	09/27/2031	0	9,174,675	3.93 / 1.72	0	0	201,949	(870,671)		(458,201)	0	(829,621)	0	0	150,331		100% \ 100%
Currency Swap - 129248PR - Receive: Fixed USD Pay: Fixed EUR	T7000#AA8 - Milione SpA Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/06/2019	09/27/2031	0	41,798,523	3.93 / 1.72	0	0	920,052	(3,966,652)		(2,087,499)	0	(3,779,634)	0	0	684,885		100% \ 100%
Currency Swap - 129327PR - Receive: Fixed USD Pay: Fixed EUR	E9242@AA0 - Ulma Inversiones Sociedad Coop Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/12/2019	09/05/2031	0	3,700,620	4.5175 / 2.25	0	0	82,608	(337,095)		(172,698)	0	(333,465)	0	0	60,469		100% \ 100%
Currency Swap - 129328PR - Receive: Fixed USD Pay: Fixed EUR	E9242@AA0 - Ulma Inversiones Sociedad Coop Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/12/2019	09/05/2031	0	17,381,700	4.5175 / 2.25	0	0	388,009	(1,583,325)		(811,155)	0	(1,566,275)	0	0	284,021		100% \ 100%
Currency Swap - 129838PR - Receive: Fixed USD Pay: Fixed CAD	66980CAA6 - Nouvelle Autoroute 30 Fin Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/05/2018	06/30/2042	0	22,955,281	4.397 / 4.115	4,495	0	81,946	(541,391)		855,622	0	(412,302)	(135)	0	532,196		100% \ 100%
Currency Swap - 129924CM - Receive: Fixed USD Pay: Fixed EUR	883556CE0 - THERMO FISHER SCIENTIFIC CORPORATE	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2019	04/01/2049	0	4,924,350	4.04 / 1.875	34,470	0	104,944	(544,146)		(766,368)	0	(451,653)	(893)	0	130,873		100% \ 100%
Currency Swap - 129925CM - Receive: Fixed USD Pay: Fixed EUR	883556CE0 - THERMO FISHER SCIENTIFIC CORPORATE	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2019	04/01/2049	0	4,924,350	4.04 / 1.875	34,470	0	104,944	(544,146)		(766,368)	0	(451,653)	(893)	0	130,873		100% \ 100%
Currency Swap - 129926CM - Receive: Fixed USD Pay: Fixed EUR	883556CE0 - THERMO FISHER SCIENTIFIC CORPORATE	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2019	04/01/2049	0	4,924,350	4.04 / 1.875	34,470	0	104,944	(544,146)		(766,368)	0	(451,653)	(893)	0	130,873		100% \ 100%
Currency Swap - 129952PR - Receive: Fixed USD Pay: Fixed GBP	G1128*AE8 - Birmingham Airport Finance PLC Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2019	01/24/2050	0	2,947,339	3.7325 / 2.44	0	0	34,688	(311,470)		(503,677)	0	(311,470)	0	0	79,448		99% \ 100%
Currency Swap - 129953PR - Receive: Fixed USD Pay: Fixed GBP	G1128*AE8 - Birmingham Airport Finance PLC Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2019	01/24/2050	0	3,153,801	3.7325 / 2.44	0	0	37,118	(333,288)		(538,960)	0	(333,288)	0	0	85,013		99% \ 100%

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 129954PR - Receive: Fixed USD Pay: Fixed GBP	G1128*AE8 - Birmingham Airport Finance PLC Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2019	01/24/2050	0	30,259,679	3.7325 / 2.44	0	0	356,136	(3,197,789)		(5,171,145)	0	(3,197,789)	0	0	815,673		99% \ 100%
Currency Swap - 130119PR - Receive: Fixed USD Pay: Fixed EUR	L0175#AE2 - Alpha Trains Finance S.A. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/02/2019	09/30/2031	0	2,792,654	3.4275 / 1.38	0	0	66,013	(329,846)		(247,081)	0	(257,880)	0	0	45,782		100% \ 100%
Currency Swap - 130120PR - Receive: Fixed USD Pay: Fixed EUR	L0175#AE2 - Alpha Trains Finance S.A. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/02/2019	09/30/2031	0	2,792,654	3.4275 / 1.38	0	0	66,013	(329,846)		(247,081)	0	(257,880)	0	0	45,782		100% \ 100%
Currency Swap - 130121PR - Receive: Fixed USD Pay: Fixed EUR	636012B*6 - National Express Group Plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/02/2019	05/07/2030	0	5,247,169	3.385 / 1.33	0	0	69,198	(619,754)		(446,697)	0	(619,754)	0	0	80,233		100% \ 100%
Currency Swap - 130122PR - Receive: Fixed USD Pay: Fixed EUR	636012B*6 - National Express Group Plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/02/2019	05/07/2030	0	7,578,028	3.385 / 1.33	0	0	99,937	(895,056)		(645,125)	0	(895,056)	0	0	115,873		100% \ 100%
Currency Swap - 130123PR - Receive: Fixed USD Pay: Fixed EUR	636012B*6 - National Express Group Plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/02/2019	05/07/2030	0	46,286,701	3.385 / 1.33	0	0	610,414	(5,467,017)		(3,940,434)	0	(5,467,017)	0	0	707,753		100% \ 100%
Currency Swap - 130215PR - Receive: Fixed USD Pay: Fixed GBP	G3056@AM0 - Edinburgh Airport Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2019	10/31/2029	0	1,604,655	3.33 / 2.55	0	0	11,998	(125,904)		(136,698)	0	(53,425)	0	0	23,846		100% \ 100%
Currency Swap - 130216PR - Receive: Fixed USD Pay: Fixed GBP	G3056@AM0 - Edinburgh Airport Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2019	10/31/2029	0	2,458,950	3.33 / 2.55	0	0	18,386	(192,933)		(209,474)	0	(81,868)	0	0	36,541		100% \ 100%
Currency Swap - 130217PR - Receive: Fixed USD Pay: Fixed GBP	G3056@AM0 - Edinburgh Airport Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2019	10/31/2029	0	16,980,698	3.33 / 2.55	0	0	126,965	(1,332,332)		(1,446,556)	0	(565,353)	0	0	252,341		100% \ 100%
Currency Swap - 130218PR - Receive: Fixed USD Pay: Fixed GBP	G3056@AN8 - Edinburgh Airport Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2019	10/31/2031	0	1,789,710	3.44 / 2.62	0	0	14,082	(140,423)		(168,069)	0	(59,586)	0	0	29,453		100% \ 100%
Currency Swap - 130219PR - Receive: Fixed USD Pay: Fixed GBP	G3056@AN8 - Edinburgh Airport Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2019	10/31/2031	0	2,745,405	3.44 / 2.62	0	0	21,601	(215,409)		(257,816)	0	(91,405)	0	0	45,181		100% \ 100%
Currency Swap - 130220PR - Receive: Fixed USD Pay: Fixed GBP	G3056@AN8 - Edinburgh Airport Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2019	10/31/2031	0	18,960,533	3.44 / 2.62	0	0	149,185	(1,487,673)		(1,780,553)	0	(631,270)	0	0	312,034		100% \ 100%
Currency Swap - 130376PR - Receive: Fixed USD Pay: Fixed EUR	786455B#1 - Safestore Holdings plc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2019	10/29/2026	0	1,580,040	3.345 / 1.26	0	0	32,932	(169,515)		(106,158)	0	(144,491)	0	0	19,072		100% \ 100%
Currency Swap - 130377PR - Receive: Fixed USD Pay: Fixed EUR	786455B#1 - Safestore Holdings plc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2019	10/29/2026	0	1,429,981	3.345 / 1.26	0	0	29,805	(153,416)		(96,076)	0	(130,769)	0	0	17,261		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 130378PR - Receive: Fixed USD Pay: Fixed GBP	786455C82 - Safestore Holdings plc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2019	10/29/2029	0	1,089,706	3.51 / 2.69	0	0	9,324	(73,569)		(75,690)	0	(35,912)	0	0	16,189		100% \ 100%
Currency Swap - 130379PR - Receive: Fixed USD Pay: Fixed GBP	786455C82 - Safestore Holdings plc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2019	10/29/2029	0	1,089,706	3.51 / 2.69	0	0	9,324	(73,569)		(75,690)	0	(35,912)	0	0	16,189		100% \ 100%
Currency Swap - 130399PR - Receive: Fixed USD Pay: Fixed AUD	Q5657#AA1 - Loram Pty Ltd. Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2019	08/15/2029	0	6,097,986	2.87 / 2.547	0	0	17,428	(893,858)		(860,931)	0	(622,484)	0	0	89,537		100% \ 100%
Currency Swap - 130400PR - Receive: Fixed USD Pay: Fixed AUD	Q5657#AA1 - Loram Pty Ltd. Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2019	08/15/2029	0	34,336,998	2.87 / 2.547	0	0	98,135	(5,033,202)		(4,847,796)	0	(3,505,129)	0	0	504,171		100% \ 100%
Currency Swap - 130461PR - Receive: Fixed USD Pay: Fixed AUD	752000284 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2019	10/22/2029	0	10,960,000	3.115 / 3.006	0	0	12,972	(1,386,400)		(1,349,771)	0	(1,099,200)	0	0	162,647		100% \ 100%
Currency Swap - 130585PR - Receive: Fixed USD Pay: Fixed GBP	573026A*2 - Marston's PLC Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2019	11/25/2024	0	5,656,866	5.46 / 4.64	0	0	46,895	(348,145)		(299,842)	0	(185,385)	0	0	55,861		100% \ 100%
Currency Swap - 130586PR - Receive: Fixed USD Pay: Fixed GBP	573026A*2 - Marston's PLC Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2019	11/25/2024	0	1,582,583	5.46 / 4.64	0	0	13,120	(97,398)		(83,885)	0	(51,864)	0	0	15,628		100% \ 100%
Currency Swap - 130602PR - Receive: Fixed USD Pay: Fixed AUD	Q3384#AB4 - Eclipx Group Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2019	07/31/2025	0	6,544,474	6.365 / 6.39	0	0	26,014	(342,262)		(444,451)	0	(613,126)	0	0	70,054		100% \ 100%
Currency Swap - 130603PR - Receive: Fixed USD Pay: Fixed AUD	Q3384#AB4 - Eclipx Group Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2019	07/31/2025	0	6,544,474	6.365 / 6.39	0	0	26,014	(342,262)		(444,451)	0	(613,126)	0	0	70,054		100% \ 100%
Currency Swap - 130604PR - Receive: Fixed USD Pay: Fixed AUD	Q3384#AB4 - Eclipx Group Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2019	07/31/2025	0	6,544,474	6.365 / 6.39	0	0	26,014	(342,262)		(444,451)	0	(613,126)	0	0	70,054		100% \ 100%
Currency Swap - 130909PR - Receive: Fixed USD Pay: Fixed EUR	243435A*5 - Dechra Pharmaceuticals plc Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2019	01/22/2027	0	7,755,529	3.1988 / 1.19	0	0	144,787	(814,215)		(531,287)	0	(814,215)	0	0	95,452		100% \ 100%
Currency Swap - 130931PR - Receive: Fixed USD Pay: Fixed CAD	7241155AB2 - PIP6 Courier Holdings LP Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2019	02/15/2042	0	1,020,884	3.912 / 4.166	0	0	(2,043)	(42,069)		(68,039)	0	(18,648)	0	0	23,460		100% \ 100%
Currency Swap - 130932PR - Receive: Fixed USD Pay: Fixed CAD	7241155AB2 - PIP6 Courier Holdings LP Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2019	02/15/2042	0	1,020,884	3.912 / 4.166	0	0	(2,043)	(42,069)		(68,039)	0	(18,648)	0	0	23,460		100% \ 100%
Currency Swap - 130973PR - Receive: Fixed USD Pay: Fixed EUR	T6340*AB1 - L'Isolante K-Flex SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2019	12/06/2029	0	27,829,464	5.4 / 3.25	0	0	581,008	(3,005,219)		(2,369,631)	0	(2,546,561)	0	0	415,880		100% \ 100%

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 130974PR - Receive: Fixed USD Pay: Fixed EUR	T6340*AB1 - L'Isolante K-Flex SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2019	12/06/2029	0	5,183,584	5.4 / 3.25	0	0	108,220	(559,760)		(441,373)	0	(474,329)	0	0	77,463		100% \ 100%
Currency Swap - 130975PR - Receive: Fixed USD Pay: Fixed EUR	T6340*AB1 - L'Isolante K-Flex SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2019	12/06/2029	0	18,773,100	5.4 / 3.25	0	0	391,934	(2,027,250)		(1,598,497)	0	(1,717,850)	0	0	280,543		100% \ 100%
Currency Swap - 131165PR - Receive: Fixed USD Pay: Fixed GBP	G9311*AA6 - VP plc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/05/2019	01/15/2027	0	3,916,614	3.485 / 2.8	0	0	27,790	(156,897)		(132,409)	0	(156,897)	0	0	48,129		100% \ 100%
Currency Swap - 131166PR - Receive: Fixed USD Pay: Fixed GBP	G9311*AA6 - VP plc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/05/2019	01/15/2027	0	9,788,906	3.485 / 2.8	0	0	69,456	(392,137)		(330,934)	0	(392,137)	0	0	120,291		100% \ 100%
Currency Swap - 131226PR - Receive: Fixed USD Pay: Fixed EUR	T9T7DR\A7 - Stevanato Group SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2019	04/18/2028	0	9,433,746	3.45 / 1.4	0	0	135,428	(972,547)		(623,473)	0	(972,547)	0	0	127,429		100% \ 100%
Currency Swap - 131227PR - Receive: Fixed USD Pay: Fixed EUR	T9T7DR\A7 - Stevanato Group SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2019	04/18/2028	0	9,120,952	3.45 / 1.4	0	0	130,938	(940,300)		(602,801)	0	(940,300)	0	0	123,204		100% \ 100%
Currency Swap - 131228PR - Receive: Fixed USD Pay: Fixed EUR	T9T7DR\A7 - Stevanato Group SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2019	04/18/2028	0	11,101,983	3.45 / 1.4	0	0	159,377	(1,144,529)		(733,726)	0	(1,144,529)	0	0	149,963		100% \ 100%
Currency Swap - 131229PR - Receive: Fixed USD Pay: Fixed EUR	T9T7DR\A7 - Stevanato Group SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2019	04/18/2028	0	25,803,320	3.45 / 1.4	0	0	370,425	(2,660,124)		(1,705,333)	0	(2,660,124)	0	0	348,545		100% \ 100%
Currency Swap - 131289PR - Receive: Fixed USD Pay: Fixed EUR	D7001*AA8 - Peri GmbH Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2019	01/30/2030	0	3,334,500	3.76 / 1.7	0	0	61,704	(336,150)		(231,856)	0	(336,150)	0	0	50,241		100% \ 100%
Currency Swap - 131290PR - Receive: Fixed USD Pay: Fixed EUR	D7001*AA8 - Peri GmbH Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2019	01/30/2030	0	8,892,000	3.76 / 1.7	0	0	164,543	(896,400)		(618,283)	0	(896,400)	0	0	133,976		100% \ 100%
Currency Swap - 131291PR - Receive: Fixed USD Pay: Fixed EUR	D7001*AA8 - Peri GmbH Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2019	01/30/2030	0	22,230,000	3.76 / 1.7	0	0	411,358	(2,241,000)		(1,545,707)	0	(2,241,000)	0	0	334,941		100% \ 100%
Currency Swap - 131403PR - Receive: Fixed USD Pay: Fixed EUR	H4212*AB4 - Interhoerbiger Finanz AG Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2019	12/30/2031	0	7,695,322	3.66 / 1.6	0	0	157,963	(759,409)		(496,828)	0	(698,256)	0	0	127,597		100% \ 100%
Currency Swap - 131404PR - Receive: Fixed USD Pay: Fixed EUR	H4212*AB4 - Interhoerbiger Finanz AG Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2019	12/30/2031	0	24,177,342	3.66 / 1.6	0	0	496,291	(2,385,929)		(1,560,944)	0	(2,193,796)	0	0	400,887		100% \ 100%
Currency Swap - 131405PR - Receive: Fixed USD Pay: Fixed EUR	H4212*AB4 - Interhoerbiger Finanz AG Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2019	12/30/2031	0	51,651,087	3.66 / 1.6	0	0	1,060,248	(5,097,162)		(3,334,712)	0	(4,686,699)	0	0	856,432		100% \ 100%

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 131458PR - Receive: Fixed USD Pay: Fixed SEK	753000321 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	2,073,784	3.88 / 2.55	0	0	26,057	(294,545)		(227,260)	0	(290,569)	0	0	31,051		100% \ 100%
Currency Swap - 131459PR - Receive: Fixed USD Pay: Fixed SEK	753000321 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	829,514	3.88 / 2.55	0	0	10,423	(117,818)		(90,904)	0	(116,227)	0	0	12,420		100% \ 100%
Currency Swap - 131460PR - Receive: Fixed USD Pay: Fixed SEK	753000321 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	1,244,271	3.88 / 2.55	0	0	15,634	(176,727)		(136,356)	0	(174,341)	0	0	18,631		100% \ 100%
Currency Swap - 131461PR - Receive: Fixed USD Pay: Fixed SEK	753000321 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	8,709,894	3.88 / 2.55	0	0	109,438	(1,237,089)		(954,493)	0	(1,220,388)	0	0	130,414		100% \ 100%
Currency Swap - 131462PR - Receive: Fixed USD Pay: Fixed SEK	753000321 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	4,147,569	3.88 / 2.55	0	0	52,113	(589,090)		(454,521)	0	(581,137)	0	0	62,102		100% \ 100%
Currency Swap - 131480PR - Receive: Fixed USD Pay: Fixed DKK	754000320 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	5,095,263	3.91 / 1.66	0	0	112,052	(516,352)		(295,439)	0	(483,440)	0	0	76,292		100% \ 100%
Currency Swap - 131481PR - Receive: Fixed USD Pay: Fixed DKK	754000320 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	2,038,105	3.91 / 1.66	0	0	44,821	(206,541)		(118,176)	0	(193,376)	0	0	30,517		100% \ 100%
Currency Swap - 131482PR - Receive: Fixed USD Pay: Fixed DKK	754000320 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	3,057,158	3.91 / 1.66	0	0	67,231	(309,811)		(177,264)	0	(290,064)	0	0	45,775		100% \ 100%
Currency Swap - 131483PR - Receive: Fixed USD Pay: Fixed DKK	754000320 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	21,400,105	3.91 / 1.66	0	0	470,617	(2,168,680)		(1,240,846)	0	(2,030,449)	0	0	320,426		100% \ 100%
Currency Swap - 131484PR - Receive: Fixed USD Pay: Fixed DKK	754000320 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	10,190,526	3.91 / 1.66	0	0	224,103	(1,032,705)		(590,879)	0	(966,880)	0	0	152,584		100% \ 100%
Currency Swap - 131495PR - Receive: Fixed USD Pay: Fixed EUR	750000322 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	3,165,377	4.08 / 1.94	0	0	65,980	(307,540)		(201,184)	0	(286,820)	0	0	47,395		100% \ 100%
Currency Swap - 131496PR - Receive: Fixed USD Pay: Fixed EUR	750000322 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	1,266,151	4.08 / 1.94	0	0	26,392	(123,016)		(80,474)	0	(114,728)	0	0	18,958		100% \ 100%
Currency Swap - 131497PR - Receive: Fixed USD Pay: Fixed EUR	750000322 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	1,899,226	4.08 / 1.94	0	0	39,588	(184,524)		(120,710)	0	(172,092)	0	0	28,437		100% \ 100%
Currency Swap - 131498PR - Receive: Fixed USD Pay: Fixed EUR	750000322 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	13,294,584	4.08 / 1.94	0	0	277,118	(1,291,668)		(844,973)	0	(1,204,643)	0	0	199,061		100% \ 100%

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 131499PR - Receive: Fixed USD Pay: Fixed EUR	750000322 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	6,330,754	4.08 / 1.94	0	0	131,961	(615,080)		(402,368)	0	(573,639)	0	0	94,791		100% \ 100%
Currency Swap - 131563PR - Receive: Fixed USD Pay: Fixed AUD	752000329 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2019	12/23/2029	0	7,522,650	3.56 / 3.4	0	0	13,633	(926,918)		(887,800)	0	(752,265)	0	0	112,705		100% \ 100%
Currency Swap - 131564PR - Receive: Fixed USD Pay: Fixed AUD	752000329 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2019	12/23/2029	0	3,709,800	3.56 / 3.4	0	0	6,723	(457,110)		(437,819)	0	(370,980)	0	0	55,580		100% \ 100%
Currency Swap - 131565PR - Receive: Fixed USD Pay: Fixed AUD	752000329 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2019	12/23/2029	0	24,113,700	3.56 / 3.4	0	0	43,700	(2,971,215)		(2,845,826)	0	(2,411,370)	0	0	361,273		100% \ 100%
Currency Swap - 131566PR - Receive: Fixed USD Pay: Fixed AUD	752000329 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2019	12/23/2029	0	12,262,950	3.56 / 3.4	0	0	22,223	(1,511,003)		(1,447,236)	0	(1,226,295)	0	0	183,724		100% \ 100%
Currency Swap - 131592PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2019	06/01/2028	0	13,576,500	4.089 / 3.17	0	0	127,281	(776,475)		(611,517)	0	(443,100)	0	0	184,902		100% \ 100%
Currency Swap - 131593PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2019	06/01/2028	0	8,824,725	4.089 / 3.17	0	0	82,733	(504,709)		(397,486)	0	(288,015)	0	0	120,186		100% \ 100%
Currency Swap - 131594PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2019	06/01/2028	0	23,080,050	4.089 / 3.17	0	0	216,378	(1,320,008)		(1,039,579)	0	(753,270)	0	0	314,333		100% \ 100%
Currency Swap - 131595PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2019	06/01/2028	0	14,934,150	4.089 / 3.17	0	0	140,009	(854,123)		(672,669)	0	(487,410)	0	0	203,392		100% \ 100%
Currency Swap - 131680PR - Receive: Fixed USD Pay: Fixed AUD	Q39738AA5 - G.U.D. Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/07/2020	01/24/2028	0	1,040,006	2.905 / 2.682	0	0	1,848	(116,697)		(108,482)	0	(116,697)	0	0	13,821		100% \ 100%
Currency Swap - 131681PR - Receive: Fixed USD Pay: Fixed AUD	Q39738AA5 - G.U.D. Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/07/2020	01/24/2028	0	11,379,708	2.905 / 2.682	0	0	20,225	(1,276,896)		(1,187,004)	0	(1,276,896)	0	0	151,232		100% \ 100%
Currency Swap - 131686PR - Receive: Fixed USD Pay: Fixed EUR	750000299 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/07/2020	01/11/2027	0	1,297,024	3.09 / 1.07	0	0	25,222	(126,271)		(76,879)	0	(126,271)	0	0	15,924		100% \ 100%
Currency Swap - 131687PR - Receive: Fixed USD Pay: Fixed EUR	750000299 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/07/2020	01/11/2027	0	1,037,619	3.09 / 1.07	0	0	20,178	(101,017)		(61,503)	0	(101,017)	0	0	12,739		100% \ 100%
Currency Swap - 131688PR - Receive: Fixed USD Pay: Fixed EUR	750000299 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/07/2020	01/11/2027	0	778,214	3.09 / 1.07	0	0	15,133	(75,762)		(46,127)	0	(75,762)	0	0	9,555		100% \ 100%

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Currency Swap - 131952PR - Receive: Fixed USD Pay: Fixed EUR	750000300 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/28/2020	01/11/2027	0	827,536	2.93 / .99	0	0	14,430	(92,696)		(65,740)	0	(92,696)	0	0	10,160		100% \ 100%
Currency Swap - 131953PR - Receive: Fixed USD Pay: Fixed EUR	750000300 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/28/2020	01/11/2027	0	1,379,226	2.93 / .99	0	0	24,050	(154,494)		(109,567)	0	(154,494)	0	0	16,934		100% \ 100%
Currency Swap - 131954PR - Receive: Fixed USD Pay: Fixed EUR	750000300 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/28/2020	01/11/2027	0	1,103,381	2.93 / .99	0	0	19,240	(123,595)		(87,654)	0	(123,595)	0	0	13,547		100% \ 100%
Currency Swap - 132209PR - Receive: Fixed USD Pay: Fixed EUR	G4940@AA4 - Irish Residential Prop REITplc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/12/2020	03/11/2030	0	5,776,028	3.786 / 1.83	0	0	88,397	(712,458)		(625,825)	0	(712,458)	0	0	87,580		100% \ 100%
Currency Swap - 132237PR - Receive: Fixed USD Pay: Fixed AUD	87124VE@4 - Sydney Airport Finance Co Pty Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/12/2020	06/16/2050	0	4,999,935	3.4675 / 3.53	0	0	(2,589)	(721,850)		(598,858)	0	(721,850)	0	0	135,690		100% \ 100%
Currency Swap - 132238PR - Receive: Fixed USD Pay: Fixed AUD	87124VE@4 - Sydney Airport Finance Co Pty Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/12/2020	06/16/2050	0	17,351,088	3.4675 / 3.53	0	0	(8,983)	(2,505,010)		(2,078,195)	0	(2,505,010)	0	0	470,880		100% \ 100%
Currency Swap - 132368CM - Receive: Fixed USD Pay: Fixed EUR	260543DB6 - DOW CHEMICAL CO/THE CORPORATE	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/18/2020	09/15/2039	0	8,640,000	3.695 / 1.875	0	109,642	133,661	(1,028,444)		(1,557,534)	0	(1,134,326)	(3,759)	0	186,847		100% \ 100%
Currency Swap - 132370CM - Receive: Fixed USD Pay: Fixed EUR	260543DB6 - DOW CHEMICAL CO/THE CORPORATE	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/18/2020	09/15/2039	0	432,000	3.695 / 1.875	0	5,482	6,683	(51,422)		(77,877)	0	(56,716)	(188)	0	9,342		100% \ 100%
Currency Swap - 132427PR - Receive: Fixed USD Pay: Fixed EUR	G4936@AB8 - IPUT Property Fund Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/20/2020	05/19/2032	0	10,811,000	3.084 / 1.25	0	0	120,768	(1,424,500)		(1,361,787)	0	(1,424,500)	0	0	182,386		100% \ 100%
Currency Swap - 132428PR - Receive: Fixed USD Pay: Fixed GBP	G1093*AB5 - BIIF BidCo Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/19/2020	12/31/2037	0	4,609,575	3.745 / 2.948	0	0	34,231	(255,356)		(312,934)	0	(255,356)	0	0	95,029		100% \ 100%
Currency Swap - 132429PR - Receive: Fixed USD Pay: Fixed GBP	G1093*AB5 - BIIF BidCo Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/19/2020	12/31/2037	0	27,069,899	3.745 / 2.948	0	0	201,024	(1,499,587)		(1,837,715)	0	(1,499,587)	0	0	558,060		100% \ 100%
Currency Swap - 132500PR - Receive: Fixed USD Pay: Fixed EUR	750000345 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/25/2020	02/27/2027	0	7,913,029	3.04 / 1.25	0	0	114,414	(1,015,398)		(865,660)	0	(1,015,398)	0	0	98,166		100% \ 100%
Currency Swap - 132501PR - Receive: Fixed USD Pay: Fixed EUR	750000345 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/25/2020	02/27/2027	0	3,391,298	3.04 / 1.25	0	0	49,035	(435,171)		(370,997)	0	(435,171)	0	0	42,071		100% \ 100%
Currency Swap - 132502PR - Receive: Fixed USD Pay: Fixed EUR	750000345 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/25/2020	02/27/2027	0	14,695,626	3.04 / 1.25	0	0	212,484	(1,885,740)		(1,607,654)	0	(1,885,740)	0	0	182,307		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 132625PR - Receive: Fixed USD Pay: Fixed GBP	749000346 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2020	03/28/2028	0	2,767,176	3.49 / 3	0	0	11,612	(185,436)		(238,097)	0	(185,436)	0	0	37,234		100% \ 100%
Currency Swap - 132626PR - Receive: Fixed USD Pay: Fixed GBP	749000346 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2020	03/28/2028	0	4,112,331	3.49 / 3	0	0	17,257	(275,579)		(353,838)	0	(275,579)	0	0	55,333		100% \ 100%
Currency Swap - 132627PR - Receive: Fixed USD Pay: Fixed GBP	749000346 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2020	03/28/2028	0	2,517,362	3.49 / 3	0	0	10,564	(168,695)		(216,602)	0	(168,695)	0	0	33,872		100% \ 100%
Currency Swap - 132628PR - Receive: Fixed USD Pay: Fixed GBP	749000346 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2020	03/28/2028	0	153,732	3.49 / 3	0	0	645	(10,302)		(13,228)	0	(10,302)	0	0	2,069		100% \ 100%
Currency Swap - 132629PR - Receive: Fixed USD Pay: Fixed GBP	749000346 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2020	03/28/2028	0	1,383,588	3.49 / 3	0	0	5,806	(92,718)		(119,048)	0	(92,718)	0	0	18,617		100% \ 100%
Currency Swap - 132630PR - Receive: Fixed USD Pay: Fixed GBP	749000346 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2020	03/28/2028	0	3,093,857	3.49 / 3	0	0	12,983	(207,328)		(266,205)	0	(207,328)	0	0	41,629		100% \ 100%
Currency Swap - 132631PR - Receive: Fixed USD Pay: Fixed GBP	749000346 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2020	03/28/2028	0	1,249,073	3.49 / 3	0	0	5,242	(83,704)		(107,474)	0	(83,704)	0	0	16,807		100% \ 100%
Currency Swap - 133276PR - Receive: Fixed USD Pay: Fixed GBP	749000349 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/27/2020	03/31/2025	0	9,768,081	2.43 / 2.4	0	0	(2,081)	(1,111,474)		(1,342,977)	0	(1,111,474)	0	0	100,687		100% \ 100%
Currency Swap - 133277PR - Receive: Fixed USD Pay: Fixed GBP	749000349 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/27/2020	03/31/2025	0	6,512,054	2.43 / 2.4	0	0	(1,387)	(740,983)		(895,318)	0	(740,983)	0	0	67,125		100% \ 100%
Currency Swap - 133278PR - Receive: Fixed USD Pay: Fixed GBP	749000349 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/27/2020	03/31/2025	0	9,768,081	2.43 / 2.4	0	0	(2,081)	(1,111,474)		(1,342,977)	0	(1,111,474)	0	0	100,687		100% \ 100%
Currency Swap - 133279PR - Receive: Fixed USD Pay: Fixed GBP	749000349 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/27/2020	03/31/2025	0	3,256,027	2.43 / 2.4	0	0	(694)	(370,491)		(447,659)	0	(370,491)	0	0	33,562		100% \ 100%
Currency Swap - 133280PR - Receive: Fixed USD Pay: Fixed GBP	749000349 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/27/2020	03/31/2025	0	9,768,081	2.43 / 2.4	0	0	(2,081)	(1,111,474)		(1,342,977)	0	(1,111,474)	0	0	100,687		100% \ 100%
Currency Swap - 133975PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AJ2 - Vesuvius Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/17/2020	06/30/2027	0	6,377,438	4.69 / 3.54	0	0	36,792	(792,565)		(1,084,305)	0	(792,565)	0	0	81,297		100% \ 100%
Currency Swap - 134041PR - Receive: Fixed USD Pay: Fixed EUR	G8356*AB2 - Spirax-Sarco Engineering Plc Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/24/2020	05/07/2026	0	4,999,968	3.38 / 2.36	0	0	31,389	(664,579)		(809,831)	0	(664,579)	0	0	57,836		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 134042PR - Receive: Fixed USD Pay: Fixed EUR	G8356*AB2 - Spirax-Sarco Engineering Plc Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/24/2020	05/07/2026	0	13,049,964	3.38 / 2.36	0	0	81,925	(1,734,558)		(2,113,666)	0	(1,734,558)	0	0	150,954		100% \ 100%
Currency Swap - 134043PR - Receive: Fixed USD Pay: Fixed EUR	G8356*AB2 - Spirax-Sarco Engineering Plc Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/24/2020	05/07/2026	0	44,730,036	3.38 / 2.36	0	0	280,806	(5,945,367)		(7,244,798)	0	(5,945,367)	0	0	517,408		100% \ 100%
Currency Swap - 135051PR - Receive: Fixed USD Pay: Fixed EUR	E8000@AA4 - Mecalux Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2020	07/14/2032	0	24,838,000	3.8325 / 2.6	0	0	142,010	(2,080,100)		(3,713,399)	0	(2,080,100)	0	0	421,837		100% \ 100%
Currency Swap - 135297PR - Receive: Fixed USD Pay: Fixed EUR	G7996#\D1 - SEGRO plc Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2020	10/23/2040	0	2,110,133	3.04 / 1.83	0	0	4,823	(151,476)		(437,508)	0	(151,476)	0	0	46,962		99% \ 99%
Currency Swap - 135298PR - Receive: Fixed USD Pay: Fixed EUR	G7996#\D1 - SEGRO plc Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2020	10/23/2040	0	10,320,521	3.04 / 1.83	0	0	23,588	(740,861)		(2,139,824)	0	(740,861)	0	0	229,686		99% \ 99%
Currency Swap - 135357PR - Receive: Fixed USD Pay: Fixed EUR	F9731#AH0 - Vicat SA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/21/2020	11/30/2035	0	23,299,983	3.28 / 2.07	0	0	24,277	(1,591,918)		(3,809,745)	0	(1,591,918)	0	0	449,947		99% \ 100%
Currency Swap - 135358PR - Receive: Fixed USD Pay: Fixed EUR	F9731#AH0 - Vicat SA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/21/2020	11/30/2035	0	56,485,091	3.28 / 2.07	0	0	58,854	(3,859,214)		(9,235,791)	0	(3,859,214)	0	0	1,090,786		99% \ 100%
Currency Swap - 135360PR - Receive: Fixed USD Pay: Fixed EUR	F9731#AH0 - Vicat SA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/21/2020	11/30/2035	0	5,525,042	3.28 / 2.07	0	0	5,757	(377,486)		(903,391)	0	(377,486)	0	0	106,694		99% \ 100%
Currency Swap - 135528PR - Receive: Fixed USD Pay: Fixed AUD	Q0846#\A3 - Australian Lab Service Pty Ltd Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/04/2020	11/25/2030	0	5,839,824	2.562 / 3.09	0	0	(3,083)	(489,249)		(746,917)	0	(489,249)	0	0	91,875		100% \ 100%
Currency Swap - 135854PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2017	03/22/2032	0	8,146,486	4.95 / 3.47	0	0	46,679	(856,537)		(590,858)	0	(856,537)	0	0	136,474		100% \ 100%
Currency Swap - 135855PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2017	03/22/2032	0	13,824,339	4.95 / 3.47	0	0	79,214	(1,453,517)		(1,002,668)	0	(1,453,517)	0	0	231,592		100% \ 100%
Currency Swap - 135856PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2017	03/22/2032	0	7,948,995	4.95 / 3.47	0	0	45,548	(835,772)		(576,534)	0	(835,772)	0	0	133,165		100% \ 100%
Currency Swap - 135986PR - Receive: Fixed USD Pay: Fixed EUR	750000353 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2020	09/03/2027	0	20,065,690	2.75 / 1.65	0	0	70,812	(607,411)		(967,993)	0	(607,411)	0	0	259,204		100% \ 100%
Currency Swap - 136021PR - Receive: Fixed USD Pay: Fixed GBP	708326A*4 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2012	04/25/2022	0	3,472,167	4.261 / 4.5	0	0	2,726	510,371		518,916	0	510,371	0	0	19,925		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 136022PR - Receive: Fixed USD Pay: Fixed GBP	708326A*4 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2012	04/25/2022	0	11,902,427	4.261 / 4.5	0	0	9,344	1,749,527		1,778,819	0	1,749,527	0	0	68,302		100% \ 100%
Currency Swap - 136026PR - Receive: Fixed USD Pay: Fixed EUR	D9695*AA5 - Wilo SE Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2011	02/16/2021	0	44,567,192	4.9925 / 4.5	0	0	73,164	4,084,499		4,093,269	0	4,084,499	0	0	79,207		100% \ 100%
Currency Swap - 136035PR - Receive: Fixed USD Pay: Fixed CAD	717046A@5 - Peyto Exploration & Dev Corp Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/04/2012	09/06/2022	0	22,814,130	4.1825 / 4.88	0	0	35,547	5,175,262		5,318,676	0	5,175,261	0	0	147,975		100% \ 100%
Currency Swap - 136036PR - Receive: Fixed USD Pay: Fixed CAD	717046A@5 - Peyto Exploration & Dev Corp Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/04/2012	09/06/2022	0	5,343,338	4.1825 / 4.88	0	0	8,326	1,212,107		1,245,696	0	1,212,107	0	0	34,658		100% \ 100%
Currency Swap - 136037PR - Receive: Fixed USD Pay: Fixed GBP	708326A*4 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2012	04/25/2022	0	4,657,907	4.261 / 4.5	0	0	3,657	684,661		696,125	0	684,661	0	0	26,729		100% \ 100%
Currency Swap - 136038PR - Receive: Fixed USD Pay: Fixed EUR	D9695*AA5 - Wilo SE Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2011	02/16/2021	0	26,745,662	4.9925 / 4.5	0	0	43,907	2,451,189		2,456,452	0	2,451,189	0	0	47,534		100% \ 100%
Currency Swap - 136039PR - Receive: Fixed USD Pay: Fixed CAD	717046A@5 - Peyto Exploration & Dev Corp Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/04/2012	09/06/2022	0	13,155,263	4.1825 / 4.88	0	0	20,497	2,984,200		3,066,897	0	2,984,200	0	0	85,327		100% \ 100%
Currency Swap - 136134PR - Receive: Fixed USD Pay: Fixed EUR	G5264#AN9 - Kingspan Securities Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/10/2020	12/13/2032	0	1,662,036	2.8975 / 1.66	0	0	1,143	(46,284)		(126,298)	0	(46,284)	0	0	28,729		100% \ 100%
Currency Swap - 136135PR - Receive: Fixed USD Pay: Fixed EUR	G5264#AN9 - Kingspan Securities Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/10/2020	12/13/2032	0	11,982,328	2.8975 / 1.66	0	0	8,238	(333,681)		(910,539)	0	(333,681)	0	0	207,121		100% \ 100%
Currency Swap - 136373PR - Receive: Fixed USD Pay: Fixed AUD	14567#\B7 - Capstone Finance Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/18/2020	10/15/2035	0	8,018,165	2.714 / 3.2067	0	0	(8,450)	(428,548)		(654,503)	0	(428,548)	0	0	154,182		100% \ 100%
Currency Swap - 136374PR - Receive: Fixed USD Pay: Fixed AUD	14567#\B7 - Capstone Finance Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/18/2020	10/15/2035	0	1,465,659	2.714 / 3.2067	0	0	(1,545)	(78,335)		(119,638)	0	(78,335)	0	0	28,183		100% \ 100%
Currency Swap - 136435PR - Receive: Fixed USD Pay: Fixed AUD	Q3079#\A5 - DBCT Finance Pty Ltd Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2020	12/02/2032	0	3,220,009	4.436 / 4.869	0	0	(1,123)	(283,050)		(438,825)	0	(283,050)	0	0	55,591		100% \ 100%
Currency Swap - 136462PR - Receive: Fixed USD Pay: Fixed AUD	Q3079#\A5 - DBCT Finance Pty Ltd Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2020	12/02/2032	0	10,300,029	4.436 / 4.869	0	0	(3,593)	(905,409)		(1,403,694)	0	(905,409)	0	0	177,821		100% \ 100%
Currency Swap - 136463PR - Receive: Fixed USD Pay: Fixed AUD	Q3079#\A5 - DBCT Finance Pty Ltd Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2020	12/02/2032	0	1,049,977	4.436 / 4.869	0	0	(366)	(92,297)		(143,091)	0	(92,297)	0	0	18,127		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 136515CM - Receive: Fixed USD Pay: Fixed EUR	58507LAW9 - MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2020	04/15/2050	0	21,448,305	3.2925 / 1.625	0	594,337	89,439	(314,250)		(3,132,904)	0	(905,328)	(3,259)	0	580,397		100% \ 100%
Currency Swap - 136516CM - Receive: Fixed USD Pay: Fixed EUR	58507LAW9 - MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2020	04/15/2050	0	11,730,000	3.07 / 1.625	0	(343,056)	41,918	(864,410)		(2,354,585)	0	(523,931)	2,576	0	317,417		100% \ 100%
Currency Swap - 136546PR - Receive: Fixed USD Pay: Fixed EUR	D8563#\F0 - VTG FINANCE S.A. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/29/2035	0	12,757,291	3.018 / 1.7	0	0	29,425	(546,368)		(1,341,163)	0	(546,368)	0	0	245,623		100% \ 100%
Currency Swap - 136548PR - Receive: Fixed USD Pay: Fixed EUR	D8563#\D5 - VTG FINANCE S.A. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/29/2040	0	9,059,414	4.035 / 2.55	0	0	23,169	(381,559)		(1,286,452)	0	(381,559)	0	0	201,701		100% \ 100%
Currency Swap - 136549PR - Receive: Fixed USD Pay: Fixed EUR	D8563#\E3 - VTG FINANCE S.A. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/29/2040	0	5,047,223	4.17 / 2.67	0	0	13,039	(212,576)		(724,743)	0	(212,576)	0	0	112,373		100% \ 100%
Currency Swap - 136551PR - Receive: Fixed USD Pay: Fixed EUR	D8563#\G8 - VTG FINANCE S.A. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/29/2040	0	1,224,572	3.765 / 2.31	0	0	3,069	(51,576)		(169,996)	0	(51,576)	0	0	27,264		100% \ 100%
Currency Swap - 136582CM - Receive: Fixed USD Pay: Fixed EUR	58507LAW9 - MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/06/2020	04/15/2050	0	12,969,000	3.055 / 1.625	0	(648,056)	42,758	(1,158,078)		(2,548,280)	0	(514,373)	4,351	0	350,945		100% \ 100%
Currency Swap - 136585CM - Receive: Fixed USD Pay: Fixed EUR	58507LAW9 - MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/06/2020	04/15/2050	0	5,895,000	3.046 / 1.625	0	(308,188)	19,313	(540,440)		(1,171,333)	0	(234,317)	2,066	0	159,520		100% \ 100%
Currency Swap - 136598CM - Receive: Fixed USD Pay: Fixed EUR	58507LAW9 - MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2020	04/15/2050	0	5,885,000	3.0588 / 1.625	0	(249,724)	19,219	(490,615)		(1,167,246)	0	(242,560)	1,670	0	159,250		100% \ 100%
Currency Swap - 136599CM - Receive: Fixed USD Pay: Fixed EUR	58507LAW9 - MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2020	04/15/2050	0	5,885,000	3.0588 / 1.625	0	(249,724)	19,219	(490,615)		(1,167,246)	0	(242,560)	1,670	0	159,250		100% \ 100%
Currency Swap - 136615PR - Receive: Fixed USD Pay: Fixed EUR	T49688\D0 - Sol SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2020	11/26/2040	0	7,094,749	2.89 / 1.5	0	0	9,862	(279,342)		(621,275)	0	(279,342)	0	0	158,259		100% \ 100%
Currency Swap - 136619PR - Receive: Fixed USD Pay: Fixed EUR	T49688\D0 - Sol SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2020	11/26/2040	0	46,351,661	2.89 / 1.5	0	0	64,429	(1,825,008)		(4,058,932)	0	(1,825,008)	0	0	1,033,944		100% \ 100%
Currency Swap - 136950PR - Receive: Fixed USD Pay: Fixed EUR	D8563#\F0 - VTG FINANCE S.A. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/29/2035	0	20,022,365	3.018 / 1.7	0	0	46,182	(857,516)		(2,104,934)	0	(857,516)	0	0	385,501		100% \ 100%
Currency Swap - 136951PR - Receive: Fixed USD Pay: Fixed EUR	D8563#\F0 - VTG FINANCE S.A. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/29/2035	0	60,282,981	3.018 / 1.7	0	0	139,043	(2,581,795)		(6,337,499)	0	(2,581,795)	0	0	1,160,661		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 136956PR - Receive: Fixed USD Pay: Fixed EUR	D8563#\G8 - VTG FINANCE S.A. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/29/2040	0	4,364,193	3.765 / 2.31	0	0	10,936	(183,808)		(605,839)	0	(183,808)	0	0	97,166		100% \ 100%
Currency Swap - 136962PR - Receive: Fixed USD Pay: Fixed EUR	D8563#\G8 - VTG FINANCE S.A. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/29/2040	0	1,203,887	3.765 / 2.31	0	0	3,017	(50,705)		(167,124)	0	(50,705)	0	0	26,804		100% \ 100%
Currency Swap - 136964PR - Receive: Fixed USD Pay: Fixed EUR	D8563#\D5 - VTG FINANCE S.A. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/29/2040	0	9,059,414	4.035 / 2.55	0	0	23,169	(381,559)		(1,286,452)	0	(381,559)	0	0	201,701		100% \ 100%
Currency Swap - 136965PR - Receive: Fixed USD Pay: Fixed EUR	D8563#\D5 - VTG FINANCE S.A. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/29/2040	0	11,777,238	4.035 / 2.55	0	0	30,120	(496,026)		(1,672,387)	0	(496,026)	0	0	262,212		100% \ 100%
Currency Swap - 136971PR - Receive: Fixed USD Pay: Fixed EUR	D8563#\E3 - VTG FINANCE S.A. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/29/2040	0	8,315,507	4.17 / 2.67	0	0	21,482	(350,227)		(1,194,043)	0	(350,227)	0	0	185,139		100% \ 100%
Currency Swap - 137097CM - Receive: Fixed USD Pay: Fixed EUR	58507LAW9 - MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2020	04/15/2050	0	7,094,400	3.16 / 1.625	0	(338,784)	18,755	(595,701)		(1,185,348)	0	(258,631)	1,713	0	191,976		100% \ 100%
Currency Swap - 137098CM - Receive: Fixed USD Pay: Fixed EUR	58507LAW9 - MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2020	04/15/2050	0	3,547,200	3.16 / 1.625	0	(169,392)	9,377	(297,851)		(592,674)	0	(129,315)	857	0	95,988		100% \ 100%
Currency Swap - 137137PR - Receive: Fixed USD Pay: Fixed EUR	750000361 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2020	11/04/2032	0	110,889,216	3.175 / 1.72	0	0	246,775	(4,956,498)		(8,332,638)	0	(4,956,498)	0	0	1,908,139		100% \ 100%
Currency Swap - 137138PR - Receive: Fixed USD Pay: Fixed EUR	750000361 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2020	11/04/2032	0	16,941,408	3.175 / 1.72	0	0	37,702	(757,243)		(1,273,042)	0	(757,243)	0	0	291,521		100% \ 100%
Currency Swap - 137206PR - Receive: Fixed USD Pay: Fixed EUR	03063#AE4 - Americold Rlty Op Partnrshp LP Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2020	01/07/2033	0	7,638,246	3.115 / 1.65	0	0	311	(356,430)		(563,950)	0	(356,430)	0	0	132,402		100% \ 100%
Currency Swap - 137207PR - Receive: Fixed USD Pay: Fixed EUR	03063#AE4 - Americold Rlty Op Partnrshp LP Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2020	01/07/2033	0	2,184,861	3.115 / 1.65	0	0	89	(101,954)		(161,314)	0	(101,954)	0	0	37,873		100% \ 100%
Currency Swap - 137208PR - Receive: Fixed USD Pay: Fixed EUR	03063#AE4 - Americold Rlty Op Partnrshp LP Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2020	01/07/2033	0	12,804,057	3.115 / 1.65	0	0	521	(597,486)		(945,354)	0	(597,486)	0	0	221,947		100% \ 100%
Currency Swap - 137246PR - Receive: Fixed USD Pay: Fixed GBP	749000156 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2016	10/28/2021	0	3,093,571	3.35 / 2.6	0	0	3,593	(368,367)		(362,036)	0	(368,367)	0	0	14,052		100% \ 100%
Currency Swap - 137250PR - Receive: Fixed USD Pay: Fixed GBP	749000180 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2017	05/10/2022	0	9,273,495	4.42 / 3.07	0	0	19,535	(515,234)		(395,662)	0	(515,234)	0	0	54,078		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 137255PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	12/19/2021	0	1,877,687	3.74 / 2.48	0	0	3,780	(187,240)		(173,118)	0	(187,240)	0	0	9,236		100% \ 100%
Currency Swap - 137437PR - Receive: Fixed USD Pay: Fixed EUR	B1401#\C0 - Brussels Airport Company NV/SA Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2020	12/08/2050	0	10,765,287	5.075 / 3.13	0	0	13,377	(381,254)		(1,925,095)	0	(381,254)	0	0	294,516		100% \ 100%
Currency Swap - 137439PR - Receive: Fixed USD Pay: Fixed EUR	B1401#\C0 - Brussels Airport Company NV/SA Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2020	12/08/2050	0	1,345,956	5.075 / 3.13	0	0	1,673	(47,667)		(240,690)	0	(47,667)	0	0	36,823		100% \ 100%
Currency Swap - 137440PR - Receive: Fixed USD Pay: Fixed EUR	B1401#\E6 - Brussels Airport Company NV/SA Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2020	12/08/2045	0	1,367,227	4.8525 / 3.05	0	0	1,575	(48,420)		(198,122)	0	(48,420)	0	0	34,138		100% \ 100%
Currency Swap - 137441PR - Receive: Fixed USD Pay: Fixed EUR	B1401#\E6 - Brussels Airport Company NV/SA Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2020	12/08/2045	0	10,766,469	4.8525 / 3.05	0	0	12,399	(381,295)		(1,560,143)	0	(381,295)	0	0	268,829		100% \ 100%
Currency Swap - 137448PR - Receive: Fixed USD Pay: Fixed EUR	B1401#\D8 - Brussels Airport Company NV/SA Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2020	12/10/2040	0	1,390,861	4.6175 / 2.94	0	0	1,491	(49,257)		(155,183)	0	(49,257)	0	0	31,057		100% \ 100%
Currency Swap - 137449PR - Receive: Fixed USD Pay: Fixed EUR	B1401#\D8 - Brussels Airport Company NV/SA Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2020	12/10/2040	0	10,768,832	4.6175 / 2.94	0	0	11,541	(381,379)		(1,201,518)	0	(381,379)	0	0	240,458		100% \ 100%
Currency Swap - 137597PR - Receive: Fixed USD Pay: Fixed GBP	749000360 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2020	11/24/2025	0	24,977,746	2.425 / 2.16	0	0	5,930	(742,277)		(945,674)	0	(742,277)	0	0	276,392		100% \ 100%
Currency Swap - 137661PR - Receive: Fixed USD Pay: Fixed EUR	E8203#AA7 - Primafrio, S.L. Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2020	12/11/2032	0	1,000,472	3.555 / 2.15	0	0	781	(30,980)		(52,949)	0	(30,980)	0	0	17,290		100% \ 100%
Currency Swap - 137664PR - Receive: Fixed USD Pay: Fixed EUR	E8203#AB5 - Primafrio, S.L. Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2020	12/11/2032	0	19,219,039	3.555 / 2.15	0	0	15,002	(595,130)		(1,017,144)	0	(595,130)	0	0	332,137		100% \ 100%
Currency Swap - 137666PR - Receive: Fixed USD Pay: Fixed EUR	E8203#AB5 - Primafrio, S.L. Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2020	12/11/2032	0	8,008,526	3.555 / 2.15	0	0	6,251	(247,989)		(423,841)	0	(247,989)	0	0	138,401		100% \ 100%
Currency Swap - 92957PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AE7 - Bonduelle S.A. EURO GTD Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2010	09/02/2022	0	4,548,103	5.3275 / 4.7	0	0	48,274	166,346		160,718	0	(361,879)	0	0	29,405		100% \ 100%
Currency Swap - 92958PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AE7 - Bonduelle S.A. EURO GTD Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2010	09/02/2022	0	3,160,546	5.3275 / 4.7	0	0	33,546	115,596		111,686	0	(251,475)	0	0	20,434		100% \ 100%
Currency Swap - 98926PR - Receive: Fixed USD Pay: Fixed EUR	435596D87 - Hollingsworth & Vose Company Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/03/2012	07/08/2024	0	2,245,208	4.61 / 4.21	0	0	19,039	64,951		47,321	0	(180,062)	0	0	21,066		100% \ 100%
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										(15,287,747)	(1,597,462)	123,332,840	(321,456,181)	XXX	(201,768,725)	0	(570,504,382)	6,143,713	7,626,376	130,701,668	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										326,615,528	(1,597,462)	187,438,503	(4,681,979)	XXX	671,882,711	2,742,253	(570,504,382)	6,143,713	7,626,376	188,407,488	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Interest Rate Swap - 100036CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2012	10/19/2042	0	10,000,000	2.7375 / .2178	0	0	177,308	2,707,903		2,707,903	1,515,131	0	0	0	233,458		PD (Duration)
Interest Rate Swap - 100195CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2012	11/23/2042	0	25,000,000	2.535 / .2126	0	0	410,221	5,804,524		5,804,524	3,741,987	0	0	0	584,903		PD (Duration)
Interest Rate Swap - 100287CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2012	12/03/2042	0	30,000,000	2.575 / .232	0	0	511,408	7,202,692		7,202,692	4,505,592	0	0	0	702,358		PD (Duration)
Interest Rate Swap - 100295CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2012	12/04/2042	0	25,000,000	2.5725 / .2305	0	0	438,419	5,990,663		5,990,663	3,754,067	0	0	0	585,334		PD (Duration)
Interest Rate Swap - 100329CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2012	12/11/2042	0	25,000,000	2.595 / .2206	0	0	468,745	6,104,069		6,104,069	3,762,039	0	0	0	585,585		PD (Duration)
Interest Rate Swap - 100374CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2012	12/14/2042	0	25,000,000	2.643 / .2195	0	0	477,037	6,339,706		6,339,706	3,776,626	0	0	0	585,693		PD (Duration)
Interest Rate Swap - 100463CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2012	12/20/2042	0	25,000,000	2.78 / .2386	0	0	481,938	7,009,412		7,009,412	3,816,466	0	0	0	585,908		PD (Duration)
Interest Rate Swap - 100696CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2012	12/24/2042	0	25,000,000	2.787 / .2381	0	0	473,968	7,044,770		7,044,770	3,820,415	0	0	0	586,051		PD (Duration)
Interest Rate Swap - 100800CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/02/2013	01/04/2043	0	25,000,000	2.852 / .234	0	0	465,513	7,367,333		7,367,333	3,841,307	0	0	0	586,445		PD (Duration)
Interest Rate Swap - 100956CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2013	01/15/2043	0	25,000,000	2.8975 / .2369	0	0	481,770	7,594,711		7,594,711	3,857,689	0	0	0	586,839		PD (Duration)
Interest Rate Swap - 100976CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/17/2013	01/22/2043	0	25,000,000	2.86 / .2158	0	0	476,161	7,415,828		7,415,828	3,849,698	0	0	0	587,089		PD (Duration)
Interest Rate Swap - 101009CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/25/2013	01/29/2043	0	25,000,000	2.9463 / .2133	0	0	507,098	7,848,633		7,848,633	3,876,935	0	0	0	587,340		PD (Duration)
Interest Rate Swap - 101035CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/30/2013	02/01/2043	0	15,000,000	3.0238 / .2144	0	0	320,890	4,932,330		4,932,330	2,339,504	0	0	0	352,468		PD (Duration)
Interest Rate Swap - 101054CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2013	02/05/2043	0	25,000,000	3.0688 / .2248	0	0	553,064	8,442,245		8,442,245	3,911,802	0	0	0	587,590		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 101070CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/05/2013	02/07/2043	0	25,000,000	3.0475 / .213	0	0	550,451	8,341,564		8,341,564	3,907,531	0	0	0	587,662		PD (Duration)
Interest Rate Swap - 101121CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/13/2013	02/15/2043	0	25,000,000	3.051 / .221	0	0	546,501	8,364,495		8,364,495	3,911,162	0	0	0	587,947		PD (Duration)
Interest Rate Swap - 101274CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/06/2013	03/08/2043	0	30,000,000	2.98 / .2259	0	0	663,759	9,641,120		9,641,120	4,675,825	0	0	0	706,565		PD (Duration)
Interest Rate Swap - 101298CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2013	03/12/2043	0	25,000,000	3.07 / .2195	0	0	585,080	8,478,590		8,478,590	3,923,455	0	0	0	588,947		PD (Duration)
Interest Rate Swap - 101392CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2013	03/22/2043	0	15,000,000	3.025 / .2358	0	0	321,297	4,958,929		4,958,929	2,349,240	0	0	0	353,582		PD (Duration)
Interest Rate Swap - 101403CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/25/2013	03/27/2043	0	25,000,000	3.036 / .251	0	0	525,273	8,323,832		8,323,832	3,921,461	0	0	0	589,481		PD (Duration)
Interest Rate Swap - 101605CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	04/16/2043	0	31,000,000	2.8585 / .2301	0	0	587,018	9,249,230		9,249,230	4,805,404	0	0	0	731,840		PD (Duration)
Interest Rate Swap - 101675CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2013	04/25/2043	0	30,600,000	2.8188 / .2148	0	0	573,070	8,897,969		8,897,969	4,734,197	0	0	0	722,789		PD (Duration)
Interest Rate Swap - 101686CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	04/29/2043	0	31,100,000	2.8425 / .2133	0	0	598,563	9,196,838		9,196,838	4,821,285	0	0	0	734,776		PD (Duration)
Interest Rate Swap - 101744CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2013	05/02/2043	0	69,100,000	2.8138 / .2144	0	0	1,350,153	20,036,123		20,036,123	10,692,435	0	0	0	1,632,966		PD (Duration)
Interest Rate Swap - 101750CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2013	05/03/2043	0	41,000,000	2.7738 / .2158	0	0	784,570	11,564,386		11,564,386	6,325,222	0	0	0	968,967		PD (Duration)
Interest Rate Swap - 101761CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/03/2013	05/08/2043	0	30,000,000	2.846 / .213	0	0	597,021	8,892,039		8,892,039	4,654,050	0	0	0	709,214		PD (Duration)
Interest Rate Swap - 101784CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2013	05/09/2043	0	68,300,000	2.9175 / .213	0	0	1,408,398	21,213,990		21,213,990	10,654,429	0	0	0	1,614,740		PD (Duration)
Interest Rate Swap - 101802CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/09/2013	05/13/2043	0	41,000,000	2.92 / .2206	0	0	844,638	12,757,197		12,757,197	6,398,148	0	0	0	969,550		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 101816CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/13/2013	05/15/2043	0	20,000,000	3.0545 / .221	0	0	437,901	6,755,697		6,755,697	3,152,594	0	0	0	473,008		PD (Duration)
Interest Rate Swap - 101879CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/17/2013	05/21/2043	0	55,000,000	3.078 / .2126	0	0	1,211,367	18,844,428		18,844,428	8,688,611	0	0	0	1,301,241		PD (Duration)
Interest Rate Swap - 101907CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/21/2013	05/23/2023	0	20,000,000	2.089 / .2126	0	0	238,977	896,518		896,518	634,291	0	0	0	154,763		PD (Duration)
Interest Rate Swap - 101935CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/22/2013	05/24/2043	0	37,500,000	3.13 / .2049	0	0	838,718	13,240,274		13,240,274	5,950,263	0	0	0	887,369		PD (Duration)
Interest Rate Swap - 101984CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/28/2013	05/30/2043	0	67,500,000	3.23 / .2244	0	0	1,576,456	25,172,836		25,172,836	10,789,793	0	0	0	1,597,840		PD (Duration)
Interest Rate Swap - 102053CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/03/2013	06/05/2043	0	65,400,000	3.1865 / .2254	0	0	1,537,243	23,836,602		23,836,602	10,424,069	0	0	0	1,548,686		PD (Duration)
Interest Rate Swap - 102065CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/04/2013	06/06/2043	0	71,200,000	3.2563 / .2254	0	0	1,776,738	26,941,310		26,941,310	11,408,912	0	0	0	1,686,133		PD (Duration)
Interest Rate Swap - 102114CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/07/2013	06/11/2043	0	54,700,000	3.231 / .2206	0	0	1,373,507	20,430,383		20,430,383	8,751,223	0	0	0	1,295,774		PD (Duration)
Interest Rate Swap - 102503CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/17/2013	07/19/2023	0	1,900,000	1516 / 2.625	0	0	(38,606)	(119,325)		(119,325)	(51,361)	0	0	0	15,173		PD (Duration)
Interest Rate Swap - 103641PR - Receive: Fixed Pay: Floating 6 Month Libor +113.5 BPS	G7332#AD5 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/16/2013	10/30/2023	0	8,844,000	4.08 / 1.4441	0	0	149,457	664,041		664,041	283,491	0	0	0	74,398		SD (Asset Cashflow)
Interest Rate Swap - 103642PR - Receive: Fixed Pay: Floating 6 Month Libor +113.5 BPS	G7332#AD5 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/16/2013	10/30/2023	0	5,896,000	4.08 / 1.4441	0	0	99,638	442,694		442,694	188,994	0	0	0	49,599		SD (Asset Cashflow)
Interest Rate Swap - 103643PR - Receive: Fixed Pay: Floating 6 Month Libor +113.5 BPS	G7332#AD5 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/16/2013	10/30/2023	0	5,740,000	4.08 / 1.4441	0	0	97,002	430,981		430,981	183,993	0	0	0	48,286		SD (Asset Cashflow)
Interest Rate Swap - 103644PR - Receive: Fixed Pay: Floating 6 Month Libor +113.5 BPS	G7332#AD5 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/16/2013	10/30/2023	0	4,520,000	4.08 / 1.4441	0	0	76,385	339,379		339,379	144,887	0	0	0	38,023		SD (Asset Cashflow)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 104625CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2014	03/28/2024	0	1,850,000	.148 / 2.7675	0	0	(39,617)	(154,118)		(154,118)	(66,345)	0	0	0	16,655		PD (Duration)
Interest Rate Swap - 105079CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2014	05/28/2043	0	36,000,000	3.107 / .2244	0	0	796,773	12,556,285		12,556,285	5,703,581	0	0	0	852,079		PD (Duration)
Interest Rate Swap - 105117CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2014	05/28/2043	0	43,000,000	3.107 / .2244	0	0	951,701	14,997,784		14,997,784	6,812,611	0	0	0	1,017,761		PD (Duration)
Interest Rate Swap - 105162CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2014	05/28/2043	0	30,000,000	3.107 / .2244	0	0	663,978	10,463,571		10,463,571	4,752,984	0	0	0	710,066		PD (Duration)
Interest Rate Swap - 106075CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2014	09/29/2044	0	604,000,000	3.255 / .251	0	0	13,816,367	237,437,766		237,437,766	100,756,466	0	0	0	14,715,994		SD (Asset Cashflow)
Interest Rate Swap - 107930PR - Receive: Fixed Pay: Floating 6 Month Libor +103.3 BPS	G7332#AE3 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2013	10/30/2025	0	9,350,000	4.24 / 1.3416	0	0	182,712	1,216,071		1,216,071	510,280	0	0	0	102,751		SD (Asset Cashflow)
Interest Rate Swap - 109010PR - Receive: Fixed Pay: Floating 6 Month Libor +87 BPS	G7332#AH6 - RRPF Engine Leasing Limited Senior Secured Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2015	04/13/2030	0	7,500,000	3.3275 / 1.1791	0	0	90,514	995,026		995,026	681,291	0	0	0	114,267		SD (Asset Cashflow)
Interest Rate Swap - 109011PR - Receive: Fixed Pay: Floating 6 Month Libor +87 BPS	G7332#AH6 - RRPF Engine Leasing Limited Senior Secured Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2015	04/13/2030	0	17,500,000	3.3275 / 1.1791	0	0	211,198	2,321,727		2,321,727	1,589,680	0	0	0	266,623		SD (Asset Cashflow)
Interest Rate Swap - 110474CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/14/2015	09/16/2025	0	5,000,000	1531 / 2.1	0	0	(75,746)	(418,109)		(418,109)	(297,176)	0	0	0	54,254		PD (Duration)
Interest Rate Swap - 110496CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2015	09/17/2025	0	2,850,000	1525 / 2.1875	0	0	(45,475)	(250,134)		(250,134)	(167,588)	0	0	0	30,934		PD (Duration)
Interest Rate Swap - 110710CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2015	10/01/2022	0	300,000,000	2251 / 1.748	0	0	(2,307,864)	(8,168,339)		(8,168,339)	(7,650,973)	0	0	0	1,985,837		PD (Duration)
Interest Rate Swap - 110763CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2015	10/02/2045	0	20,000,000	2.5493 / .2339	0	0	311,582	5,122,126		5,122,126	3,326,623	0	0	0	497,548		LD (Liability Cashflow)
Interest Rate Swap - 110922CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2015	10/19/2022	0	55,900,000	2178 / 1.68	0	0	(400,011)	(1,490,244)		(1,490,244)	(1,501,083)	0	0	0	375,101		SD (Asset Cashflow)
Interest Rate Swap - 110964CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2015	10/22/2025	0	1,850,000	1438 / 1.9375	0	0	(24,407)	(142,686)		(142,686)	(114,258)	0	0	0	20,285		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 111008CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2015	10/29/2022	0	45,000,000	2133 / 1.6875	0	0	(346,338)	(1,226,878)		(1,226,878)	(1,227,052)	0	0	0	304,204		PD (Duration)
Interest Rate Swap - 111139CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/16/2015	11/18/2025	0	3,000,000	.1579 / 2.055	0	0	(44,388)	(250,797)		(250,797)	(184,874)	0	0	0	33,142		PD (Duration)
Interest Rate Swap - 111150CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2015	11/20/2025	0	3,000,000	.1516 / 2.0325	0	0	(43,023)	(247,720)		(247,720)	(185,590)	0	0	0	33,160		PD (Duration)
Interest Rate Swap - 111492CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2015	12/18/2022	0	650,000,000	.2364 / 1.9325	0	0	(7,490,031)	(22,127,462)		(22,127,462)	(17,482,645)	0	0	0	4,555,862		PD (Duration)
Interest Rate Swap - 111517CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	10/02/2042	0	90,000,000	.2.5554 / .2339	(1,373,955)	0	1,407,607	21,173,832		21,173,832	13,342,366	0	91,523	0	2,098,920		LD (Liability Cashflow)
Interest Rate Swap - 111518CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	10/01/2042	0	325,000,000	2.5808 / .2251	(3,345,905)	0	5,206,786	78,046,998		78,046,998	48,371,233	0	224,489	0	7,578,964		LD (Liability Cashflow)
Interest Rate Swap - 111519CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	06/01/2042	0	50,000,000	2.431 / .2254	(1,934,088)	0	768,685	10,472,257		10,472,257	7,205,091	0	124,632	0	1,157,026		LD (Liability Cashflow)
Interest Rate Swap - 111520CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	11/07/2032	0	75,000,000	2.421 / .213	(761,886)	0	1,181,477	11,700,635		11,700,635	7,799,944	0	64,030	0	1,291,011		LD (Liability Cashflow)
Interest Rate Swap - 111521CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	08/29/2032	0	40,000,000	2.4 / .2244	(487,761)	0	602,196	6,112,475		6,112,475	4,119,868	0	41,302	0	682,973		LD (Liability Cashflow)
Interest Rate Swap - 111522CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	06/06/2032	0	100,000,000	2.24 / .2254	(3,338,612)	0	1,479,169	13,388,274		13,388,274	10,021,537	0	284,732	0	1,690,621		LD (Liability Cashflow)
Interest Rate Swap - 111523CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	06/01/2032	0	75,000,000	2.3325 / .2254	(1,539,272)	0	1,079,152	10,794,313		10,794,313	7,587,858	0	131,610	0	1,267,220		LD (Liability Cashflow)
Interest Rate Swap - 111524CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	05/22/2032	0	75,000,000	2.4025 / .2126	(804,042)	0	1,143,819	11,364,524		11,364,524	7,638,744	0	68,769	0	1,265,728		LD (Liability Cashflow)
Interest Rate Swap - 111525CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	05/21/2032	0	75,000,000	2.43 / .2126	(518,359)	0	1,165,864	11,586,243		11,586,243	7,673,887	0	28,690	0	1,265,578		LD (Liability Cashflow)
Interest Rate Swap - 111526CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	09/15/2029	0	10,000,000	3.8663 / .2165	1,752,512	0	313,096	2,590,772		2,590,772	999,640	0	(167,094)	0	147,538		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 111527CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	04/09/2023	0	100,000,000	1.852 / .2295	(789,141)	0	876,800	3,736,598		3,736,598	3,092,920	0	121,167	0	754,021		LD (Liability Cashflow)
Interest Rate Swap - 111528CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	12/31/2022	0	125,000,000	1.91 / .2539	(229,163)	0	1,151,971	4,255,053		4,255,053	3,401,789	0	36,221	0	883,883		LD (Liability Cashflow)
Interest Rate Swap - 111532CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	10/02/2032	0	60,000,000	2.3915 / .2339	(842,548)	0	840,065	9,134,275		9,134,275	6,191,334	0	73,397	0	1,028,583		LD (Liability Cashflow)
Interest Rate Swap - 111756CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/12/2016	01/14/2046	0	4,000,000	2289 / 2.485	0	0	(59,919)	(974,882)		(974,882)	(666,520)	0	0	0	100,075		LD (Liability Cashflow)
Interest Rate Swap - 1119975CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2016	02/02/2026	0	325,000,000	2144 / 1.8363	0	0	(3,173,339)	(22,893,810)		(22,893,810)	(21,773,769)	0	0	0	3,665,702		SD (Asset Cashflow)
Interest Rate Swap - 112043CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2012	02/03/2022	0	15,000,000	1.91 / .2158	0	0	157,475	278,915		278,915	214,520	0	0	0	78,352		LD (Liability Cashflow)
Interest Rate Swap - 112074CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2016	02/08/2021	0	1,000,000	.1518 / 1.08	0	0	(4,883)	(963)		(963)	(7,061)	0	0	0	1,619		PD (Duration)
Interest Rate Swap - 112574CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/11/2033	0	310,000,000	3.52 / .2205	72,983,050	0	7,863,881	91,987,804		91,987,804	38,208,100	0	(3,799,802)	0	5,541,021		LD (Liability Cashflow)
Interest Rate Swap - 112576CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/05/2034	0	140,000,000	3.2288 / .2248	27,201,488	0	3,321,161	38,001,766		38,001,766	17,504,055	0	(1,340,685)	0	2,581,166		LD (Liability Cashflow)
Interest Rate Swap - 112577CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/02/2044	0	175,500,000	3.17 / .2339	40,474,979	0	3,823,456	66,971,724		66,971,724	31,088,279	0	(1,136,830)	0	4,276,890		LD (Liability Cashflow)
Interest Rate Swap - 112579CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/14/2044	0	384,000,000	3.052 / .2289	78,273,607	0	7,929,475	137,004,723		137,004,723	67,167,259	0	(2,192,966)	0	9,364,333		LD (Liability Cashflow)
Interest Rate Swap - 112585CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/16/2021	0	200,000,000	2193 / 2.0515	(8,510,789)	0	(2,632,072)	(1,688,568)		(1,688,568)	(2,426,546)	0	1,666,760	0	677,995		LD (Liability Cashflow)
Interest Rate Swap - 112589CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/01/2022	0	300,000,000	1.748 / .2251	7,292,686	0	2,307,864	8,168,339		8,168,339	8,791,361	0	(1,140,388)	0	1,985,837		LD (Liability Cashflow)
Interest Rate Swap - 112592CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/11/2028	0	40,000,000	4.865 / .2205	13,799,082	0	1,552,694	12,294,866		12,294,866	3,866,243	0	(1,085,915)	0	548,801		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 112593CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/09/2028	0	75,000,000	4.285 / .2295	21,265,717	0	2,482,350	20,319,562		20,319,562	7,212,587	0	(1,636,740)	0	1,045,584		LD (Liability Cashflow)
Interest Rate Swap - 112594CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/24/2040	0	58,000,000	4.4275 / .2381	26,185,668	0	2,051,095	31,636,877		31,636,877	9,806,290	0	(924,496)	0	1,271,748		LD (Liability Cashflow)
Interest Rate Swap - 112595CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/17/2040	0	350,000,000	4.267 / .2288	149,888,499	0	12,258,197	186,040,010		186,040,010	59,854,384	0	(5,088,030)	0	7,818,871		LD (Liability Cashflow)
Interest Rate Swap - 112596CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/14/2042	0	450,000,000	2.7005 / .2195	55,211,323	0	8,845,231	118,318,293		118,318,293	69,493,508	0	(1,710,739)	0	10,482,272		LD (Liability Cashflow)
Interest Rate Swap - 112968CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2016	04/18/2026	0	165,000,000	.2178 / 1.6449	0	0	(1,119,373)	(10,244,983)		(10,244,983)	(11,609,797)	0	0	0	1,899,004		SD (Asset Cashflow)
Interest Rate Swap - 113062CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/20/2016	04/22/2021	0	150,000,000	.2158 / 1.222	(622,500)	0	(399,968)	(454,482)		(454,482)	(1,599,856)	0	126,894	0	417,003		PD (Duration)
Interest Rate Swap - 113451CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/26/2016	05/31/2046	0	18,000,000	2.204 / .2244	0	0	235,705	3,289,951		3,289,951	2,945,745	0	0	0	453,735		SD (Asset Cashflow)
Interest Rate Swap - 114040CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	07/08/2046	0	100,000,000	.2298 / 1.7755	0	0	(796,064)	(8,638,996)		(8,638,996)	(15,702,920)	0	0	0	2,525,941		PD (Duration)
Interest Rate Swap - 114042CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	07/08/2023	0	300,000,000	.2298 / 1.1295	0	0	(450,191)	(6,910,002)		(6,910,002)	(12,719,123)	0	0	0	2,381,887		PD (Duration)
Interest Rate Swap - 114044CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	07/08/2036	0	80,000,000	.2298 / 1.6763	0	0	(557,451)	(5,429,033)		(5,429,033)	(9,668,683)	0	0	0	1,575,894		SD (Asset Cashflow)
Interest Rate Swap - 114045CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	07/08/2036	0	80,000,000	1.6738 / .2298	0	0	555,451	5,399,672		5,399,672	9,667,980	0	0	0	1,575,894		SD (Asset Cashflow)
Interest Rate Swap - 114223CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/01/2015	02/24/2040	0	150,000,000	4.583 / .2049	81,490,684	0	5,534,373	85,577,923		85,577,923	27,866,529	0	(4,802,684)	0	3,281,869		PD (Duration)
Interest Rate Swap - 114226CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/01/2015	03/12/2040	0	75,000,000	4.531 / .2195	40,051,523	0	2,850,991	42,198,936		42,198,936	13,858,471	0	(2,337,000)	0	1,643,122		PD (Duration)
Interest Rate Swap - 114282CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2016	07/05/2036	0	120,000,000	234 / 1.761	(701,489)	0	(925,485)	(9,637,226)		(9,637,226)	(14,588,280)	0	51,519	0	2,363,226		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap - 114406CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/12/2016	11/15/2041	0	130,000,000	.221 / 1.739	0	0	(1,136,207)	(9,896,147)		(9,896,147)	(18,326,389)	0	0	0	2,969,700		PD (Duration)
Interest Rate Swap - 114498CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/18/2016	11/15/2041	0	130,000,000	.221 / 1.7545	0	0	(1,156,357)	(10,280,391)		(10,280,391)	(18,346,957)	0	0	0	2,969,700		PD (Duration)
Interest Rate Swap - 114535CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/23/2016	11/15/2041	0	156,700,000	.221 / 1.7135	0	0	(1,329,608)	(11,166,687)		(11,166,687)	(22,049,559)	0	0	0	3,579,631		PD (Duration)
Interest Rate Swap - 114541CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2016	11/15/2041	0	156,600,000	.221 / 1.7036	0	0	(1,313,256)	(10,863,923)		(10,863,923)	(22,019,662)	0	0	0	3,577,347		PD (Duration)
Interest Rate Swap - 114542CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2016	11/15/2041	0	156,700,000	.221 / 1.7046	0	0	(1,315,662)	(10,900,742)		(10,900,742)	(22,035,323)	0	0	0	3,579,631		PD (Duration)
Interest Rate Swap - 114692CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/09/2016	02/15/2042	0	110,000,000	.221 / 1.878	0	0	(1,114,306)	(11,318,653)		(11,318,653)	(15,766,721)	0	0	0	2,527,826		PD (Duration)
Interest Rate Swap - 114708CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2016	03/12/2040	0	75,000,000	4.531 / .2195	39,443,644	0	2,850,991	42,198,936		42,198,936	12,968,973	0	(1,447,502)	0	1,643,122		PD (Duration)
Interest Rate Swap - 114709CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2016	02/26/2040	0	150,000,000	4.461 / .2323	76,749,772	0	5,364,399	82,425,193		82,425,193	25,755,752	0	(2,828,902)	0	3,282,330		PD (Duration)
Interest Rate Swap - 115022CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2016	10/17/2046	0	90,000,000	1.9219 / .2178	0	0	869,318	10,841,972		10,841,972	14,150,007	0	0	0	2,285,526		LD (Liability Cashflow)
Interest Rate Swap - 115040PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2016	10/17/2046	0	90,000,000	.2178 / 1.9219	0	0	(869,318)	(10,841,972)		(10,841,972)	(14,150,007)	0	0	0	2,285,526		PD (Duration)
Interest Rate Swap - 115207CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2016	11/01/2046	0	9,000,000	2.11 / .2144	0	0	110,296	1,467,691		1,467,691	1,473,795	0	0	0	228,731		SD (Asset Cashflow)
Interest Rate Swap - 115469CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2016	11/22/2021	0	1,000,000	.1438 / 1.6305	0	0	(10,123)	(13,354)		(13,354)	(12,511)	0	0	0	4,724		PD (Duration)
Interest Rate Swap - 115553CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/23/2016	11/28/2036	0	33,000,000	.2244 / 2.4413	0	0	(510,678)	(6,020,623)		(6,020,623)	(4,138,588)	0	0	0	658,112		SD (Asset Cashflow)
Interest Rate Swap - 115555CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/23/2016	11/28/2036	0	30,000,000	.2244 / 2.4413	0	0	(464,253)	(5,473,294)		(5,473,294)	(3,762,352)	0	0	0	598,284		SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 115619CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2016	12/02/2026	0	145,000,000	2276 / 2.246	0	0	(1,959,306)	(14,549,291)		(14,549,291)	(10,366,745)	0	0	0	1,764,305		SD (Asset Cashflow)
Interest Rate Swap - 115624CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2016	12/02/2026	0	220,000,000	2.243 / .2276	0	0	2,966,140	22,035,970		22,035,970	15,733,213	0	0	0	2,676,877		SD (Asset Cashflow)
Interest Rate Swap - 115625CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2016	12/02/2026	0	220,000,000	2276 / 2.246	0	0	(2,972,740)	(22,074,787)		(22,074,787)	(15,728,855)	0	0	0	2,676,877		SD (Asset Cashflow)
Interest Rate Swap - 115810CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2016	12/15/2041	0	125,000,000	2165 / 2.704	0	0	(2,460,890)	(32,609,899)		(32,609,899)	(18,899,464)	0	0	0	2,861,175		LD (Liability Cashflow)
Interest Rate Swap - 116079CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/28/2016	12/30/2021	0	150,000,000	1.45 / .2401	(492,000)	0	717,457	1,875,375		1,875,375	2,515,241	0	101,072	0	748,991		PD (Duration)
Interest Rate Swap - 116147CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/05/2017	01/09/2023	0	350,000,000	2295 / 2.048	0	0	(3,754,800)	(13,062,693)		(13,062,693)	(9,355,428)	0	0	0	2,489,798		LD (Liability Cashflow)
Interest Rate Swap - 116181CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2017	01/10/2037	0	165,000,000	2.4754 / .2205	0	0	2,480,385	31,047,962		31,047,962	20,807,392	0	0	0	3,302,771		SD (Asset Cashflow)
Interest Rate Swap - 116182CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2017	01/10/2027	0	115,000,000	2205 / 2.2595	0	0	(1,480,410)	(11,755,422)		(11,755,422)	(8,316,730)	0	0	0	1,411,608		SD (Asset Cashflow)
Interest Rate Swap - 116187CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2017	01/10/2024	0	180,000,000	2.083 / .2205	0	0	1,999,554	9,996,279		9,996,279	7,381,582	0	0	0	1,565,814		SD (Asset Cashflow)
Interest Rate Swap - 116554CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/08/2017	02/10/2023	0	100,000,000	2059 / 2.0213	0	0	(1,166,666)	(3,826,578)		(3,826,578)	(2,831,400)	0	0	0	726,329		SD (Asset Cashflow)
Interest Rate Swap - 116689CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2017	02/23/2028	0	24,000,000	2126 / 2.476	0	0	(379,652)	(3,056,603)		(3,056,603)	(1,907,663)	0	0	0	320,765		PD (Duration)
Interest Rate Swap - 116691CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2017	02/23/2037	0	30,000,000	2126 / 2.6855	0	0	(537,416)	(6,623,371)		(6,623,371)	(3,827,378)	0	0	0	602,716		PD (Duration)
Interest Rate Swap - 116699CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2017	02/23/2028	0	140,000,000	2.474 / .2126	0	0	2,211,839	17,810,390		17,810,390	11,129,576	0	0	0	1,871,130		LD (Liability Cashflow)
Interest Rate Swap - 116700CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2017	02/23/2037	0	30,000,000	2.6805 / .2126	0	0	535,916	6,600,554		6,600,554	3,826,737	0	0	0	602,716		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 117074CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2017	03/21/2022	0	70,000,000	2386 / 2.1015	0	0	(852,659)	(1,630,451)		(1,630,451)	(1,001,459)	0	0	0	387,081		SD (Asset Cashflow)
Interest Rate Swap - 117402CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/17/2017	04/19/2047	0	50,000,000	2178 / 2.527	0	0	(781,292)	(13,078,912)		(13,078,912)	(8,642,382)	0	0	0	1,282,114		PD (Duration)
Interest Rate Swap - 117432CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2017	04/20/2047	0	175,000,000	2184 / 2.467	0	0	(2,629,036)	(43,350,903)		(43,350,903)	(30,070,485)	0	0	0	4,487,630		PD (Duration)
Interest Rate Swap - 117444CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2017	04/21/2047	0	100,000,000	2086 / 2.4815	0	0	(1,521,040)	(25,108,598)		(25,108,598)	(17,208,877)	0	0	0	2,564,491		PD (Duration)
Interest Rate Swap - 117465CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/20/2017	05/15/2037	0	125,000,000	221 / 2.491	0	0	(2,032,507)	(24,080,844)		(24,080,844)	(15,975,623)	0	0	0	2,529,023		PD (Duration)
Interest Rate Swap - 117643CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/02/2017	05/04/2047	0	125,000,000	2201 / 2.577	0	0	(2,148,005)	(34,187,567)		(34,187,567)	(21,740,905)	0	0	0	3,207,906		PD (Duration)
Interest Rate Swap - 117662CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2017	05/08/2025	0	5,200,000	1518 / 2.15	0	0	(81,033)	(421,575)		(421,575)	(286,096)	0	0	0	54,257		PD (Duration)
Interest Rate Swap - 117742CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2017	05/12/2037	0	170,000,000	2136 / 2.589	0	0	(2,945,398)	(35,306,230)		(35,306,230)	(21,796,288)	0	0	0	3,438,625		PD (Duration)
Interest Rate Swap - 117764CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/11/2017	05/15/2037	0	190,000,000	221 / 2.5915	0	0	(3,280,360)	(39,544,264)		(39,544,264)	(24,369,790)	0	0	0	3,844,116		PD (Duration)
Interest Rate Swap - 117814CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2017	05/17/2038	0	150,000,000	222 / 2.5375	0	0	(2,495,792)	(30,941,892)		(30,941,892)	(19,926,781)	0	0	0	3,126,612		PD (Duration)
Interest Rate Swap - 117965CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/25/2017	05/30/2024	0	1,900,000	1451 / 1.975	0	0	(25,632)	(114,616)		(114,616)	(85,410)	0	0	0	17,553		PD (Duration)
Interest Rate Swap - 118203CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/14/2017	06/16/2024	0	2,500,000	1531 / 1.8725	0	0	(32,186)	(143,755)		(143,755)	(115,995)	0	0	0	23,250		PD (Duration)
Interest Rate Swap - 118211CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/14/2017	06/16/2024	0	180,000,000	2193 / 1.934	0	0	(2,157,365)	(10,306,482)		(10,306,482)	(8,645,748)	0	0	0	1,674,019		LD (Liability Cashflow)
Interest Rate Swap - 118212CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/14/2017	06/16/2024	0	180,000,000	1.934 / .2193	0	0	2,157,365	10,306,482		10,306,482	8,645,748	0	0	0	1,674,019		SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 118259CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2017	02/23/2028	0	116,000,000	2126 / 2.476	0	0	(1,834,987)	(14,773,583)		(14,773,583)	(9,220,370)	0	0	0	1,550,365		PD (Duration)
Interest Rate Swap - 118296CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/16/2017	06/20/2024	0	2,500,000	1516 / 1.89	0	0	(32,290)	(145,573)		(145,573)	(115,940)	0	0	0	23,286		PD (Duration)
Interest Rate Swap - 118382CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2017	06/29/2047	0	175,000,000	251 / 2.4711	0	0	(2,631,262)	(43,763,258)		(43,763,258)	(30,232,255)	0	0	0	4,503,881		PD (Duration)
Interest Rate Swap - 118383CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2017	06/29/2047	0	175,000,000	2.4689 / .251	0	0	2,627,412	43,673,420		43,673,420	30,225,409	0	0	0	4,503,881		PD (Duration)
Interest Rate Swap - 118390CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2017	06/29/2024	0	85,000,000	251 / 2.039	0	0	(910,756)	(5,209,700)		(5,209,700)	(4,046,848)	0	0	0	794,491		LD (Liability Cashflow)
Interest Rate Swap - 118391CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2017	06/29/2024	0	85,000,000	2.036 / .251	0	0	908,206	5,200,812		5,200,812	4,048,999	0	0	0	794,491		SD (Asset Cashflow)
Interest Rate Swap - 118737CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2017	07/18/2024	0	870,000	1579 / 2.023	0	0	(12,594)	(55,723)		(55,723)	(40,226)	0	0	0	8,194		PD (Duration)
Interest Rate Swap - 118785CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2017	07/19/2043	0	100,000,000	2178 / 2.578	0	0	(1,613,584)	(24,742,956)		(24,742,956)	(15,709,221)	0	0	0	2,374,399		LD (Liability Cashflow)
Interest Rate Swap - 118821CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2017	07/21/2022	0	325,000,000	1.903 / .2086	0	0	3,063,254	8,626,847		8,626,847	6,862,752	0	0	0	2,027,315		PD (Duration)
Interest Rate Swap - 118822CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2017	07/21/2022	0	325,000,000	2086 / 1.904	0	0	(3,066,504)	(8,631,900)		(8,631,900)	(6,859,685)	0	0	0	2,027,315		PD (Duration)
Interest Rate Swap - 118823CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2017	07/21/2047	0	100,000,000	2.555 / .2086	0	0	1,594,540	26,991,182		26,991,182	17,449,879	0	0	0	2,576,648		PD (Duration)
Interest Rate Swap - 118824CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2017	07/21/2047	0	100,000,000	2086 / 2.556	0	0	(1,595,540)	(27,014,556)		(27,014,556)	(17,451,666)	0	0	0	2,576,648		PD (Duration)
Interest Rate Swap - 119157CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2017	02/01/2026	0	700,000	2.43 / .2144	0	0	0	69,072		69,072	47,438	0	0	0	7,893		PD (Duration)
Interest Rate Swap - 119326CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/16/2017	08/18/2032	0	150,000,000	2204 / 2.41	0	0	(2,307,894)	(23,088,086)		(23,088,086)	(15,799,887)	0	0	0	2,557,898		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 119327CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/16/2017	08/18/2037	0	245,000,000	2204 / 2.4915	0	0	(3,969,236)	(47,594,051)		(47,594,051)	(31,616,200)	0	0	0	4,995,796		SD (Asset Cashflow)
Interest Rate Swap - 119329CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/16/2017	08/18/2037	0	245,000,000	2.49 / .2204	0	0	3,965,561	47,536,644		47,536,644	31,614,411	0	0	0	4,995,796		LD (Liability Cashflow)
Interest Rate Swap - 119438CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/06/2017	09/08/2037	0	125,000,000	2.323 / .2259	0	0	1,944,413	21,024,539		21,024,539	16,052,744	0	0	0	2,553,197		SD (Asset Cashflow)
Interest Rate Swap - 119439CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/06/2017	09/08/2037	0	125,000,000	2259 / 2.325	0	0	(1,946,913)	(21,063,709)		(21,063,709)	(16,053,977)	0	0	0	2,553,197		SD (Asset Cashflow)
Interest Rate Swap - 119548CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2017	09/19/2031	0	75,000,000	2386 / 2.3325	0	0	(1,128,100)	(10,548,949)		(10,548,949)	(7,569,820)	0	0	0	1,227,674		LD (Liability Cashflow)
Interest Rate Swap - 119855CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2017	10/06/2024	0	210,000,000	2.1547 / .2335	0	0	2,446,215	14,607,580		14,607,580	10,507,312	0	0	0	2,037,684		SD (Asset Cashflow)
Interest Rate Swap - 119888CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2017	10/13/2028	0	100,000,000	2.359 / .2241	0	0	1,374,375	12,432,136		12,432,136	8,423,579	0	0	0	1,395,076		PD (Duration)
Interest Rate Swap - 119889CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2017	10/13/2028	0	100,000,000	.2241 / 2.36	0	0	(1,375,375)	(12,439,819)		(12,439,819)	(8,423,087)	0	0	0	1,395,076		LD (Liability Cashflow)
Interest Rate Swap - 119898CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2017	10/16/2024	0	100,000,000	2301 / 2.171	0	0	(1,206,107)	(7,051,170)		(7,051,170)	(5,022,343)	0	0	0	973,783		SD (Asset Cashflow)
Interest Rate Swap - 119920CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2017	10/17/2024	0	900,000	1525 / 2.0363	0	0	(12,999)	(61,454)		(61,454)	(44,355)	0	0	0	8,767		PD (Duration)
Interest Rate Swap - 120104CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/24/2017	10/26/2027	0	45,000,000	2148 / 2.4175	0	0	(662,318)	(5,406,538)		(5,406,538)	(3,488,075)	0	0	0	587,586		SD (Asset Cashflow)
Interest Rate Swap - 120117CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2017	10/30/2045	0	25,000,000	2.705 / .2144	0	0	450,895	7,281,926		7,281,926	4,229,482	0	0	0	622,879		PD (Duration)
Interest Rate Swap - 120118CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2017	10/30/2045	0	25,000,000	2144 / 2.71	0	0	(452,145)	(7,309,565)		(7,309,565)	(4,231,418)	0	0	0	622,879		LD (Liability Cashflow)
Interest Rate Swap - 120176CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2017	02/01/2026	0	1,100,000	2.47 / .2144	0	0	0	110,734		110,734	74,660	0	0	0	12,404		PD (Duration)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 120177CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2017	05/04/2026	0	500,000	2.5 / .2201	0	0	0	50,022		50,022	33,446	0	0	0	5,779		PD (Duration)
Interest Rate Swap - 120178CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2017	08/02/2026	0	500,000	2.52 / .2144	0	0	0	49,317		49,317	32,832	0	0	0	5,910		PD (Duration)
Interest Rate Swap - 120180CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2017	11/03/2027	0	130,190,000	2.346 / .2158	0	0	1,934,410	15,029,219		15,029,219	10,163,520	0	0	0	1,702,629		SD (Asset Cashflow)
Interest Rate Swap - 120233CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/07/2017	11/09/2024	0	170,000,000	.213 / 2.191	0	0	(2,270,302)	(12,293,662)		(12,293,662)	(8,659,083)	0	0	0	1,669,450		SD (Asset Cashflow)
Interest Rate Swap - 120261CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/09/2017	11/13/2047	0	23,000,000	2.5405 / .2206	0	0	386,536	6,178,203		6,178,203	4,038,921	0	0	0	596,098		SD (Asset Cashflow)
Interest Rate Swap - 120514CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	12/04/2042	0	50,000,000	2.629 / .2305	0	0	905,088	12,665,413		12,665,413	7,741,533	0	0	0	1,170,668		PD (Duration)
Interest Rate Swap - 120515CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	12/04/2042	0	50,000,000	.2305 / 2.63	0	0	(905,588)	(12,675,359)		(12,675,359)	(7,742,112)	0	0	0	1,170,668		LD (Liability Cashflow)
Interest Rate Swap - 120523CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	12/04/2028	0	100,000,000	2.465 / .2305	0	0	1,646,175	13,366,901		13,366,901	8,457,650	0	0	0	1,407,784		PD (Duration)
Interest Rate Swap - 120528CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	12/04/2028	0	100,000,000	.2305 / 2.466	0	0	(1,647,175)	(13,374,719)		(13,374,719)	(8,457,173)	0	0	0	1,407,784		LD (Liability Cashflow)
Interest Rate Swap - 121103CM - Receive: Fixed Pay: Floating 1 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2012	02/24/2022	0	236,500,000	2.0634 / .1433	(1,031,352)	0	3,414,390	5,225,032		5,225,032	2,369,230	0	443,087	0	1,266,904		PD (Duration)
Interest Rate Swap - 121104CM - Receive: Fixed Pay: Floating 1 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2012	02/24/2022	0	313,500,000	2.0634 / .1433	(1,367,141)	0	4,526,051	6,926,206		6,926,206	3,140,607	0	587,348	0	1,679,384		PD (Duration)
Interest Rate Swap - 121187CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2017	12/22/2024	0	50,000,000	.2358 / 2.38	0	0	(748,491)	(4,077,869)		(4,077,869)	(2,537,437)	0	0	0	498,486		SD (Asset Cashflow)
Interest Rate Swap - 121487CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/12/2018	01/17/2028	0	50,000,000	2.586 / .2178	0	0	815,000	6,704,770		6,704,770	3,909,969	0	0	0	663,593		PD (Duration)
Interest Rate Swap - 121716CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2018	01/30/2035	0	50,000,000	.2144 / 2.784	0	0	(941,291)	(10,890,962)		(10,890,962)	(5,869,423)	0	0	0	938,105		LD (Liability Cashflow)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 121938CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/05/2018	02/07/2048	0	100,000,000	2.915 / .213	0	0	2,069,302	35,922,797		35,922,797	18,363,900	0	0	0	2,602,986		SD (Asset Cashflow)
Interest Rate Swap - 122282CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2018	03/05/2048	0	27,400,000	2.889 / .2254	0	0	562,529	9,523,377		9,523,377	4,859,060	0	0	0	714,243		LD (Liability Cashflow)
Interest Rate Swap - 122284PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2018	03/05/2048	0	27,400,000	.2254 / 2.891	0	0	(563,077)	(9,536,059)		(9,536,059)	(4,860,023)	0	0	0	714,243		PD (Duration)
Interest Rate Swap - 122310CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2018	03/06/2028	0	52,200,000	2.894 / .2254	0	0	1,113,514	8,219,434		8,219,434	4,038,612	0	0	0	699,499		SD (Asset Cashflow)
Interest Rate Swap - 122548CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/21/2018	03/23/2021	0	23,000,000	.2449 / 2.783	0	0	(436,528)	(133,080)		(133,080)	154,277	0	0	0	54,971		PD (Duration)
Interest Rate Swap - 122566CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	03/27/2046	0	130,000,000	.251 / 2.996	0	0	(2,679,422)	(46,743,492)		(46,743,492)	(22,839,622)	0	0	0	3,265,514		LD (Liability Cashflow)
Interest Rate Swap - 122571PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	03/27/2048	0	32,100,000	.251 / 2.942	0	0	(644,277)	(11,570,967)		(11,570,967)	(5,581,529)	0	0	0	837,669		PD (Duration)
Interest Rate Swap - 122572CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	03/27/2048	0	32,100,000	2.942 / .251	0	0	644,277	11,570,967		11,570,967	5,581,529	0	0	0	837,669		LD (Liability Cashflow)
Interest Rate Swap - 122778CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2018	04/16/2043	0	40,000,000	2.9686 / .2301	0	0	801,483	12,978,260		12,978,260	6,425,064	0	0	0	944,310		SD (Asset Cashflow)
Interest Rate Swap - 122793PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2018	04/17/2048	0	44,000,000	.2178 / 2.903	0	0	(856,680)	(15,482,005)		(15,482,005)	(7,641,551)	0	0	0	1,149,396		PD (Duration)
Interest Rate Swap - 122794CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2018	04/17/2048	0	44,000,000	2.903 / .2178	0	0	856,680	15,482,005		15,482,005	7,641,551	0	0	0	1,149,396		LD (Liability Cashflow)
Interest Rate Swap - 122909CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2018	01/23/2021	0	15,000,000	.2091 / 2.8	0	0	(278,344)	(25,898)		(25,898)	135,626	0	0	0	18,649		PD (Duration)
Interest Rate Swap - 123032CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/27/2018	05/01/2048	0	54,750,000	3.019 / .2144	0	0	1,168,647	20,759,117		20,759,117	9,591,605	0	0	0	1,431,271		LD (Liability Cashflow)
Interest Rate Swap - 123033PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/27/2018	05/01/2048	0	54,750,000	.2144 / 3.019	0	0	(1,168,647)	(20,759,117)		(20,759,117)	(9,591,605)	0	0	0	1,431,271		PD (Duration)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 123140CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2018	05/17/2028	0	50,000,000	.222 / 3.122	0	0	(1,124,181)	(8,837,181)		(8,837,181)	(3,879,792)	0	0	0	679,109		LD (Liability Cashflow)
Interest Rate Swap - 123141CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2018	05/17/2028	0	50,000,000	3.118 / .222	0	0	1,122,181	8,822,592		8,822,592	3,880,851	0	0	0	679,109		PD (Duration)
Interest Rate Swap - 123328CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2018	06/05/2028	0	25,000,000	2.9775 / .2254	0	0	535,381	4,172,713		4,172,713	1,967,243	0	0	0	340,728		PD (Duration)
Interest Rate Swap - 123329PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2018	06/05/2048	0	46,700,000	.2254 / 2.9625	0	0	(993,087)	(17,136,561)		(17,136,561)	(8,166,885)	0	0	0	1,222,927		PD (Duration)
Interest Rate Swap - 123333CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2018	06/05/2028	0	25,000,000	.2254 / 2.9825	0	0	(536,631)	(4,181,891)		(4,181,891)	(1,966,587)	0	0	0	340,728		LD (Liability Cashflow)
Interest Rate Swap - 123335CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2018	06/05/2048	0	46,700,000	2.9575 / .2254	0	0	990,752	17,082,131		17,082,131	8,164,151	0	0	0	1,222,927		LD (Liability Cashflow)
Interest Rate Swap - 123661CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2018	07/02/2025	0	1,000,000	.1534 / 2.83	0	0	(21,936)	(113,723)		(113,723)	(51,540)	0	0	0	10,613		PD (Duration)
Interest Rate Swap - 123814CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2018	07/16/2024	0	80,000,000	.2301 / 2.914	0	0	(1,559,286)	(7,436,504)		(7,436,504)	(3,267,576)	0	0	0	752,915		SD (Asset Cashflow)
Interest Rate Swap - 123906CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/16/2018	07/18/2021	0	24,760,000	.2178 / 2.885	0	0	(475,023)	(364,177)		(364,177)	73,123	0	0	0	91,678		PD (Duration)
Interest Rate Swap - 123915PR - Receive: Floating 3 Month Libor +160.6 BPS Pay: Fixed	12542RF#2 - CHS Inc. Senior Unsecured	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2018	06/09/2021	0	24,380,000	1.8366 / 4.52	0	0	(516,824)	(287,235)		(287,235)	113,225	0	0	0	80,938		SD (Asset Cashflow)
Interest Rate Swap - 123923CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/18/2018	01/20/2021	0	29,000,000	.2184 / 2.8745	0	0	(553,844)	(40,636)		(40,636)	289,236	0	0	0	33,621		PD (Duration)
Interest Rate Swap - 123945CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2018	01/23/2021	0	29,000,000	.2091 / 2.895	0	0	(565,681)	(51,905)		(51,905)	289,402	0	0	0	36,055		PD (Duration)
Interest Rate Swap - 123960CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2018	07/23/2030	0	150,000,000	3.004 / .2091	0	0	3,089,438	29,578,935		29,578,935	13,929,024	0	0	0	2,319,165		LD (Liability Cashflow)
Interest Rate Swap - 124024CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2018	07/27/2021	0	50,000,000	.2165 / 2.9288	0	0	(991,332)	(777,214)		(777,214)	154,257	0	0	0	189,173		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 124161CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2018	08/09/2021	0	15,000,000	.213 / 2.956	0	0	(315,071)	(249,213)		(249,213)	42,780	0	0	0	58,458		PD (Duration)
Interest Rate Swap - 124185CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2018	08/13/2021	0	15,000,000	.2206 / 2.9125	0	0	(307,889)	(249,888)		(249,888)	33,986	0	0	0	58,973		PD (Duration)
Interest Rate Swap - 124344CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2018	08/31/2038	0	40,000,000	3.045 / .2244	0	0	860,196	11,702,434		11,702,434	5,497,415	0	0	0	840,635		SD (Asset Cashflow)
Interest Rate Swap - 124452CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2018	06/14/2021	0	50,000,000	.2195 / 2.9778	0	0	(1,121,473)	(626,444)		(626,444)	267,413	0	0	0	168,505		PD (Duration)
Interest Rate Swap - 124455CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2018	09/14/2022	0	50,000,000	.2195 / 2.9998	0	0	(1,132,473)	(2,386,344)		(2,386,344)	(650,191)	0	0	0	326,372		PD (Duration)
Interest Rate Swap - 124573CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/18/2018	09/20/2021	0	25,000,000	.2386 / 3.0063	0	0	(538,500)	(504,009)		(504,009)	42,670	0	0	0	106,098		PD (Duration)
Interest Rate Swap - 124603CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2018	09/24/2028	0	35,000,000	.2381 / 3.166	0	0	(796,205)	(6,493,728)		(6,493,728)	(2,797,681)	0	0	0	486,588		LD (Liability Cashflow)
Interest Rate Swap - 124604CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2018	09/24/2028	0	35,000,000	3.16 / .2381	0	0	794,105	6,477,694		6,477,694	2,798,722	0	0	0	486,588		PD (Duration)
Interest Rate Swap - 124794CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2018	04/05/2021	0	19,000,000	.234 / 3.0433	0	0	(390,172)	(140,596)		(140,596)	166,087	0	0	0	48,760		PD (Duration)
Interest Rate Swap - 124812CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	10/09/2028	0	30,000,000	3.2655 / .2295	0	0	687,090	5,814,889		5,814,889	2,391,208	0	0	0	418,234		PD (Duration)
Interest Rate Swap - 124814CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	10/09/2028	0	30,000,000	.2295 / 3.2695	0	0	(688,290)	(5,824,098)		(5,824,098)	(2,390,618)	0	0	0	418,234		LD (Liability Cashflow)
Interest Rate Swap - 124836CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2018	10/10/2028	0	2,790,000	.1488 / 3.215	0	0	(73,628)	(550,852)		(550,852)	(220,902)	0	0	0	38,902		PD (Duration)
Interest Rate Swap - 124904CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2018	10/15/2021	0	27,000,000	.2369 / 3.1188	0	0	(580,063)	(621,165)		(621,165)	47,147	0	0	0	120,015		PD (Duration)
Interest Rate Swap - 125018CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2018	10/19/2021	0	8,000,000	.2178 / 3.1345	0	0	(173,607)	(187,660)		(187,660)	13,761	0	0	0	35,801		PD (Duration)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 125098CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2018	10/25/2028	0	96,000,000	3.219 / .2148	0	0	2,182,108	18,327,262		18,327,262	7,706,013	0	0	0	1,342,045		SD (Asset Cashflow)
Interest Rate Swap - 125141CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/25/2018	07/29/2021	0	70,000,000	.2133 / 3.111	0	0	(1,535,198)	(1,172,370)		(1,172,370)	334,640	0	0	0	266,082		PD (Duration)
Interest Rate Swap - 125154CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/25/2018	07/29/2021	0	25,000,000	.2133 / 3.111	0	0	(548,285)	(418,704)		(418,704)	119,514	0	0	0	95,029		PD (Duration)
Interest Rate Swap - 125320CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2018	11/06/2025	0	30,000,000	3.215 / .2323	0	0	708,658	4,051,443		4,051,443	1,629,620	0	0	0	330,322		PD (Duration)
Interest Rate Swap - 125321CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2018	11/06/2025	0	30,000,000	.2323 / 3.216	0	0	(708,958)	(4,052,891)		(4,052,891)	(1,629,396)	0	0	0	330,322		LD (Liability Cashflow)
Interest Rate Swap - 125389CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2018	05/13/2021	0	60,000,000	.2206 / 3.1738	0	0	(1,388,306)	(647,049)		(647,049)	510,709	0	0	0	182,058		PD (Duration)
Interest Rate Swap - 125437PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2017	07/01/2023	0	44,400,000	.2251 / 2.1063	0	0	(500,627)	(2,101,405)		(2,101,405)	(1,478,593)	0	0	0	351,201		SD (Asset Cashflow)
Interest Rate Swap - 125445PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2017	06/01/2021	0	78,400,000	.2254 / 1.9125	0	0	(798,794)	(552,135)		(552,135)	(359,446)	0	0	0	253,850		SD (Asset Cashflow)
Interest Rate Swap - 125446PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2017	12/01/2021	0	67,300,000	.2254 / 1.9545	0	0	(713,965)	(1,082,664)		(1,082,664)	(764,355)	0	0	0	322,646		SD (Asset Cashflow)
Interest Rate Swap - 125447PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2017	04/01/2025	0	30,400,000	.2251 / 2.1875	0	0	(367,472)	(2,365,231)		(2,365,231)	(1,685,334)	0	0	0	313,455		SD (Asset Cashflow)
Interest Rate Swap - 125449PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2017	02/01/2021	0	56,400,000	.2144 / 2.1035	0	0	(687,525)	(88,416)		(88,416)	105,335	0	0	0	82,709		SD (Asset Cashflow)
Interest Rate Swap - 125450PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2017	07/01/2021	0	24,500,000	.2251 / 2.1335	0	0	(282,923)	(235,720)		(235,720)	(87,783)	0	0	0	86,853		SD (Asset Cashflow)
Interest Rate Swap - 125451PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2018	05/31/2023	0	17,000,000	.2244 / 2.94	0	0	(347,733)	(1,117,761)		(1,117,761)	(415,797)	0	0	0	132,138		PD (Duration)
Interest Rate Swap - 125452PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2018	05/31/2022	0	25,000,000	.2244 / 2.905	0	0	(502,622)	(957,062)		(957,062)	(238,216)	0	0	0	148,780		PD (Duration)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 125453PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2018	05/31/2021	0	30,000,000	.2244 / 2.847	0	0	(585,747)	(321,404)		(321,404)	141,394	0	0	0	96,825		PD (Duration)
Interest Rate Swap - 125456PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2018	05/31/2021	0	25,000,000	.2244 / 2.8563	0	0	(490,435)	(268,781)		(268,781)	120,094	0	0	0	80,687		PD (Duration)
Interest Rate Swap - 125457PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2018	05/31/2022	0	36,000,000	.2244 / 2.9088	0	0	(725,126)	(1,380,077)		(1,380,077)	(341,750)	0	0	0	214,243		PD (Duration)
Interest Rate Swap - 125458PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2018	05/31/2025	0	19,000,000	.2244 / 2.9775	0	0	(395,768)	(2,180,661)		(2,180,661)	(971,514)	0	0	0	199,651		PD (Duration)
Interest Rate Swap - 125582CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2018	11/21/2028	0	1,700,000	.1516 / 3.038	0	0	(41,173)	(315,477)		(315,477)	(137,542)	0	0	0	23,875		PD (Duration)
Interest Rate Swap - 125605CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2018	11/23/2021	0	32,000,000	.2126 / 3.0101	0	0	(677,115)	(804,438)		(804,438)	(27,794)	0	0	0	151,381		PD (Duration)
Interest Rate Swap - 125635PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2018	07/03/2038	0	303,000,000	3.2295 / .234	0	0	6,697,303	97,158,758		97,158,758	41,771,658	0	0	0	6,339,160		PD (Duration)
Interest Rate Swap - 125636PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2018	07/03/2033	0	78,000,000	3.205 / .234	0	0	1,705,107	19,888,251		19,888,251	8,553,668	0	0	0	1,379,303		PD (Duration)
Interest Rate Swap - 125638PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2018	07/03/2042	0	29,000,000	3.233 / .234	0	0	642,003	10,696,845		10,696,845	4,635,703	0	0	0	672,463		PD (Duration)
Interest Rate Swap - 125663CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2018	03/04/2021	0	70,000,000	.2305 / 2.9863	0	0	(1,517,198)	(337,910)		(337,910)	660,990	0	0	0	147,424		PD (Duration)
Interest Rate Swap - 125681CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2018	06/04/2021	0	43,000,000	.2305 / 2.9933	0	0	(935,003)	(506,355)		(506,355)	253,634	0	0	0	140,561		PD (Duration)
Interest Rate Swap - 125702CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2018	12/06/2025	0	1,900,000	.1528 / 2.844	0	0	(42,853)	(233,834)		(233,834)	(107,065)	0	0	0	21,099		PD (Duration)
Interest Rate Swap - 126071CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2018	12/20/2028	0	1,750,000	.1516 / 2.805	0	0	(38,615)	(294,890)		(294,890)	(144,504)	0	0	0	24,703		PD (Duration)
Interest Rate Swap - 126115CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2018	06/24/2021	0	47,000,000	.2381 / 2.7765	0	0	(886,124)	(578,829)		(578,829)	137,618	0	0	0	163,013		PD (Duration)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 126116CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2018	03/24/2021	0	21,000,000	.2381 / 2.785	0	0	(397,713)	(123,407)		(123,407)	139,829	0	0	0	50,486		PD (Duration)
Interest Rate Swap - 126132CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2018	06/24/2021	0	50,000,000	.2381 / 2.795	0	0	(951,935)	(620,219)		(620,219)	155,449	0	0	0	173,418		PD (Duration)
Interest Rate Swap - 126192PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2018	01/03/2022	0	67,000,000	.234 / 2.631	0	0	(1,083,268)	(1,660,082)		(1,660,082)	(426,850)	0	0	0	336,348		PD (Duration)
Interest Rate Swap - 126194PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2018	01/03/2021	0	8,000,000	.234 / 2.691	0	0	(134,105)	(3,431)		(3,431)	69,314	0	0	0	3,592		PD (Duration)
Interest Rate Swap - 126195PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2018	01/03/2023	0	10,000,000	.234 / 2.624	0	0	(160,988)	(487,998)		(487,998)	(213,536)	0	0	0	70,853		PD (Duration)
Interest Rate Swap - 126212CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2019	01/07/2049	0	50,000,000	3.249 / .2203	0	0	1,133,728	22,495,780		22,495,780	9,747,428	0	0	0	1,323,320		LD (Liability Cashflow)
Interest Rate Swap - 126291CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/09/2019	01/11/2021	0	8,500,000	.2241 / 2.7425	0	0	(149,466)	(5,943)		(5,943)	77,064	0	0	0	7,308		PD (Duration)
Interest Rate Swap - 126466PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/17/2019	01/22/2021	0	25,000,000	.2158 / 2.727	0	0	(442,911)	(36,607)		(36,607)	210,958	0	0	0	30,398		PD (Duration)
Interest Rate Swap - 126467PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/17/2019	01/22/2022	0	22,000,000	.2158 / 2.674	0	0	(378,102)	(579,424)		(579,424)	(145,210)	0	0	0	113,206		PD (Duration)
Interest Rate Swap - 126468PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/17/2019	01/22/2023	0	61,000,000	.2158 / 2.657	0	0	(1,038,004)	(3,083,019)		(3,083,019)	(1,325,173)	0	0	0	437,666		PD (Duration)
Interest Rate Swap - 126572CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2019	01/30/2022	0	3,500,000	.2144 / 2.686	0	0	(62,460)	(94,020)		(94,020)	(23,727)	0	0	0	18,192		PD (Duration)
Interest Rate Swap - 126622PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2019	02/04/2023	0	17,000,000	.2201 / 2.563	0	0	(289,749)	(839,789)		(839,789)	(393,674)	0	0	0	123,003		PD (Duration)
Interest Rate Swap - 126623PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2019	02/04/2022	0	63,000,000	.2201 / 2.582	0	0	(1,085,744)	(1,637,253)		(1,637,253)	(498,320)	0	0	0	329,485		PD (Duration)
Interest Rate Swap - 126624PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2019	02/04/2021	0	14,000,000	.2201 / 2.638	0	0	(249,117)	(30,931)		(30,931)	98,502	0	0	0	21,471		PD (Duration)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 126655CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2019	02/05/2026	0	650,000,000	2248 / 2.95	(1,641,250)	0	(13,607,800)	(82,542,888)		(82,542,888)	(38,530,325)	0	220,339	0	7,337,212		PD (Duration)
Interest Rate Swap - 126674CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2019	02/05/2025	0	3,300,000	1528 / 2.5375	0	0	(63,279)	(307,104)		(307,104)	(161,508)	0	0	0	33,397		PD (Duration)
Interest Rate Swap - 126832CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2019	02/19/2022	0	30,000,000	231 / 2.5873	0	0	(513,542)	(817,592)		(817,592)	(256,801)	0	0	0	159,763		PD (Duration)
Interest Rate Swap - 126838CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2019	08/19/2021	0	35,000,000	231 / 2.605	0	0	(605,344)	(530,578)		(530,578)	(33,044)	0	0	0	139,387		PD (Duration)
Interest Rate Swap - 126951CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2019	02/25/2026	0	1,900,000	148 / 2.5325	0	0	(36,333)	(211,198)		(211,198)	(115,845)	0	0	0	21,560		PD (Duration)
Interest Rate Swap - 126997CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2019	08/26/2021	0	65,000,000	233 / 2.579	0	0	(1,101,226)	(1,005,499)		(1,005,499)	(96,861)	0	0	0	262,673		PD (Duration)
Interest Rate Swap - 127027CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/27/2019	03/01/2021	0	10,000,000	2254 / 2.592	0	0	(169,837)	(39,492)		(39,492)	56,544	0	0	0	20,576		PD (Duration)
Interest Rate Swap - 127052PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2019	03/05/2049	0	45,700,000	2254 / 2.905	0	0	(945,544)	(16,475,880)		(16,475,880)	(8,111,278)	0	0	0	1,212,991		PD (Duration)
Interest Rate Swap - 127053CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2019	03/05/2049	0	45,700,000	2.905 / .2254	0	0	945,544	16,475,880		16,475,880	8,111,278	0	0	0	1,212,991		LD (Liability Cashflow)
Interest Rate Swap - 127054PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2019	03/04/2023	0	9,000,000	2305 / 2.574	0	0	(157,966)	(464,417)		(464,417)	(217,710)	0	0	0	66,402		PD (Duration)
Interest Rate Swap - 127055PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2019	03/04/2022	0	40,000,000	2305 / 2.5835	0	0	(705,870)	(1,121,588)		(1,121,588)	(359,489)	0	0	0	217,018		PD (Duration)
Interest Rate Swap - 127056PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2019	03/04/2021	0	16,000,000	2305 / 2.63	0	0	(289,788)	(67,265)		(67,265)	94,960	0	0	0	33,697		PD (Duration)
Interest Rate Swap - 127091PR - Receive: Floating 1 Month Libor +127 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/07/2019	03/11/2022	0	15,000,000	1.4179 / 3.73	0	0	(280,726)	(414,503)		(414,503)	(130,299)	0	0	0	82,029		PD (Duration)
Interest Rate Swap - 127134CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/12/2019	03/14/2021	0	10,000,000	2195 / 2.5715	0	0	(183,665)	(48,391)		(48,391)	49,468	0	0	0	22,600		PD (Duration)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 127484CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2019	04/04/2022	0	8,000,000	.234 / 2.3625	0	0	(109,804)	(218,265)		(218,265)	(98,882)	0	0	0	44,913		PD (Duration)
Interest Rate Swap - 127599CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/10/2019	04/12/2049	0	25,000,000	2.6851 / .2241	0	0	338,833	7,859,938		7,859,938	4,625,186	0	0	0	664,763		SD (Asset Cashflow)
Interest Rate Swap - 127709CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2019	04/18/2024	0	1,500,000	.1579 / 2.3375	0	0	(26,431)	(105,673)		(105,673)	(60,417)	0	0	0	13,621		PD (Duration)
Interest Rate Swap - 127769CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/22/2019	01/24/2022	0	22,000,000	.2148 / 2.4323	0	0	(327,079)	(522,763)		(522,763)	(196,182)	0	0	0	113,493		PD (Duration)
Interest Rate Swap - 127774CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2019	04/25/2024	0	50,000,000	.2148 / 2.404	0	0	(729,015)	(3,539,051)		(3,539,051)	(2,110,827)	0	0	0	455,330		PD (Duration)
Interest Rate Swap - 127807CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2019	10/30/2021	0	15,000,000	.2144 / 2.3538	0	0	(217,850)	(267,005)		(267,005)	(93,726)	0	0	0	68,355		PD (Duration)
Interest Rate Swap - 127833PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2019	05/02/2021	0	43,000,000	.2144 / 2.3815	0	0	(654,315)	(314,736)		(314,736)	46,906	0	0	0	125,127		PD (Duration)
Interest Rate Swap - 127834PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2019	05/02/2022	0	134,000,000	.2144 / 2.3215	0	0	(1,958,627)	(3,809,117)		(3,809,117)	(1,869,617)	0	0	0	775,208		PD (Duration)
Interest Rate Swap - 127841PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2019	05/02/2021	0	48,000,000	.2144 / 2.396	0	0	(737,358)	(353,710)		(353,710)	59,188	0	0	0	139,677		PD (Duration)
Interest Rate Swap - 127842PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2019	05/02/2022	0	17,000,000	.2144 / 2.3375	0	0	(251,203)	(486,886)		(486,886)	(234,602)	0	0	0	98,347		PD (Duration)
Interest Rate Swap - 127843PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2019	05/02/2023	0	18,000,000	.2144 / 2.3305	0	0	(264,719)	(890,274)		(890,274)	(518,585)	0	0	0	137,636		PD (Duration)
Interest Rate Swap - 127858CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2019	05/03/2024	0	50,000,000	.2158 / 2.3246	0	0	(732,218)	(3,426,422)		(3,426,422)	(2,158,195)	0	0	0	456,987		PD (Duration)
Interest Rate Swap - 127860CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2019	05/03/2031	0	75,000,000	2.5565 / .2158	0	0	1,272,252	12,099,472		12,099,472	7,393,463	0	0	0	1,205,927		PD (Duration)
Interest Rate Swap - 127861CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2019	05/03/2031	0	75,000,000	.2158 / 2.5595	0	0	(1,274,502)	(12,122,174)		(12,122,174)	(7,392,939)	0	0	0	1,205,927		LD (Liability Cashflow)

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Interest Rate Swap - 127897CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2019	05/10/2021	0	32,000,000	2059 / 2.397	0	0	(493,573)	(248,219)		(248,219)	32,278	0	0	0	96,029		PD (Duration)
Interest Rate Swap - 127919CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/13/2019	05/15/2024	0	50,000,000	221 / 2.212	0	0	(673,503)	(3,267,089)		(3,267,089)	(2,226,978)	0	0	0	459,188		PD (Duration)
Interest Rate Swap - 128114CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2019	05/24/2024	0	100,000,000	2049 / 2.2066	0	0	(1,313,182)	(6,561,423)		(6,561,423)	(4,493,239)	0	0	0	921,663		PD (Duration)
Interest Rate Swap - 128184CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/28/2019	05/30/2029	0	86,000,000	2244 / 2.258	0	0	(1,172,601)	(10,381,843)		(10,381,843)	(7,618,893)	0	0	0	1,247,295		LD (Liability Cashflow)
Interest Rate Swap - 128209CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2019	03/03/2022	0	5,400,000	232 / 2.046	0	0	(63,487)	(117,027)		(117,027)	(76,141)	0	0	0	29,264		PD (Duration)
Interest Rate Swap - 128240PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2019	06/04/2021	0	35,000,000	2305 / 2.0125	0	0	(417,786)	(266,306)		(266,306)	(129,667)	0	0	0	114,410		PD (Duration)
Interest Rate Swap - 128244PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2019	06/04/2022	0	79,000,000	2305 / 1.9376	0	0	(883,832)	(1,967,333)		(1,967,333)	(1,494,357)	0	0	0	471,925		PD (Duration)
Interest Rate Swap - 128247PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2019	06/04/2023	0	58,000,000	2305 / 1.9266	0	0	(642,510)	(2,409,233)		(2,409,233)	(1,960,347)	0	0	0	451,825		PD (Duration)
Interest Rate Swap - 128307CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/05/2019	12/07/2021	0	12,500,000	2254 / 1.8225	0	0	(131,891)	(189,546)		(189,546)	(160,282)	0	0	0	60,450		PD (Duration)
Interest Rate Swap - 128313CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2019	06/10/2022	0	18,500,000	23 / 1.846	0	0	(203,203)	(440,065)		(440,065)	(368,556)	0	0	0	111,137		PD (Duration)
Interest Rate Swap - 128471CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/18/2019	06/20/2029	0	1,800,000	1516 / 1.912	0	0	(23,645)	(180,887)		(180,887)	(161,802)	0	0	0	26,194		PD (Duration)
Interest Rate Swap - 128484PR - Receive: Floating 3 Month Libor +152 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/19/2019	01/31/2022	0	15,000,000	1.7444 / 3.42	0	0	(147,209)	(273,488)		(273,488)	(217,166)	0	0	0	78,062		PD (Duration)
Interest Rate Swap - 128508CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2019	06/24/2026	0	500,000,000	2381 / 2.1325	0	0	(6,206,851)	(44,810,404)		(44,810,404)	(34,243,237)	0	0	0	5,852,982		PD (Duration)
Interest Rate Swap - 128521CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2019	06/25/2029	0	1,850,000	148 / 1.917	0	0	(23,990)	(186,801)		(186,801)	(166,468)	0	0	0	26,943		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 128529CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/24/2019	06/26/2026	0	575,000,000	251 / 2.043	0	0	(6,512,721)	(48,740,455)		(48,740,455)	(39,765,758)	0	0	0	6,734,229		PD (Duration)
Interest Rate Swap - 128670CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/08/2019	07/10/2021	0	19,800,000	2241 / 1.924	0	0	(188,309)	(180,177)		(180,177)	(120,729)	0	0	0	71,861		PD (Duration)
Interest Rate Swap - 128689CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	07/11/2022	0	25,000,000	2241 / 1.8695	0	0	(221,357)	(639,380)		(639,380)	(525,039)	0	0	0	154,595		PD (Duration)
Interest Rate Swap - 128966CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/22/2019	04/24/2021	0	5,000,000	2148 / 1.8738	0	0	(46,409)	(26,113)		(26,113)	(17,869)	0	0	0	14,020		PD (Duration)
Interest Rate Swap - 128980CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2019	07/26/2021	0	20,000,000	2148 / 1.8515	0	0	(181,164)	(186,778)		(186,778)	(147,757)	0	0	0	75,491		PD (Duration)
Interest Rate Swap - 129079CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2019	08/02/2029	0	75,000,000	2144 / 1.9692	0	0	(832,022)	(7,300,248)		(7,300,248)	(6,815,435)	0	0	0	1,098,994		PD (Duration)
Interest Rate Swap - 129094PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2019	08/02/2022	0	48,000,000	2144 / 1.801	0	0	(451,758)	(1,219,834)		(1,219,834)	(1,082,508)	0	0	0	302,506		PD (Duration)
Interest Rate Swap - 129096PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2019	08/02/2023	0	36,000,000	2144 / 1.783	0	0	(332,338)	(1,452,166)		(1,452,166)	(1,348,302)	0	0	0	289,610		PD (Duration)
Interest Rate Swap - 129105PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2019	08/02/2021	0	80,000,000	2144 / 1.8655	0	0	(804,530)	(774,503)		(774,503)	(601,146)	0	0	0	306,910		PD (Duration)
Interest Rate Swap - 129209CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/05/2019	08/07/2026	0	2,000,000	1528 / 1.412	0	0	(16,387)	(111,205)		(111,205)	(145,953)	0	0	0	23,669		PD (Duration)
Interest Rate Swap - 129260CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/06/2019	02/08/2021	0	58,000,000	213 / 1.695	0	0	(486,660)	(87,965)		(87,965)	(140,231)	0	0	0	93,899		PD (Duration)
Interest Rate Swap - 129285CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2019	08/13/2029	0	2,000,000	1539 / 1.47	0	0	(17,799)	(127,250)		(127,250)	(185,187)	0	0	0	29,357		PD (Duration)
Interest Rate Swap - 129320CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2019	08/16/2022	0	20,000,000	221 / 1.5095	0	0	(127,230)	(426,148)		(426,148)	(516,772)	0	0	0	127,528		PD (Duration)
Interest Rate Swap - 129339CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2019	02/16/2022	0	9,000,000	221 / 1.53	0	0	(59,099)	(134,763)		(134,763)	(166,222)	0	0	0	47,758		PD (Duration)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 129448PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/16/2019	05/02/2021	0	6,100,000	2144 / 1.552	0	0	(42,222)	(27,366)		(27,366)	(42,983)	0	0	0	17,751		PD (Duration)
Interest Rate Swap - 129469CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/19/2019	08/21/2024	0	1,500,000	.1516 / 1.32	0	0	(10,559)	(59,856)		(59,856)	(79,963)	0	0	0	14,309		PD (Duration)
Interest Rate Swap - 129494CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/20/2019	08/22/2022	0	21,000,000	.2126 / 1.43	0	0	(116,044)	(425,114)		(425,114)	(563,407)	0	0	0	134,567		PD (Duration)
Interest Rate Swap - 129525CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/23/2019	08/28/2024	0	250,000,000	.2244 / 1.85	0	0	(2,391,820)	(14,203,236)		(14,203,236)	(12,806,613)	0	0	0	2,390,934		LD (Liability Cashflow)
Interest Rate Swap - 129526CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/23/2019	08/28/2024	0	150,000,000	.2244 / 1.8	0	0	(1,360,092)	(8,247,899)		(8,247,899)	(7,746,397)	0	0	0	1,434,560		PD (Duration)
Interest Rate Swap - 129657CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/05/2019	09/09/2022	0	23,000,000	.2304 / 1.438	0	0	(154,304)	(481,823)		(481,823)	(630,521)	0	0	0	149,538		PD (Duration)
Interest Rate Swap - 129665CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/05/2019	09/09/2027	0	130,000,000	.1.3966 / .2304	0	0	818,336	6,648,233		6,648,233	10,727,647	0	0	0	1,681,335		LD (Liability Cashflow)
Interest Rate Swap - 129749CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2019	09/17/2024	0	170,000,000	.2288 / 1.742	0	0	(1,661,481)	(9,081,142)		(9,081,142)	(8,967,366)	0	0	0	1,637,738		PD (Duration)
Interest Rate Swap - 129867CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/18/2019	09/20/2022	0	12,100,000	.2386 / 1.616	0	0	(92,414)	(295,069)		(295,069)	(317,151)	0	0	0	79,355		PD (Duration)
Interest Rate Swap - 129889CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2019	09/24/2023	0	300,000,000	.1.568 / .2381	0	0	2,030,611	10,981,608		10,981,608	12,445,830	0	0	0	2,478,944		LD (Liability Cashflow)
Interest Rate Swap - 129898CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2019	09/25/2021	0	5,500,000	.251 / 1.67	0	0	(42,228)	(59,488)		(59,488)	(63,807)	0	0	0	23,558		PD (Duration)
Interest Rate Swap - 129905CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/24/2019	09/26/2021	0	42,000,000	.251 / 1.6715	0	0	(319,682)	(454,783)		(454,783)	(486,636)	0	0	0	180,228		PD (Duration)
Interest Rate Swap - 129908CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/24/2019	03/26/2021	0	15,000,000	.251 / 1.6875	0	0	(116,572)	(50,963)		(50,963)	(63,104)	0	0	0	36,478		PD (Duration)
Interest Rate Swap - 129966CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2019	12/30/2021	0	40,200,000	.2401 / 1.6155	0	0	(258,810)	(568,917)		(568,917)	(637,068)	0	0	0	200,730		PD (Duration)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 130068CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2019	10/02/2024	0	125,000,000	2339 / 1.7	0	0	(885,759)	(6,540,399)		(6,540,399)	(6,700,288)	0	0	0	1,211,175		PD (Duration)
Interest Rate Swap - 130079CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2019	10/03/2022	0	13,000,000	234 / 1.502	0	0	(66,267)	(297,940)		(297,940)	(361,499)	0	0	0	86,185		PD (Duration)
Interest Rate Swap - 130172CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/10/2019	04/15/2021	0	53,000,000	2369 / 1.5855	0	0	(325,993)	(205,707)		(205,707)	(316,103)	0	0	0	142,786		PD (Duration)
Interest Rate Swap - 130437CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2019	10/24/2046	0	50,000,000	1.897 / .2148	0	0	475,711	5,721,354		5,721,354	8,004,082	0	0	0	1,270,200		PD (Duration)
Interest Rate Swap - 130438CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2019	10/24/2046	0	50,000,000	2148 / 1.899	0	0	(476,711)	(5,744,183)		(5,744,183)	(8,005,765)	0	0	0	1,270,200		LD (Liability Cashflow)
Interest Rate Swap - 130439CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2019	10/24/2029	0	50,000,000	1.708 / .2148	0	0	381,211	3,775,107		3,775,107	4,659,534	0	0	0	742,231		PD (Duration)
Interest Rate Swap - 130440CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2019	10/24/2029	0	50,000,000	2148 / 1.71	0	0	(382,211)	(3,783,767)		(3,783,767)	(4,659,144)	0	0	0	742,231		LD (Liability Cashflow)
Interest Rate Swap - 130458CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2019	10/25/2021	0	19,300,000	2148 / 1.601	0	0	(126,421)	(220,433)		(220,433)	(258,198)	0	0	0	87,235		PD (Duration)
Interest Rate Swap - 130534CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2019	10/30/2029	0	50,000,000	2144 / 1.776	0	0	(437,291)	(4,072,975)		(4,072,975)	(4,651,788)	0	0	0	742,910		LD (Liability Cashflow)
Interest Rate Swap - 130535CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2019	10/30/2046	0	50,000,000	2144 / 1.966	0	0	(532,291)	(6,520,394)		(6,520,394)	(8,067,282)	0	0	0	1,270,596		LD (Liability Cashflow)
Interest Rate Swap - 130536CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2019	10/30/2046	0	50,000,000	1.964 / .2144	0	0	531,291	6,497,543		6,497,543	8,065,596	0	0	0	1,270,596		PD (Duration)
Interest Rate Swap - 130537CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2019	10/30/2029	0	50,000,000	1.774 / .2144	0	0	436,291	4,064,296		4,064,296	4,652,177	0	0	0	742,910		PD (Duration)
Interest Rate Swap - 130630CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2019	11/04/2026	0	350,000,000	1.516 / .2201	0	0	2,300,913	19,997,190		19,997,190	26,508,269	0	0	0	4,230,545		SD (Asset Cashflow)
Interest Rate Swap - 130651PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2019	11/05/2021	0	3,300,000	2248 / 1.595	0	0	(24,371)	(38,708)		(38,708)	(45,592)	0	0	0	15,183		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 130652PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2019	11/05/2022	0	2,800,000	.2248 / 1.545	0	0	(19,278)	(69,558)		(69,558)	(80,740)	0	0	0	19,025		PD (Duration)
Interest Rate Swap - 130768PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2019	11/18/2049	0	107,000,000	.2204 / 1.9188	0	0	(1,120,714)	(13,654,493)		(13,654,493)	(17,782,352)	0	0	0	2,875,182		PD (Duration)
Interest Rate Swap - 130769CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2019	11/18/2049	0	107,000,000	1.9172 / .2204	0	0	1,119,002	13,612,927		13,612,927	17,778,972	0	0	0	2,875,182		LD (Liability Cashflow)
Interest Rate Swap - 130897CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2019	11/20/2021	0	10,000,000	.2238 / 1.608	0	0	(73,365)	(125,452)		(125,452)	(143,554)	0	0	0	47,093		PD (Duration)
Interest Rate Swap - 131022CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/25/2019	11/27/2024	0	250,000,000	.233 / 1.59	0	0	(1,739,121)	(12,381,149)		(12,381,149)	(14,081,450)	0	0	0	2,470,423		LD (Liability Cashflow)
Interest Rate Swap - 131069CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2019	12/03/2024	0	125,000,000	.232 / 1.75	0	0	(1,099,615)	(6,993,177)		(6,993,177)	(6,898,943)	0	0	0	1,238,183		PD (Duration)
Interest Rate Swap - 131272CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2019	12/16/2022	0	280,000,000	.2193 / 1.686	0	0	(2,661,501)	(8,150,486)		(8,150,486)	(8,143,868)	0	0	0	1,959,839		PD (Duration)
Interest Rate Swap - 131273CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2019	12/16/2022	0	280,000,000	1.6855 / .2193	0	0	2,660,101	8,147,746		8,147,746	8,145,165	0	0	0	1,959,839		PD (Duration)
Interest Rate Swap - 131521CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2019	12/20/2029	0	200,000,000	2.29 / .2386	0	0	2,875,502	25,376,541		25,376,541	18,355,570	0	0	0	2,995,068		LD (Liability Cashflow)
Interest Rate Swap - 131551PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2019	12/23/2022	0	25,330,000	.2449 / 1.68	0	0	(201,360)	(740,386)		(740,386)	(745,715)	0	0	0	178,145		PD (Duration)
Interest Rate Swap - 131896CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/23/2020	04/27/2021	0	20,000,000	.2165 / 1.635	0	0	(142,125)	(89,911)		(89,911)	(89,911)	0	0	0	56,796		PD (Duration)
Interest Rate Swap - 131961CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2020	01/30/2023	0	84,000,000	.2144 / 1.469	0	0	(508,335)	(2,208,979)		(2,208,979)	(2,208,979)	0	0	0	605,827		PD (Duration)
Interest Rate Swap - 131976CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2020	07/31/2022	0	100,000,000	.2144 / 1.45	0	0	(591,259)	(1,975,945)		(1,975,945)	(1,975,945)	0	0	0	629,153		PD (Duration)
Interest Rate Swap - 132190CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2020	02/13/2022	0	10,000,000	.2206 / 1.447	0	0	(64,577)	(139,710)		(139,710)	(139,710)	0	0	0	52,874		PD (Duration)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 132405CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2020	02/21/2022	0	50,000,000	.2126 / 1.455	0	0	(322,904)	(718,222)		(718,222)	(718,222)	0	0	0	266,902		PD (Duration)
Interest Rate Swap - 132406CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2020	02/21/2023	0	100,000,000	.2126 / 1.4125	0	0	(609,210)	(2,581,201)		(2,581,201)	(2,581,201)	0	0	0	731,400		PD (Duration)
Interest Rate Swap - 132417CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2020	08/24/2022	0	22,000,000	.2049 / 1.3725	0	0	(123,958)	(426,376)		(426,376)	(426,376)	0	0	0	141,205		PD (Duration)
Interest Rate Swap - 132433CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2020	02/24/2022	0	31,000,000	.2049 / 1.415	0	0	(185,903)	(433,748)		(433,748)	(433,748)	0	0	0	166,063		PD (Duration)
Interest Rate Swap - 132490CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/25/2020	02/27/2050	0	31,500,000	1.434 / .233	0	0	195,415	189,198		189,198	189,198	0	0	0	850,440		SD (Asset Cashflow)
Interest Rate Swap - 132559CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/27/2020	03/02/2023	0	6,000,000	1.59 / .9025	0	0	34,948	(181,284)		(181,284)	(181,284)	0	0	0	44,214		PD (Duration)
Interest Rate Swap - 132560CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/27/2020	09/02/2021	0	12,000,000	.09 / .981	0	0	(86,134)	(73,658)		(73,658)	(73,658)	0	0	0	49,187		PD (Duration)
Interest Rate Swap - 132641CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/04/2020	03/06/2027	0	700,000,000	.2254 / 1.281	0	(955,500)	(4,407,265)	(30,607,868)		(30,607,868)	(29,763,978)	0	111,610	0	8,702,830		PD (Duration)
Interest Rate Swap - 132656CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/05/2020	03/09/2023	0	37,500,000	1.09 / .4	0	0	214,188	(563,763)		(563,763)	(563,763)	0	0	0	277,529		PD (Duration)
Interest Rate Swap - 133098CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2020	03/23/2038	0	147,200,000	1.04 / .2449	0	0	525,735	(5,309,068)		(5,309,068)	(5,309,068)	0	0	0	3,054,932		LD (Liability Cashflow)
Interest Rate Swap - 133100CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2020	03/23/2038	0	147,200,000	.9865 / .2449	0	0	464,921	(6,578,595)		(6,578,595)	(6,578,595)	0	0	0	3,054,932		LD (Liability Cashflow)
Interest Rate Swap - 133364PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2020	04/06/2050	0	24,600,000	.2335 / .85	0	0	(35,566)	3,281,070		3,281,070	3,281,070	0	0	0	665,408		PD (Duration)
Interest Rate Swap - 133368CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2020	04/06/2050	0	24,600,000	.85 / .2335	0	0	35,566	(3,281,070)		(3,281,070)	(3,281,070)	0	0	0	665,408		LD (Liability Cashflow)
Interest Rate Swap - 133563PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2020	04/08/2040	0	23,900,000	.2298 / .823	0	0	(32,143)	1,967,866		1,967,866	1,967,866	0	0	0	524,597		PD (Duration)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 133564CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2020	04/08/2040	0	23,900,000	.823 / .2298	0	0	32,143	(1,967,866)		(1,967,866)	(1,967,866)	0	0	0	524,597		LD (Liability Cashflow)
Interest Rate Swap - 133661PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	04/09/2050	0	76,000,000	.2295 / .9485	0	0	(178,239)	8,305,106		8,305,106	8,305,106	0	0	0	2,056,014		PD (Duration)
Interest Rate Swap - 133662CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	04/09/2050	0	76,000,000	.9485 / .2295	0	0	178,239	(8,305,106)		(8,305,106)	(8,305,106)	0	0	0	2,056,014		LD (Liability Cashflow)
Interest Rate Swap - 133826CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2020	04/16/2025	0	3,500,000	.05 / .29	0	0	(6,067)	(11,962)		(11,962)	(11,962)	0	0	0	36,259		PD (Duration)
Interest Rate Swap - 134069CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2020	05/01/2027	0	2,000,000	.05 / .27	0	0	(2,994)	20,676		20,676	20,676	0	0	0	25,171		PD (Duration)
Interest Rate Swap - 134103CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2020	05/06/2050	0	110,000,000	1.4255 / .2323	0	1,298,000	773,189	422,017		422,017	(852,483)	0	(23,500)	0	2,979,633		PD (Duration)
Interest Rate Swap - 134104CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2020	05/06/2050	0	140,000,000	1.4255 / .2323	0	1,652,000	984,058	537,113		537,113	(1,084,979)	0	(29,909)	0	3,792,260		PD (Duration)
Interest Rate Swap - 134105CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2020	05/06/2050	0	110,000,000	1.385 / .2323	0	1,298,000	744,107	(708,141)		(708,141)	(1,982,529)	0	(23,612)	0	2,979,633		PD (Duration)
Interest Rate Swap - 134106CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2020	05/06/2050	0	140,000,000	1.385 / .2323	0	1,652,000	947,046	(901,270)		(901,270)	(2,523,219)	0	(30,051)	0	3,792,260		PD (Duration)
Interest Rate Swap - 134171CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/11/2020	05/13/2035	0	120,000,000	.824 / .2206	0	0	379,524	(5,744,318)		(5,744,318)	(5,744,318)	0	0	0	2,274,331		SD (Asset Cashflow)
Interest Rate Swap - 134172LM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/11/2020	05/13/2035	0	120,000,000	.2206 / .8245	0	0	(379,904)	5,736,105		5,736,105	5,736,105	0	0	0	2,274,331		SD (Asset Cashflow)
Interest Rate Swap - 134395CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2020	05/27/2030	0	35,000,000	.66 / .233	0	0	73,910	(726,760)		(726,760)	(726,760)	0	0	0	536,709		SD (Asset Cashflow)
Interest Rate Swap - 134396LM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2020	05/27/2030	0	35,000,000	.233 / .66	0	0	(73,910)	726,760		726,760	726,760	0	0	0	536,709		SD (Asset Cashflow)
Interest Rate Swap - 134438CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2020	06/03/2023	0	5,000,000	.06 / .0138	0	0	1,362	11,077		11,077	11,077	0	0	0	38,929		PD (Duration)

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Interest Rate Swap - 134896CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2020	06/29/2029	0	2,200,000	.08 / .375	0	0	(3,353)	50,052		50,052	50,052	0	0	0	32,060		PD (Duration)
Interest Rate Swap - 135261CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/16/2020	07/20/2050	0	25,000,000	.836 / .2184	0	0	65,037	(3,664,149)		(3,664,149)	(3,664,149)	0	0	0	679,542		PD (Duration)
Interest Rate Swap - 135263CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/16/2020	07/20/2050	0	7,000,000	.836 / .2184	0	0	18,210	(1,025,962)		(1,025,962)	(1,025,962)	0	0	0	190,272		PD (Duration)
Interest Rate Swap - 135268CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2020	07/21/2023	0	6,000,000	.1 / .0075	0	0	2,528	14,232		14,232	14,232	0	0	0	47,967		PD (Duration)
Interest Rate Swap - 135458LM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2020	08/03/2050	0	15,000,000	.2158 / .79	0	0	(33,791)	2,377,868		2,377,868	2,377,868	0	0	0	407,985		PD (Duration)
Interest Rate Swap - 135459CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2020	08/03/2050	0	15,000,000	.789 / .2158	0	0	33,729	(2,381,699)		(2,381,699)	(2,381,699)	0	0	0	407,985		PD (Duration)
Interest Rate Swap - 135498CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2020	08/05/2025	0	3,000,000	.1 / .058	0	0	522	24,634		24,634	24,634	0	0	0	32,160		PD (Duration)
Interest Rate Swap - 135722CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2020	04/16/2023	0	35,000,000	.05 / .041	0	0	6,479	41,420		41,420	41,420	0	0	0	264,997		PD (Duration)
Interest Rate Swap - 135866CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/19/2020	08/21/2040	0	30,000,000	.924 / .2126	0	0	73,851	(2,137,362)		(2,137,362)	(2,137,362)	0	0	0	664,752		SD (Asset Cashflow)
Interest Rate Swap - 135877CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/20/2020	08/24/2030	0	1,600,000	.09 / .425	0	0	(1,936)	46,966		46,966	46,966	0	0	0	24,849		PD (Duration)
Interest Rate Swap - 135962CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2020	09/01/2050	0	25,000,000	.2254 / 1.065	0	0	(68,352)	2,212,277		2,212,277	2,212,277	0	0	0	680,870		SD (Asset Cashflow)
Interest Rate Swap - 135963CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2020	09/01/2050	0	25,000,000	1.0638 / .2254	0	0	68,248	(2,220,275)		(2,220,275)	(2,220,275)	0	0	0	680,870		SD (Asset Cashflow)
Interest Rate Swap - 135965CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2020	09/01/2040	0	45,000,000	.2254 / 1.0063	0	0	(114,222)	2,547,759		2,547,759	2,547,759	0	0	0	997,878		SD (Asset Cashflow)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 135968CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2020	09/01/2040	0	45,000,000	1.005 / .2254	0	0	114,034	(2,557,951)		(2,557,951)	(2,557,951)	0	0	0	997,878		SD (Asset Cashflow)
Interest Rate Swap - 136047CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/02/2020	09/04/2045	0	43,000,000	.791 / .09	0	0	99,639	(3,074,903)		(3,074,903)	(3,074,903)	0	0	0	1,068,042		LD (Liability Cashflow)
Interest Rate Swap - 136320CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/16/2020	09/18/2023	0	48,250,000	.09 / .04	0	0	7,036	86,854		86,854	86,854	0	0	0	397,518		PD (Duration)
Interest Rate Swap - 136352PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2020	08/04/2021	0	83,000,000	.2201 / .216	0	0	8,993	(792)		(792)	(792)	0	0	0	319,869		PD (Duration)
Interest Rate Swap - 136353PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2020	08/04/2022	0	45,000,000	.2201 / .186	0	0	10,388	8,834		8,834	8,834	0	0	0	284,079		PD (Duration)
Interest Rate Swap - 136354PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2020	08/04/2023	0	30,000,000	.2201 / .19	0	0	6,435	24,961		24,961	24,961	0	0	0	241,593		PD (Duration)
Interest Rate Swap - 136356PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2020	08/04/2024	0	10,000,000	.2201 / .215	0	0	1,124	27,129		27,129	27,129	0	0	0	94,790		PD (Duration)
Interest Rate Swap - 136440CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/24/2020	09/28/2040	0	10,000,000	1.02 / .251	0	0	20,180	(545,128)		(545,128)	(545,128)	0	0	0	222,159		SD (Asset Cashflow)
Interest Rate Swap - 136730CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2020	10/19/2050	0	12,000,000	.2178 / 1.172	0	0	(22,757)	736,151		736,151	736,151	0	0	0	327,542		SD (Asset Cashflow)
Interest Rate Swap - 136731LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2020	10/19/2050	0	12,000,000	1.172 / .2178	0	0	22,757	(736,151)		(736,151)	(736,151)	0	0	0	327,542		SD (Asset Cashflow)
Interest Rate Swap - 137193CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2020	11/03/2030	0	40,000,000	.885 / .2158	0	0	42,890	(136,423)		(136,423)	(136,423)	0	0	0	627,420		SD (Asset Cashflow)
Interest Rate Swap - 137195CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2020	11/03/2050	0	40,000,000	1.3 / .2158	0	0	69,634	(1,142,413)		(1,142,413)	(1,142,413)	0	0	0	1,092,546		SD (Asset Cashflow)
Interest Rate Swap - 137318CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2020	12/31/2049	0	100,000,000	1.404 / .2539	0	0	172,679	(120,811)		(120,811)	(120,811)	0	0	0	2,692,582		PD (Duration)
Interest Rate Swap - 137321CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2020	09/30/2049	0	100,000,000	1.3995 / .2401	0	0	168,125	(236,187)		(236,187)	(236,187)	0	0	0	2,680,951		PD (Duration)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 137322CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2020	03/31/2050	0	50,000,000	1.394 / .2539	0	0	83,709	(201,112)		(201,112)	(201,112)	0	0	0	1,352,082		PD (Duration)
Interest Rate Swap - 137749PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2020	12/16/2023	0	12,500,000	.2193 / .2765	0	0	(222)	(13,617)		(13,617)	(13,617)	0	0	0	107,523		PD (Duration)
Interest Rate Swap - 137814CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2020	12/07/2050	0	8,000,000	.2254 / 1.3755	0	0	(6,084)	73,079		73,079	73,079	0	0	0	218,853		PD (Duration)
Interest Rate Swap - 137816CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2020	12/07/2050	0	8,000,000	1.3755 / .2254	0	0	6,084	(73,079)		(73,079)	(73,079)	0	0	0	218,853		PD (Duration)
Interest Rate Swap - 137863CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2020	06/30/2050	0	50,000,000	1.425 / .2401	0	0	40,866	192,954		192,954	192,954	0	0	0	1,357,848		PD (Duration)
Interest Rate Swap - 137864CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2020	09/30/2050	0	100,000,000	1.425 / .2401	0	0	81,731	368,796		368,796	368,796	0	0	0	2,727,178		PD (Duration)
Interest Rate Swap - 138221CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2020	12/17/2045	0	8,000,000	1.3525 / .2288	0	0	3,445	(65,262)		(65,262)	(65,262)	0	0	0	199,849		SD (Asset Cashflow)
Interest Rate Swap - 138581CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/21/2020	12/23/2030	0	200,000,000	.2449 / .942	0	0	(29,623)	(228,556)		(228,556)	(228,556)	0	0	0	3,158,876		PD (Duration)
Interest Rate Swap - 138711CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2020	09/30/2049	0	100,000,000	.2539 / 1.4225	0	0	(22,324)	(338,021)		(338,021)	(338,021)	0	0	0	2,680,951		PD (Duration)
Interest Rate Swap - 138714CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2020	12/31/2049	0	100,000,000	.2539 / 1.422	0	0	(26,264)	(331,727)		(331,727)	(331,727)	0	0	0	2,692,582		PD (Duration)
Interest Rate Swap - 138718CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2020	03/31/2050	0	50,000,000	.2539 / 1.4235	0	0	(11,172)	(172,124)		(172,124)	(172,124)	0	0	0	1,352,082		PD (Duration)
Interest Rate Swap - 138721CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2020	06/30/2050	0	50,000,000	.2539 / 1.423	0	0	(13,143)	(172,466)		(172,466)	(172,466)	0	0	0	1,357,848		PD (Duration)
Interest Rate Swap - 138725CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2020	09/30/2050	0	100,000,000	.2539 / 1.424	0	0	(22,353)	(343,521)		(343,521)	(343,521)	0	0	0	2,727,178		PD (Duration)
Interest Rate Swap - 65734CM - Receive: Floating 3 Month Libor +53.5 BPS Pay: Fixed	039483AT9 - ARCHER DANIELS MIDLAND C DEBENTURES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/26/2004	10/01/2031	0	7,500,000	.7601 / 5.935	0	0	(330,928)	(3,430,356)		(3,430,356)	(709,374)	0	0	0	122,967		SD (Asset Cashflow)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 67161CM - Receive: Floating 3 Month Libor +194.8 BPS Pay: Fixed	81211KAK6 - SEALED AIR CORP NEW BONDS 144A	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2005	07/15/2033	0	6,600,000	2.1844 / 6.875	0	0	(259,025)	(3,005,058)		(3,005,058)	(717,183)	0	0	0	116,861		SD (Asset Cashflow)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2005	06/30/2025	0	5,738,573	1.9869 / 6.45	0	0	(212,310)	(623,444)		(623,444)	(125,885)	0	0	0	60,867		SD (Asset Cashflow)
Interest Rate Swap - 68655CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2005	08/02/2035	0	114,000,000	4.9575 / .2144	0	0	4,671,335	59,060,997		59,060,997	14,038,927	0	0	0	2,177,125		PD (Duration)
Interest Rate Swap - 69480CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2005	11/01/2035	0	80,000,000	5.282 / .2144	0	0	3,518,013	45,576,015		45,576,015	10,067,702	0	0	0	1,540,702		PD (Duration)
Interest Rate Swap - 69874CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2005	11/23/2035	0	32,000,000	5.178 / .2126	0	0	1,370,843	17,825,767		17,825,767	4,032,076	0	0	0	617,508		PD (Duration)
Interest Rate Swap - 70140CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2005	12/13/2035	0	20,000,000	5.264 / .2195	0	0	906,330	11,413,827		11,413,827	2,532,235	0	0	0	386,673		PD (Duration)
Interest Rate Swap - 70339CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2005	12/29/2035	0	16,000,000	5.076 / .251	0	0	657,356	8,734,246		8,734,246	2,024,675	0	0	0	309,783		PD (Duration)
Interest Rate Swap - 70700CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/27/2006	01/31/2036	0	20,000,000	5.139 / .2144	0	0	847,294	11,140,548		11,140,548	2,547,106	0	0	0	388,373		PD (Duration)
Interest Rate Swap - 70910CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/23/2006	02/27/2036	0	40,000,000	5.079 / .233	0	0	1,673,859	22,015,560		22,015,560	5,107,301	0	0	0	778,612		PD (Duration)
Interest Rate Swap - 71173CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2006	03/27/2036	0	65,000,000	5.311 / .251	0	0	2,842,597	38,073,171		38,073,171	8,388,041	0	0	0	1,268,718		PD (Duration)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	0	14,767,546	6703 / 6.19	0	0	(744,862)	(3,892,173)		(3,892,173)	(607,219)	0	0	0	174,682		SD (Asset Cashflow)
Interest Rate Swap - 71539CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/24/2006	04/26/2036	0	65,000,000	5.607 / .2148	0	0	3,029,857	40,984,660		40,984,660	8,494,415	0	0	0	1,272,071		PD (Duration)
Interest Rate Swap - 71847CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2006	06/05/2026	0	35,000,000	5.794 / .2254	0	0	1,735,308	10,004,125		10,004,125	1,487,492	0	0	0	407,795		LD (Liability Cashflow)
Interest Rate Swap - 71848CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2006	06/05/2026	0	10,000,000	5.794 / .2254	0	0	495,802	2,858,322		2,858,322	424,998	0	0	0	116,513		LD (Liability Cashflow)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 71859CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2006	06/05/2036	0	20,000,000	5.795 / .2254	0	0	991,805	13,216,063		13,216,063	2,641,526	0	0	0	392,812		PD (Duration)
Interest Rate Swap - 72071CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2006	06/22/2036	0	25,000,000	5.791 / .2358	0	0	1,226,996	16,547,863		16,547,863	3,312,669	0	0	0	491,741		PD (Duration)
Interest Rate Swap - 72102CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2006	06/26/2036	0	28,000,000	5.838 / .251	0	0	1,379,300	18,730,460		18,730,460	3,716,870	0	0	0	550,942		PD (Duration)
Interest Rate Swap - 72106CM - Receive: Floating 3 Month Libor +80.8 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/23/2006	06/15/2036	0	5,000,000	1.024 / 6.724	0	0	(258,388)	(3,386,714)		(3,386,714)	(664,113)	0	0	0	98,288		SD (Asset Cashflow)
Interest Rate Swap - 72444CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2006	08/01/2036	0	40,000,000	5.6595 / .2144	0	0	1,910,006	25,850,574		25,850,574	5,318,554	0	0	0	789,583		PD (Duration)
Interest Rate Swap - 72572CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/16/2006	08/18/2036	0	35,000,000	5.53 / .2204	0	0	1,630,509	22,014,051		22,014,051	4,649,936	0	0	0	691,897		PD (Duration)
Interest Rate Swap - 72674CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2006	08/29/2036	0	28,000,000	5.4655 / .2244	0	0	1,279,877	17,387,194		17,387,194	3,721,279	0	0	0	554,041		PD (Duration)
Interest Rate Swap - 72744CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2006	09/05/2036	0	20,000,000	5.4215 / .2254	0	0	917,105	12,292,414		12,292,414	2,655,944	0	0	0	395,981		PD (Duration)
Interest Rate Swap - 72802CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2006	09/11/2036	0	30,000,000	5.435 / .2206	0	0	1,414,495	18,513,482		18,513,482	3,989,276	0	0	0	594,277		PD (Duration)
Interest Rate Swap - 73097CM - Receive: Floating 3 Month Libor +138.3 BPS Pay: Fixed	792860AK4 - TRAVELERS COS INC CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2006	06/20/2036	0	5,000,000	1.6211 / 6.75	0	0	(224,610)	(2,987,217)		(2,987,217)	(655,577)	0	0	0	98,331		SD (Asset Cashflow)
Interest Rate Swap - 73157CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2006	09/29/2036	0	35,000,000	5.25 / .251	0	0	1,498,867	20,707,697		20,707,697	4,647,497	0	0	0	694,391		PD (Duration)
Interest Rate Swap - 73322CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2006	10/18/2036	0	18,000,000	5.461 / .2178	0	0	809,011	11,235,457		11,235,457	2,412,332	0	0	0	357,725		PD (Duration)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	0	793,774	4628 / 5.53	0	0	(36,473)	(25,963)		(25,963)	6,849	0	0	0	4,461		SD (Asset Cashflow)
Interest Rate Swap - 73603CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2006	11/14/2036	0	42,000,000	5.2405 / .221	0	0	1,837,704	24,934,178		24,934,178	5,613,259	0	0	0	836,606		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 73872CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2006	12/05/2036	0	12,000,000	5.082 / .2254	0	0	509,523	6,863,177		6,863,177	1,601,035	0	0	0	239,475		PD (Duration)
Interest Rate Swap - 74025CM - Receive: Floating 3 Month Libor +338.5 BPS Pay: Fixed	054536AA5 - AXA SA NT SUB NOTES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2006	12/15/2030	0	5,000,000	3.6015 / 8.6	0	0	(221,165)	(2,045,341)		(2,045,341)	(445,382)	0	0	0	78,887		SD (Asset Cashflow)
Interest Rate Swap - 74220CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2006	12/29/2036	0	20,000,000	5.2725 / .251	0	0	860,996	12,045,324		12,045,324	2,695,669	0	0	0	399,933		PD (Duration)
Interest Rate Swap - 74371CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/12/2007	01/16/2037	0	18,000,000	5.3725 / .2301	0	0	793,369	11,127,773		11,127,773	2,438,977	0	0	0	360,484		PD (Duration)
Interest Rate Swap - 74573CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/25/2007	01/29/2037	0	35,000,000	5.4825 / .2133	0	0	1,597,624	22,263,271		22,263,271	4,770,043	0	0	0	701,703		PD (Duration)
Interest Rate Swap - 74647CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/30/2007	02/01/2037	0	20,000,000	5.5345 / .2144	0	0	930,003	12,872,034		12,872,034	2,730,986	0	0	0	401,074		PD (Duration)
Interest Rate Swap - 74810CM - Receive: Floating 3 Month Libor +79.8 BPS Pay: Fixed	92857WAQ3 - VODAFONE GROUP PLC CORP FOREIGN	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2007	02/27/2037	0	10,000,000	1.0305 / 6.15	0	0	(444,486)	(6,165,837)		(6,165,837)	(1,364,063)	0	0	0	200,972		SD (Asset Cashflow)
Interest Rate Swap - 74831CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2007	02/23/2037	0	15,000,000	5.3395 / .2126	0	0	666,808	9,244,098		9,244,098	2,042,846	0	0	0	301,358		PD (Duration)
Interest Rate Swap - 74856CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/23/2007	02/27/2037	0	5,100,000	5.32 / .233	0	0	225,708	3,129,646		3,129,646	694,501	0	0	0	102,496		PD (Duration)
Interest Rate Swap - 74931CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2007	03/02/2037	0	20,000,000	5.2395 / .2276	0	0	868,949	12,042,175		12,042,175	2,718,352	0	0	0	402,145		PD (Duration)
Interest Rate Swap - 75129CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2007	03/22/2037	0	30,000,000	5.245 / .2358	0	0	1,308,595	18,138,596		18,138,596	4,092,200	0	0	0	604,219		PD (Duration)
Interest Rate Swap - 75255CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/27/2007	03/29/2037	0	40,000,000	5.3515 / .251	0	0	1,753,591	24,851,704		24,851,704	5,482,983	0	0	0	806,092		PD (Duration)
Interest Rate Swap - 75278CM - Receive: Floating 3 Month Libor +312.3 BPS Pay: Fixed	054536AA5 - AXA SA NT SUB NOTES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/28/2007	12/15/2030	0	5,000,000	3.3395 / 8.6	0	0	(234,483)	(2,173,564)		(2,173,564)	(441,803)	0	0	0	78,887		SD (Asset Cashflow)
Interest Rate Swap - 75451CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2007	04/13/2037	0	50,000,000	5.4475 / .2241	0	0	2,231,437	31,833,980		31,833,980	6,886,031	0	0	0	1,008,865		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 75475CM - Receive: Floating 3 Month Libor +73.3 BPS Pay: Fixed	92343VAF1 - Verizon Communications CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/12/2007	04/01/2037	0	5,000,000	9576 / 6.25	0	0	(226,329)	(3,222,218)		(3,222,218)	(689,015)	0	0	0	100,787		SD (Asset Cashflow)
Interest Rate Swap - 75895CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	05/09/2007	05/11/2037	0	15,000,000	5.3825 / .2136	0	0	678,604	9,437,247		9,437,247	2,070,560	0	0	0	303,383		PD (Duration)
Interest Rate Swap - 75999CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	05/17/2007	05/21/2037	0	60,000,000	5.4875 / .2126	0	0	2,767,191	38,754,891		38,754,891	8,322,630	0	0	0	1,214,529		PD (Duration)
Interest Rate Swap - 76625CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	05/30/2007	06/01/2037	0	25,000,000	5.595 / .2254	0	0	1,175,342	16,575,578		16,575,578	3,485,251	0	0	0	506,510		PD (Duration)
Interest Rate Swap - 76699CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	06/07/2007	06/11/2037	0	20,000,000	5.8585 / .2206	0	0	1,027,696	14,079,662		14,079,662	2,815,850	0	0	0	405,540		PD (Duration)
Interest Rate Swap - 77202CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	07/06/2007	07/10/2037	0	25,000,000	5.9615 / .2205	0	0	1,247,341	18,059,524		18,059,524	3,549,173	0	0	0	508,166		PD (Duration)
Interest Rate Swap - 78185CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	09/14/2007	09/18/2037	0	50,000,000	5.36 / .2364	0	0	2,289,906	31,799,644		31,799,644	7,032,115	0	0	0	1,022,101		PD (Duration)
Interest Rate Swap - 78344CM - Receive: Floating 3 Month Libor +134.5 BPS Pay: Fixed	29268BAC5 - ENEL FINANCE INTERNATIONAL SA CORP FOREIGN	D1	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	09/28/2007	09/15/2037	0	10,000,000	1.5615 / 6.8	0	0	(469,730)	(6,470,907)		(6,470,907)	(1,412,022)	0	0	0	204,371		SD (Asset Cashflow)
Interest Rate Swap - 78436CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/11/2007	10/15/2037	0	25,000,000	5.46 / .2369	0	0	1,122,395	16,341,437		16,341,437	3,544,754	0	0	0	512,200		PD (Duration)
Interest Rate Swap - 78764CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	11/06/2007	11/08/2037	0	15,000,000	5.3025 / .213	0	0	666,985	9,466,752		9,466,752	2,122,878	0	0	0	307,910		PD (Duration)
Interest Rate Swap - 80513CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	02/08/2008	02/12/2038	0	15,000,000	4.93 / .2136	0	0	611,038	8,696,839		8,696,839	2,123,452	0	0	0	310,282		PD (Duration)
Interest Rate Swap - 80615CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	02/13/2008	02/15/2038	0	18,000,000	4.9785 / .221	0	0	740,431	10,578,810		10,578,810	2,554,201	0	0	0	372,427		PD (Duration)
Interest Rate Swap - 80653CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	02/14/2008	02/19/2038	0	20,000,000	5.105 / .231	0	0	845,911	12,157,087		12,157,087	2,852,291	0	0	0	413,937		PD (Duration)
Interest Rate Swap - 80826CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	02/25/2008	02/27/2038	0	30,000,000	5.121 / .233	0	0	1,267,994	18,327,402		18,327,402	4,285,847	0	0	0	621,295		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 81058CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/05/2008	03/07/2038	0	13,500,000	5.1175 / .2254	0	0	587,267	8,253,685		8,253,685	1,930,837	0	0	0	279,824		PD (Duration)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	0	18,398,830	3.2998 / 7.89	0	0	(686,258)	(3,713,335)		(3,713,335)	(807,343)	0	0	0	216,009		SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/05/2020	07/05/2026	0	5,622	3.2998 / 7.89	0	0	(62,880)	0		0	0	0	0	0	66		SD (Asset Cashflow)
Interest Rate Swap - 82354CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2008	06/02/2038	0	30,000,000	5.1665 / .2276	0	0	1,281,524	18,762,619		18,762,619	4,353,025	0	0	0	626,096		PD (Duration)
Interest Rate Swap - 82458CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/05/2008	06/09/2038	0	22,000,000	5.14 / .2304	0	0	962,036	13,677,894		13,677,894	3,190,982	0	0	0	459,385		PD (Duration)
Interest Rate Swap - 82511CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2008	06/12/2038	0	30,000,000	5.175 / .2195	0	0	1,333,596	18,831,912		18,831,912	4,361,085	0	0	0	626,579		PD (Duration)
Interest Rate Swap - 82698CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/24/2008	06/26/2038	0	24,000,000	5.1275 / .251	0	0	1,012,115	14,907,309		14,907,309	3,490,553	0	0	0	501,803		PD (Duration)
Interest Rate Swap - 82838CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/03/2008	07/07/2038	0	25,000,000	5.0295 / .2203	0	0	1,011,989	15,152,633		15,152,633	3,626,118	0	0	0	523,194		PD (Duration)
Interest Rate Swap - 83044PR - Receive: Floating 3 Month Libor +181.8 BPS Pay: Fixed	247158AA2 - Deloitte LLP Guaranteed Series A Senior NT	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/18/2008	08/20/2023	0	9,736,364	2.0413 / 6.73	0	0	(390,220)	(742,726)		(742,726)	(100,744)	0	0	0	79,055		SD (Asset Cashflow)
Interest Rate Swap - 83058CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/21/2008	07/23/2038	0	30,000,000	5.1463 / .2091	0	0	1,260,563	18,781,135		18,781,135	4,382,369	0	0	0	628,603		PD (Duration)
Interest Rate Swap - 83185PR - Receive: Floating 3 Month Libor +154.9 BPS Pay: Fixed	04070*AQ0 - Arizona Water Company GEN MTG SER M	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2008	09/26/2038	0	35,000,000	1.8 / 6.67	0	0	(1,464,852)	(21,786,315)		(21,786,315)	(5,158,461)	0	0	0	737,009		SD (Asset Cashflow)
Interest Rate Swap - 83356CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/06/2008	08/08/2038	0	10,000,000	5.1365 / .213	0	0	428,057	6,255,892		6,255,892	1,463,702	0	0	0	209,791		PD (Duration)
Interest Rate Swap - 84356CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2008	10/14/2038	0	25,000,000	2289 / 4.2175	0	0	(807,617)	(12,022,387)		(12,022,387)	(3,553,736)	0	0	0	527,192		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 84468CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2008	10/16/2038	0	20,000,000	2301 / 4.3675	0	0	(680,521)	(10,110,595)		(10,110,595)	(2,862,709)	0	0	0	421,818		PD (Duration)
Interest Rate Swap - 84576CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2008	10/21/2038	0	25,000,000	4.615 / .2086	0	0	913,635	13,650,903		13,650,903	3,617,975	0	0	0	527,471		PD (Duration)
Interest Rate Swap - 84666CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2008	10/27/2038	0	25,000,000	.2165 / 3.93	0	0	(745,979)	(10,867,739)		(10,867,739)	(3,515,818)	0	0	0	527,710		PD (Duration)
Interest Rate Swap - 85107CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2008	11/17/2038	0	15,000,000	.222 / 4.1375	0	0	(489,579)	(7,043,337)		(7,043,337)	(2,133,412)	0	0	0	317,127		PD (Duration)
Interest Rate Swap - 85211CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2008	11/24/2038	0	35,000,000	2049 / 3.0475	0	0	(753,929)	(10,205,746)		(10,205,746)	(4,746,538)	0	0	0	740,352		PD (Duration)
Interest Rate Swap - 85899CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/09/2009	01/13/2039	0	13,600,000	.2241 / 2.88	0	0	(257,771)	(3,609,022)		(3,609,022)	(1,839,033)	0	0	0	288,779		PD (Duration)
Interest Rate Swap - 86136CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2009	01/28/2029	0	630,000,000	2223 / 3.2125	0	0	(14,402,191)	(122,128,501)		(122,128,501)	(51,336,043)	0	0	0	8,951,361		PD (Duration)
Interest Rate Swap - 86138CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2009	01/28/2039	0	1,230,000,000	2223 / 3.2125	0	0	(28,118,563)	(394,333,531)		(394,333,531)	(169,218,544)	0	0	0	26,146,737		PD (Duration)
Interest Rate Swap - 87297CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2009	04/20/2024	0	26,000,000	3.245 / .2184	0	0	592,880	2,553,329		2,553,329	905,419	0	0	0	236,291		PD (Duration)
Interest Rate Swap - 87799CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2009	06/04/2039	0	9,000,000	4.3038 / .2305	0	0	313,643	4,570,825		4,570,825	1,321,705	0	0	0	193,172		PD (Duration)
Interest Rate Swap - 88356CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2008	10/24/2028	0	22,500,000	4.155 / .2148	0	0	722,120	5,894,049		5,894,049	1,693,770	0	0	0	314,488		LD (Liability Cashflow)
Interest Rate Swap - 88585PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2029	0	5,000,000	4.1313 / .2201	0	0	163,633	1,394,259		1,394,259	407,042	0	0	0	73,289		LD (Liability Cashflow)
Interest Rate Swap - 88586PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2029	0	72,000,000	.2201 / 4.1313	0	0	(2,356,311)	(20,077,325)		(20,077,325)	(5,861,411)	0	0	0	1,055,364		PD (Duration)
Interest Rate Swap - 88587PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2039	0	4,000,000	4.1913 / .2201	0	0	133,306	1,968,055		1,968,055	588,678	0	0	0	86,242		LD (Liability Cashflow)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 88588PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2039	0	24,000,000	.2201 / 4.1913	0	0	(799,837)	(11,808,327)		(11,808,327)	(3,532,066)	0	0	0	517,450		PD (Duration)
Interest Rate Swap - 88598PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2024	0	130,000,000	.2201 / 4.0963	0	0	(4,208,950)	(17,709,059)		(17,709,059)	(4,116,768)	0	0	0	1,232,275		PD (Duration)
Interest Rate Swap - 88600PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2024	0	14,000,000	4.0963 / .2201	0	0	453,272	1,907,129		1,907,129	443,344	0	0	0	132,707		LD (Liability Cashflow)
Interest Rate Swap - 89820CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2009	11/05/2029	0	47,000,000	4.1413 / .2248	0	0	1,543,836	13,416,666		13,416,666	3,911,890	0	0	0	698,973		PD (Duration)
Interest Rate Swap - 89974CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2009	12/03/2024	0	78,000,000	3.8238 / .232	0	0	2,303,685	10,669,689		10,669,689	2,983,301	0	0	0	772,626		PD (Duration)
Interest Rate Swap - 90761CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	0	72,880,000	4.4321 / .2305	0	0	2,633,355	39,720,973		39,720,973	11,131,239	0	0	0	1,595,782		PD (Duration)
Interest Rate Swap - 91583CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/24/2010	05/26/2040	0	15,500,000	.2323 / 3.9238	0	0	(471,048)	(7,140,427)		(7,140,427)	(2,328,679)	0	0	0	341,380		PD (Duration)
Interest Rate Swap - 91771CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2010	06/15/2040	0	17,000,000	4.0113 / .2165	0	0	556,913	8,106,101		8,106,101	2,570,172	0	0	0	374,936		PD (Duration)
Interest Rate Swap - 92096CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/24/2010	06/28/2040	0	23,000,000	3.845 / .251	0	0	660,973	10,307,413		10,307,413	3,453,010	0	0	0	507,721		PD (Duration)
Interest Rate Swap - 93157PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2030	0	1,000,000	3.3263 / .2288	0	0	25,616	228,578		228,578	91,755	0	0	0	15,582		LD (Liability Cashflow)
Interest Rate Swap - 93164PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2025	0	11,000,000	.2288 / 3.1288	0	0	(260,050)	(1,405,499)		(1,405,499)	(585,298)	0	0	0	119,394		LD (Liability Cashflow)
Interest Rate Swap - 93165PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2040	0	3,000,000	3.4738 / .2288	0	0	81,273	1,157,120		1,157,120	444,783	0	0	0	66,598		PD (Duration)
Interest Rate Swap - 93166PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2040	0	1,000,000	.2288 / 3.4738	0	0	(27,091)	(385,707)		(385,707)	(148,261)	0	0	0	22,199		LD (Liability Cashflow)
Interest Rate Swap - 93296LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2010	10/07/2040	0	7,000,000	3.3525 / .2203	0	0	165,776	2,554,467		2,554,467	1,033,228	0	0	0	155,617		PD (Duration)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 93570CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2010	11/22/2040	0	42,000,000	2126 / 3.9813	0	0	(1,303,614)	(20,119,647)		(20,119,647)	(6,452,863)	0	0	0	936,621		PD (Duration)
Interest Rate Swap - 93571LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2010	11/22/2040	0	8,000,000	3.9962 / .2126	0	0	249,339	3,853,811		3,853,811	1,230,146	0	0	0	178,404		PD (Duration)
Interest Rate Swap - 93640CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2010	12/02/2040	0	30,000,000	2276 / 3.8238	0	0	(878,699)	(13,537,673)		(13,537,673)	(4,573,289)	0	0	0	669,512		PD (Duration)
Interest Rate Swap - 93712CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/10/2010	12/14/2040	0	11,000,000	2195 / 4.1163	0	0	(371,954)	(5,547,538)		(5,547,538)	(1,706,367)	0	0	0	245,686		PD (Duration)
Interest Rate Swap - 94004CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/20/2011	01/24/2041	0	18,000,000	2148 / 4.3363	0	0	(610,321)	(9,827,551)		(9,827,551)	(2,840,344)	0	0	0	403,141		PD (Duration)
Interest Rate Swap - 94221CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2011	02/04/2041	0	11,300,000	.2201 / 4.415	0	0	(401,874)	(6,335,562)		(6,335,562)	(1,793,046)	0	0	0	253,269		PD (Duration)
Interest Rate Swap - 94284CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2011	02/08/2041	0	12,000,000	.213 / 4.4575	0	0	(432,188)	(6,823,090)		(6,823,090)	(1,909,495)	0	0	0	269,031		PD (Duration)
Interest Rate Swap - 94372CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/16/2011	02/18/2041	0	11,000,000	2204 / 4.4413	0	0	(392,683)	(6,229,325)		(6,229,325)	(1,750,924)	0	0	0	246,776		PD (Duration)
Interest Rate Swap - 94739LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2011	04/12/2041	0	7,000,000	4.4063 / .2205	0	0	239,346	3,941,408		3,941,408	1,118,963	0	0	0	157,625		PD (Duration)
Interest Rate Swap - 94892CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/02/2011	05/04/2021	0	73,000,000	3.3618 / .2201	0	0	1,827,302	777,403		777,403	(780,123)	0	0	0	214,105		PD (Duration)
Interest Rate Swap - 95101CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2011	05/24/2031	0	23,800,000	3.9113 / .2049	0	0	718,244	7,080,345		7,080,345	2,256,730	0	0	0	383,724		PD (Duration)
Interest Rate Swap - 95134CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/25/2011	05/27/2025	0	7,150,000	3.6338 / .233	0	0	195,867	1,023,079		1,023,079	327,572	0	0	0	75,040		PD (Duration)
Interest Rate Swap - 95288CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2011	06/17/2029	0	5,750,000	3.7313 / .2288	0	0	170,579	1,395,631		1,395,631	471,186	0	0	0	83,634		PD (Duration)
Interest Rate Swap - 95364PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	06/24/2021	0	16,000,000	3.0925 / .2381	0	0	352,219	221,167		221,167	(95,899)	0	0	0	55,494		LD (Liability Cashflow)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 95365PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	06/24/2021	0	29,000,000	2381 / 3.0925	0	0	(638,397)	(400,866)		(400,866)	173,816	0	0	0	100,583		PD (Duration)
Interest Rate Swap - 96667CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	336,400,000	2.923 / .2144	0	0	6,940,477	100,239,379		100,239,379	50,146,856	0	0	0	7,678,235		PD (Duration)
Interest Rate Swap - 97463CM - Receive: Fixed Pay: Floating 1 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2012	02/03/2022	0	50,000,000	1.8813 / .1476	0	0	625,029	949,490		949,490	641,383	0	0	0	261,175		PD (Duration)
Interest Rate Swap - 97464CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2012	02/03/2022	0	25,000,000	1.91 / .2158	0	0	262,459	464,840		464,840	357,537	0	0	0	130,587		PD (Duration)
Interest Rate Swap - 99094CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2012	07/27/2042	0	400,000,000	2.2575 / .2165	0	0	5,245,658	70,808,253		70,808,253	58,165,148	0	0	0	9,289,258		PD (Duration)
Interest Rate Swap - 99571CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2012	09/13/2042	0	25,000,000	2.6338 / .2195	0	0	475,350	6,251,780		6,251,780	3,747,634	0	0	0	582,312		PD (Duration)
Interest Rate Swap - 99876CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2012	10/02/2042	0	25,000,000	2.6063 / .2339	0	0	403,714	6,127,085		6,127,085	3,745,395	0	0	0	583,033		PD (Duration)
Interest Rate Swap - 99948CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2012	10/09/2042	0	20,000,000	2.744 / .2295	0	0	353,760	5,436,392		5,436,392	3,028,231	0	0	0	466,628		PD (Duration)
Prudential Global Funding Non-Performance Risk Valuation Adjustment	NPR	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2020	12/31/2020	0	0		0	0	0	0		0	1,041	0	0	0	0		CR (Credit Risk)
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										701,732,982	4,944,500	49,721,925	1,736,281,121	XXX	1,736,281,121	344,323,757	0	(27,147,658)	0	595,292,481	XXX	XXX
Credit Default Swap - 132550CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	02/27/2020	12/20/2021	0	6,600,000	Credit Event / 1	0	(77,337)	(56,467)	(45,490)		(45,490)	(4,118)	0	35,965	0	0	3	CR (Credit Risk)
Credit Default Swap - 132555CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	02/27/2020	12/20/2021	0	2,300,000	Credit Event / 1	0	(26,951)	(19,678)	(15,853)		(15,853)	(1,435)	0	12,533	0	0	3	CR (Credit Risk)
Credit Default Swap - 132556CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	02/27/2020	12/20/2021	0	1,500,000	Credit Event / 1	0	(17,577)	(12,833)	(10,339)		(10,339)	(936)	0	8,174	0	0	3	CR (Credit Risk)
Credit Default Swap - 132557CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	02/27/2020	12/20/2021	0	4,600,000	Credit Event / 1	0	(53,902)	(39,356)	(31,705)		(31,705)	(2,870)	0	25,067	0	0	3	CR (Credit Risk)
Credit Default Swap - 133311CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2020	12/20/2024	0	2,000,000	Credit Event / 5	0	(114,624)	(75,833)	(333,656)		(333,656)	(236,756)	0	17,724	0	0	2	CR (Credit Risk)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Credit Default Swap - 133312CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2020	12/20/2024	0	475,000	Credit Event / 5	0	(27,223)	(18,010)	(79,243)		(79,243)	(56,229)	0	4,209	0	0	2	CR (Credit Risk)
Credit Default Swap - 133314CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2020	12/20/2024	0	5,675,000	Credit Event / 5	0	(325,246)	(215,177)	(946,749)		(946,749)	(671,794)	0	50,291	0	0	2	CR (Credit Risk)
Credit Default Swap - 133315CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2020	12/20/2024	0	200,000	Credit Event / 5	0	(11,462)	(7,583)	(33,366)		(33,366)	(23,676)	0	1,772	0	0	2	CR (Credit Risk)
Credit Default Swap - 133318CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2020	12/20/2024	0	500,000	Credit Event / 5	0	(28,656)	(18,958)	(83,414)		(83,414)	(59,189)	0	4,431	0	0	2	CR (Credit Risk)
Credit Default Swap - 133319CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2020	12/20/2024	0	400,000	Credit Event / 5	0	(22,925)	(15,167)	(66,731)		(66,731)	(47,351)	0	3,545	0	0	2	CR (Credit Risk)
Credit Default Swap - 133320CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2020	12/20/2024	0	600,000	Credit Event / 5	0	(34,387)	(22,750)	(100,097)		(100,097)	(71,027)	0	5,317	0	0	2	CR (Credit Risk)
Credit Default Swap - 133345CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2020	12/20/2024	0	125,000	Credit Event / 5	0	(6,585)	(4,687)	(20,853)		(20,853)	(15,280)	0	1,011	0	0	2	CR (Credit Risk)
Credit Default Swap - 133346CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2020	12/20/2024	0	525,000	Credit Event / 5	0	(27,656)	(19,688)	(87,585)		(87,585)	(64,174)	0	4,245	0	0	2	CR (Credit Risk)
Credit Default Swap - 133347CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2020	12/20/2024	0	155,000	Credit Event / 5	0	(8,165)	(5,813)	(25,858)		(25,858)	(18,947)	0	1,253	0	0	2	CR (Credit Risk)
Credit Default Swap - 133349CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2020	12/20/2024	0	115,000	Credit Event / 5	0	(6,058)	(4,312)	(19,185)		(19,185)	(14,057)	0	930	0	0	2	CR (Credit Risk)
Credit Default Swap - 133351CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2020	12/20/2024	0	1,450,000	Credit Event / 5	0	(76,383)	(54,375)	(241,901)		(241,901)	(177,243)	0	11,725	0	0	2	CR (Credit Risk)
Credit Default Swap - 133352CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2020	12/20/2024	0	130,000	Credit Event / 5	0	(6,848)	(4,875)	(21,688)		(21,688)	(15,891)	0	1,051	0	0	2	CR (Credit Risk)
Credit Default Swap - 133355CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2020	12/20/2024	0	50,000	Credit Event / 5	0	(2,634)	(1,875)	(8,341)		(8,341)	(6,112)	0	404	0	0	2	CR (Credit Risk)
Credit Default Swap - 133387CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2020	12/20/2024	0	130,000	Credit Event / 5	0	(5,737)	(4,857)	(21,743)		(21,743)	(16,887)	0	881	0	0	2	CR (Credit Risk)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Credit Default Swap - 133390CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2020	12/20/2024	0	114,000	Credit Event / 5	0	(5,031)	(4,259)	(19,067)		(19,067)	(14,809)	0	773	0	0	2	CR (Credit Risk)
Credit Default Swap - 133392CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2020	12/20/2024	0	156,000	Credit Event / 5	0	(6,885)	(5,828)	(26,092)		(26,092)	(20,265)	0	1,058	0	0	2	CR (Credit Risk)
Credit Default Swap - 133393CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2020	12/20/2024	0	528,000	Credit Event / 5	0	(23,302)	(19,727)	(88,312)		(88,312)	(68,589)	0	3,580	0	0	2	CR (Credit Risk)
Credit Default Swap - 133399CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2020	12/20/2024	0	1,300,000	Credit Event / 5	0	(57,373)	(48,569)	(217,434)		(217,434)	(168,874)	0	8,813	0	0	2	CR (Credit Risk)
Credit Default Swap - 133400CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2020	12/20/2024	0	126,000	Credit Event / 5	0	(5,561)	(4,708)	(21,074)		(21,074)	(16,368)	0	854	0	0	2	CR (Credit Risk)
Credit Default Swap - 133402CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2020	12/20/2024	0	53,000	Credit Event / 5	0	(2,339)	(1,980)	(8,865)		(8,865)	(6,885)	0	359	0	0	2	CR (Credit Risk)
Credit Default Swap - 133409CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2020	12/20/2024	0	260,000	Credit Event / 5	0	(11,475)	(9,714)	(43,375)		(43,375)	(33,663)	0	1,763	0	0	2	CR (Credit Risk)
Credit Default Swap - 133413CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2020	12/20/2024	0	230,000	Credit Event / 5	0	(10,151)	(8,593)	(38,370)		(38,370)	(29,779)	0	1,559	0	0	2	CR (Credit Risk)
Credit Default Swap - 133415CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2020	12/20/2024	0	310,000	Credit Event / 5	0	(13,681)	(11,582)	(51,717)		(51,717)	(40,137)	0	2,102	0	0	2	CR (Credit Risk)
Credit Default Swap - 133416CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2020	12/20/2024	0	1,092,000	Credit Event / 5	0	(48,194)	(40,798)	(182,176)		(182,176)	(141,386)	0	7,403	0	0	2	CR (Credit Risk)
Credit Default Swap - 133417CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2020	12/20/2024	0	250,000	Credit Event / 5	0	(11,033)	(9,340)	(41,707)		(41,707)	(32,368)	0	1,695	0	0	2	CR (Credit Risk)
Credit Default Swap - 133419CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2020	12/20/2024	0	105,000	Credit Event / 5	0	(4,634)	(3,923)	(17,517)		(17,517)	(13,595)	0	712	0	0	2	CR (Credit Risk)
Credit Default Swap - 133420CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2020	12/20/2024	0	2,875,000	Credit Event / 5	0	(126,884)	(107,413)	(479,631)		(479,631)	(372,238)	0	19,491	0	0	2	CR (Credit Risk)
Credit Default Swap - 133586CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2020	12/20/2024	0	2,875,000	Credit Event / 5	0	(127,429)	(106,615)	(479,631)		(479,631)	(371,651)	0	19,450	0	0	2	CR (Credit Risk)

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Credit Default Swap - 133587CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2020	12/20/2024	0	105,000	Credit Event / 5	0	(4,654)	(3,894)	(17,517)		(17,517)	(13,573)	0	710	0	0	2	CR (Credit Risk)
Credit Default Swap - 133588CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2020	12/20/2024	0	250,000	Credit Event / 5	0	(11,081)	(9,271)	(41,707)		(41,707)	(32,317)	0	1,691	0	0	2	CR (Credit Risk)
Credit Default Swap - 133589CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2020	12/20/2024	0	1,050,000	Credit Event / 5	0	(46,539)	(38,937)	(175,169)		(175,169)	(135,733)	0	7,103	0	0	2	CR (Credit Risk)
Credit Default Swap - 133590CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2020	12/20/2024	0	310,000	Credit Event / 5	0	(13,740)	(11,496)	(51,717)		(51,717)	(40,074)	0	2,097	0	0	2	CR (Credit Risk)
Credit Default Swap - 133591CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2020	12/20/2024	0	227,500	Credit Event / 5	0	(10,084)	(8,436)	(37,953)		(37,953)	(29,409)	0	1,539	0	0	2	CR (Credit Risk)
Credit Default Swap - 133594CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2020	12/20/2024	0	258,500	Credit Event / 5	0	(11,458)	(9,586)	(43,125)		(43,125)	(33,416)	0	1,749	0	0	2	CR (Credit Risk)
Credit Default Swap - 133679CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	12/20/2024	0	334,700	Credit Event / 5	0	(16,048)	(12,179)	(55,837)		(55,837)	(42,196)	0	2,407	0	0	2	CR (Credit Risk)
Credit Default Swap - 133681CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	12/20/2024	0	906,100	Credit Event / 5	0	(43,445)	(32,972)	(151,163)		(151,163)	(114,233)	0	6,515	0	0	2	CR (Credit Risk)
Credit Default Swap - 133684CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	12/20/2024	0	798,500	Credit Event / 5	0	(38,286)	(29,057)	(133,212)		(133,212)	(100,668)	0	5,741	0	0	2	CR (Credit Risk)
Credit Default Swap - 133685CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	12/20/2024	0	1,089,900	Credit Event / 5	0	(52,257)	(39,660)	(181,826)		(181,826)	(137,405)	0	7,837	0	0	2	CR (Credit Risk)
Credit Default Swap - 133686CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	12/20/2024	0	3,673,600	Credit Event / 5	0	(176,138)	(133,678)	(612,859)		(612,859)	(463,135)	0	26,414	0	0	2	CR (Credit Risk)
Credit Default Swap - 133687CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	12/20/2024	0	878,200	Credit Event / 5	0	(42,107)	(31,957)	(146,508)		(146,508)	(110,716)	0	6,315	0	0	2	CR (Credit Risk)
Credit Default Swap - 133688CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	12/20/2024	0	369,200	Credit Event / 5	0	(17,702)	(13,435)	(61,593)		(61,593)	(46,546)	0	2,655	0	0	2	CR (Credit Risk)
Credit Default Swap - 133689CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	12/20/2024	0	10,084,300	Credit Event / 5	0	(483,512)	(366,956)	(1,682,344)		(1,682,344)	(1,271,341)	0	72,509	0	0	2	CR (Credit Risk)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Credit Default Swap - 133760CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2020	06/20/2025	0	47,700	Credit Event / 1	0	5,146	(347)	(364)		(364)	(4,767)	0	(744)	0	0	2	CR (Credit Risk)
Credit Default Swap - 133763CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2020	06/20/2025	0	123,600	Credit Event / 1	0	13,335	(900)	(944)		(944)	(12,351)	0	(1,928)	0	0	2	CR (Credit Risk)
Credit Default Swap - 133764CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2020	06/20/2025	0	294,300	Credit Event / 1	0	31,752	(2,142)	(2,247)		(2,247)	(29,408)	0	(4,591)	0	0	2	CR (Credit Risk)
Credit Default Swap - 133766CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2020	06/20/2025	0	1,230,300	Credit Event / 1	0	132,738	(8,954)	(9,392)		(9,392)	(122,939)	0	(19,191)	0	0	2	CR (Credit Risk)
Credit Default Swap - 133768CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2020	06/20/2025	0	365,000	Credit Event / 1	0	39,380	(2,656)	(2,786)		(2,786)	(36,473)	0	(5,694)	0	0	2	CR (Credit Risk)
Credit Default Swap - 133769CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2020	06/20/2025	0	82,300	Credit Event / 1	0	8,879	(599)	(628)		(628)	(8,224)	0	(1,284)	0	0	2	CR (Credit Risk)
Credit Default Swap - 133770CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2020	06/20/2025	0	267,000	Credit Event / 1	0	28,807	(1,943)	(2,038)		(2,038)	(26,680)	0	(4,165)	0	0	2	CR (Credit Risk)
Credit Default Swap - 133773CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2020	06/20/2025	0	54,800	Credit Event / 1	0	5,912	(399)	(418)		(418)	(5,476)	0	(855)	0	0	2	CR (Credit Risk)
Credit Default Swap - 133805CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2020	06/20/2021	0	2,000,000	Credit Event / 1	0	17,598	(14,556)	(6,675)		(6,675)	(13,582)	0	(10,691)	0	0	2	CR (Credit Risk)
Credit Default Swap - 133806CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2020	06/20/2021	0	6,498,000	Credit Event / 1	0	57,176	(47,291)	(21,687)		(21,687)	(44,127)	0	(34,737)	0	0	2	CR (Credit Risk)
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										0	(1,960,654)	(1,806,645)	(7,348,477)	XXX	(7,348,477)	(5,709,368)	0	321,545	0	0	XXX	XXX
Currency Swap - 100803CM - Receive: Fixed USD Pay: Fixed EUR	W9801LCS7 - VATTENFALL TREASURY GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/02/2013	04/29/2024	0	11,211,500	6.46 / 5.375	0	0	223,714	1,001,530		1,001,530	392,018	(858,925)	0	0	102,264		FX (Foreign Exchange)
Currency Swap - 101090PR - Receive: Fixed USD Pay: Fixed GBP	G9105#AB0 - Trustees of Fund 20 - Viscount Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	09/07/2032	0	1,910,000	4.73 / 4.61	0	0	17,696	197,807		197,807	47,532	(51,519)	0	0	32,646		FX (Foreign Exchange)
Currency Swap - 105152PR - Receive: Fixed USD Pay: Fixed AUD	Q7794#AF0 - QPH Finance Co. Pty. Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2014	08/14/2029	0	16,457,900	4.5325 / 6.28	0	0	(47,849)	2,065,730		2,065,730	300,375	(1,204,493)	0	0	241,614		FX (Foreign Exchange)
Currency Swap - 105381PR - Receive: Fixed USD Pay: Fixed GBP	G1744#AV0 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/16/2014	09/18/2034	0	21,425,000	4.0888 / 3.87	0	0	270,449	4,353,768		4,353,768	569,311	(527,500)	0	0	396,725		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 106567PR - Receive: Fixed USD Pay: Fixed GBP	493859C89 - Kier Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2014	11/20/2024	0	6,280,000	4.77 / 4.43	0	0	77,936	1,038,139		1,038,139	154,528	(166,666)	0	0	61,907		FX (Foreign Exchange)
Currency Swap - 106694PR - Receive: Fixed USD Pay: Fixed GBP	493859B#8 - Kier Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2014	11/22/2021	0	7,589,000	4.36 / 4.14	0	0	80,598	1,105,214		1,105,214	63,619	(201,406)	0	0	35,847		FX (Foreign Exchange)
Currency Swap - 106695PR - Receive: Fixed USD Pay: Fixed GBP	493859B#8 - Kier Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2014	11/22/2021	0	11,700,000	4.36 / 4.14	0	0	124,258	1,703,914		1,703,914	98,081	(310,509)	0	0	55,265		FX (Foreign Exchange)
Currency Swap - 106899PR - Receive: Fixed USD Pay: Floating BPL3M +182 BPS GBP	G6970*AF3 - Peel Ports PP Finance Limited Debt in Infrastructure Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2014	10/01/2029	0	7,500,000	4.8863 / 1.8805	0	0	241,439	3,098,954		3,098,954	573,594	(186,451)	0	0	110,944		FX (Foreign Exchange)
Currency Swap - 106900PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AK9 - SIG PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2013	11/01/2021	0	3,976,085	4.6475 / 3.88	0	0	20,404	459,912		459,912	14,262	445,650	0	0	18,178		FX (Foreign Exchange)
Currency Swap - 106901PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AK9 - SIG PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2013	11/01/2021	0	5,967,829	4.6475 / 3.88	0	0	30,624	690,297		690,297	21,406	668,891	0	0	27,283		FX (Foreign Exchange)
Currency Swap - 106910PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AA4 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2014	10/07/2024	0	2,344,000	5.5575 / 5.26	0	0	33,128	444,571		444,571	53,754	(60,872)	0	0	22,753		FX (Foreign Exchange)
Currency Swap - 106911PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AA4 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2014	10/07/2024	0	4,457,000	5.5575 / 5.26	0	0	62,990	845,331		845,331	102,211	(115,745)	0	0	43,263		FX (Foreign Exchange)
Currency Swap - 106912PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AA4 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2014	10/07/2024	0	6,400,000	5.5575 / 5.26	0	0	90,451	1,213,847		1,213,847	146,770	(166,203)	0	0	62,123		FX (Foreign Exchange)
Currency Swap - 107179PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	0	12,087,344	5.755 / 6.6	0	0	(115,262)	(1,140,395)		(1,140,395)	(12,625)	(226,041)	0	0	94,785		FX (Foreign Exchange)
Currency Swap - 107180PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	0	1,790,718	5.755 / 6.6	0	0	(17,076)	(168,947)		(168,947)	(1,870)	(33,487)	0	0	14,042		FX (Foreign Exchange)
Currency Swap - 107193PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2007	07/30/2022	0	13,543,165	6.3435 / 5.44	0	0	247,201	1,529,307		1,529,307	170,106	(1,000,392)	0	0	85,135		FX (Foreign Exchange)
Currency Swap - 107194PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2007	07/30/2022	0	1,971,198	6.3435 / 5.44	0	0	35,980	222,590		222,590	24,759	(145,606)	0	0	12,391		FX (Foreign Exchange)
Currency Swap - 107195PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2007	07/30/2022	0	705,666	6.3435 / 5.44	0	0	12,880	79,684		79,684	8,863	(52,125)	0	0	4,436		FX (Foreign Exchange)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107196PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2007	07/30/2022	0	3,849,086	6.3435 / 5.44	0	0	70,257	434,642		434,642	48,346	(284,320)	0	0	24,196		FX (Foreign Exchange)
Currency Swap - 107297PR - Receive: Fixed USD Pay: Fixed GBP	G9105*AC2 - Trustees of Fd 26- Primary Set Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	09/08/2037	0	3,000,000	5.07 / 5.01	0	0	28,095	156,530		156,530	37,477	(80,920)	0	0	61,277		FX (Foreign Exchange)
Currency Swap - 107298PR - Receive: Fixed USD Pay: Fixed GBP	G9105#AC8 - Trustees of Fund 20 - Viscount Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	09/08/2037	0	4,150,000	5.07 / 5.01	0	0	38,864	216,534		216,534	51,844	(111,940)	0	0	84,766		FX (Foreign Exchange)
Currency Swap - 107299PR - Receive: Fixed USD Pay: Fixed GBP	G9105*AC2 - Trustees of Fd 26- Primary Set Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	09/08/2037	0	3,000,000	5.07 / 5.01	0	0	28,095	156,530		156,530	37,477	(80,920)	0	0	61,277		FX (Foreign Exchange)
Currency Swap - 107300PR - Receive: Fixed USD Pay: Fixed GBP	G9105@AC0 - Trustees of Fund 22- Vicountcy Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	09/08/2037	0	3,000,000	5.07 / 5.01	0	0	28,095	156,530		156,530	37,477	(80,920)	0	0	61,277		FX (Foreign Exchange)
Currency Swap - 107307PR - Receive: Fixed USD Pay: Fixed GBP	G9105@AA4 - Trustees of Fund 22- Vicountcy Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	09/07/2027	0	3,000,000	4.29 / 4.13	0	0	26,476	405,087		405,087	98,291	(80,920)	0	0	38,784		FX (Foreign Exchange)
Currency Swap - 107308PR - Receive: Fixed USD Pay: Fixed GBP	G9105*AA6 - Trustees of Fd 26- Primary Set Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	09/07/2027	0	3,000,000	4.29 / 4.13	0	0	26,476	405,087		405,087	98,291	(80,920)	0	0	38,784		FX (Foreign Exchange)
Currency Swap - 107386PR - Receive: Fixed USD Pay: Fixed EUR	N53750AA7 - Messer Finance B.V. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2011	06/14/2021	0	7,133,426	4.52 / 4.55	0	0	70,003	1,091,770		1,091,770	119,044	(1,297,716)	0	798,870	24,040		FX (Foreign Exchange)
Currency Swap - 107387PR - Receive: Fixed USD Pay: Fixed EUR	N53750AA7 - Messer Finance B.V. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2011	06/14/2021	0	11,757,633	4.52 / 4.55	0	0	115,382	1,799,505		1,799,505	196,213	(2,138,954)	0	1,316,733	39,624		FX (Foreign Exchange)
Currency Swap - 107388PR - Receive: Fixed USD Pay: Fixed EUR	N53750AA7 - Messer Finance B.V. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2011	06/14/2021	0	7,068,238	4.52 / 4.55	0	0	69,363	1,081,793		1,081,793	117,956	(1,285,857)	0	791,569	23,821		FX (Foreign Exchange)
Currency Swap - 108563PR - Receive: Fixed USD Pay: Fixed EUR	G4691#AD7 - IMI Group Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2015	04/13/2025	0	8,871,621	3.34 / 1.39	0	0	175,891	(366,594)		(366,594)	378,544	(787,143)	0	0	91,822		FX (Foreign Exchange)
Currency Swap - 108564PR - Receive: Fixed USD Pay: Fixed EUR	G4691#AD7 - IMI Group Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2015	04/13/2025	0	8,311,385	3.34 / 1.39	0	0	164,784	(343,444)		(343,444)	354,639	(737,436)	0	0	86,023		FX (Foreign Exchange)
Currency Swap - 109599PR - Receive: Fixed USD Pay: Fixed CAD	C3298*AA0 - Ag Growth Intl Inc - Hansen Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2015	05/22/2025	0	5,424,837	4.44 / 4.44	0	0	20,887	286,710		286,710	(32,753)	(91,437)	0	0	56,847		FX (Foreign Exchange)
Currency Swap - 109635PR - Receive: Fixed USD Pay: Fixed EUR	N7334#AN3 - Wereldhave NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2015	07/17/2023	0	28,700,000	3.96 / 2.1	0	0	525,688	(2,439,688)		(2,439,688)	868,423	(2,612,734)	0	0	228,958		FX (Foreign Exchange)

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Currency Swap - 109636PR - Receive: Fixed USD Pay: Fixed EUR	N7334#AN3 - Wereldhave NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2015	07/17/2023	0	19,800,000	3.96 / 2.1	0	0	362,670	(1,683,129)		(1,683,129)	599,121	(1,802,514)	0	0	157,957		FX (Foreign Exchange)
Currency Swap - 110291PR - Receive: Fixed USD Pay: Fixed CAD	C29698\C3 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	182,047	5.728 / 6.3	0	0	2,077	54,326		54,326	1,042	(2,469)	0	0	3,218		FX (Foreign Exchange)
Currency Swap - 110292PR - Receive: Fixed USD Pay: Fixed CAD	C29698\C3 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	107,087	5.728 / 6.3	0	0	1,222	31,956		31,956	613	(1,453)	0	0	1,893		FX (Foreign Exchange)
Currency Swap - 110293PR - Receive: Fixed USD Pay: Fixed CAD	C29698\C3 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	107,087	5.728 / 6.3	0	0	1,222	31,956		31,956	613	(1,453)	0	0	1,893		FX (Foreign Exchange)
Currency Swap - 110294PR - Receive: Fixed USD Pay: Fixed CAD	C29698\C3 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	107,087	5.728 / 6.3	0	0	1,222	31,956		31,956	613	(1,453)	0	0	1,893		FX (Foreign Exchange)
Currency Swap - 110327PR - Receive: Fixed USD Pay: Fixed CAD	C29698\B5 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	796,973	5.725 / 6.3	0	0	9,070	237,610		237,610	4,567	(10,810)	0	0	14,089		FX (Foreign Exchange)
Currency Swap - 110328PR - Receive: Fixed USD Pay: Fixed CAD	C29698\B5 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	468,808	5.725 / 6.3	0	0	5,335	139,770		139,770	2,687	(6,359)	0	0	8,287		FX (Foreign Exchange)
Currency Swap - 110329PR - Receive: Fixed USD Pay: Fixed CAD	C29698\B5 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	468,808	5.725 / 6.3	0	0	5,335	139,770		139,770	2,687	(6,359)	0	0	8,287		FX (Foreign Exchange)
Currency Swap - 110330PR - Receive: Fixed USD Pay: Fixed CAD	C29698\B5 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	468,808	5.725 / 6.3	0	0	5,335	139,770		139,770	2,687	(6,359)	0	0	8,287		FX (Foreign Exchange)
Currency Swap - 110445PR - Receive: Fixed USD Pay: Fixed CAD	C41118AB9 - Great Lakes PWR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2003	06/16/2023	0	3,939,579	5.755 / 6.6	(1,731)	0	(37,567)	(371,684)		(371,684)	(4,115)	(73,672)	0	0	30,893		FX (Foreign Exchange)
Currency Swap - 110446PR - Receive: Fixed USD Pay: Fixed CAD	C41118AB9 - Great Lakes PWR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2003	06/16/2023	0	26,592,157	5.755 / 6.6	(11,686)	0	(253,576)	(2,508,869)		(2,508,869)	(27,775)	(497,289)	0	0	208,527		FX (Foreign Exchange)
Currency Swap - 110545PR - Receive: Fixed USD Pay: Fixed EUR	G1696#BJ4 - Bunzl Finance PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/16/2015	03/22/2023	0	64,410,000	3.785 / 1.92	0	0	1,229,581	(4,226,793)		(4,226,793)	1,751,112	(5,759,850)	0	0	480,471		FX (Foreign Exchange)
Currency Swap - 110629PR - Receive: Fixed USD Pay: Fixed GBP	G1696#BK1 - Bunzl Finance PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/16/2015	03/24/2025	0	3,000,000	4.03 / 3.56	0	0	37,056	428,585		428,585	77,826	(81,572)	0	0	30,855		FX (Foreign Exchange)
Currency Swap - 110630PR - Receive: Fixed USD Pay: Fixed GBP	G1696#BK1 - Bunzl Finance PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/16/2015	03/24/2025	0	3,210,000	4.03 / 3.56	0	0	39,650	458,586		458,586	83,273	(87,282)	0	0	33,015		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 110631PR - Receive: Fixed USD Pay: Fixed GBP	G1696#BK1 - Bunzl Finance PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/16/2015	03/24/2025	0	3,280,000	4.03 / 3.56	0	0	40,515	468,586		468,586	85,089	(89,186)	0	0	33,735		FX (Foreign Exchange)
Currency Swap - 111015PR - Receive: Fixed USD Pay: Fixed GBP	G6853@AD8 - Oxford Brookes University Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2015	12/02/2045	0	7,650,000	4.6 / 3.94	0	0	100,296	285,217		285,217	(112,763)	(211,000)	0	0	190,952		FX (Foreign Exchange)
Currency Swap - 111016PR - Receive: Fixed USD Pay: Fixed GBP	G6853@AD8 - Oxford Brookes University Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2015	12/02/2045	0	7,650,000	4.6 / 3.94	0	0	100,296	285,217		285,217	(112,763)	(211,000)	0	0	190,952		FX (Foreign Exchange)
Currency Swap - 112363CM - Receive: Fixed USD Pay: Fixed CLP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/07/2016	03/07/2026	0	224,046,326	3.9882 / 6.2486	0	0	(3,261,749)	(3,337,504)		(3,337,504)	6,934,129	(11,848,720)	0	0	2,550,953		FX (Foreign Exchange)
Currency Swap - 112808PR - Receive: Fixed USD Pay: Fixed GBP	G4488*AA4 - Orbit Treasury Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/27/2028	0	1,581,611	4.392 / 3.96	90,409	0	19,097	181,043		181,043	51,214	(44,038)	(7,008)	0	21,277		FX (Foreign Exchange)
Currency Swap - 112811PR - Receive: Fixed USD Pay: Fixed EUR	N7334#AL7 - Wereldhave NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/25/2022	0	1,277,059	3.98 / 2.55	213,123	0	23,940	152,843		152,843	60,328	(94,346)	(34,189)	0	7,994		FX (Foreign Exchange)
Currency Swap - 112812PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AA4 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/07/2024	0	2,554,118	5.5575 / 5.26	354,315	0	36,097	484,423		484,423	100,009	(66,328)	(41,436)	0	24,792		FX (Foreign Exchange)
Currency Swap - 112814PR - Receive: Fixed USD Pay: Fixed AUD	Q6235#AH5 - Mirvac Group Finance Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/18/2022	0	1,171,282	4.705 / 6.94	140,029	0	(7,525)	127,762		127,762	41,686	(89,998)	(21,348)	0	8,210		FX (Foreign Exchange)
Currency Swap - 112817PR - Receive: Fixed USD Pay: Fixed GBP	G1744#AT5 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/12/2030	0	766,235	4.49 / 4.07	53,529	0	8,967	94,725		94,725	22,203	(20,976)	(3,267)	0	11,931		FX (Foreign Exchange)
Currency Swap - 112820PR - Receive: Fixed USD Pay: Fixed EUR	T4968@AC3 - Sol SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/12/2027	0	1,085,642	3.52 / 1.96	(28,264)	0	17,014	(76,058)		(76,058)	31,440	(96,741)	1,961	0	13,515		FX (Foreign Exchange)
Currency Swap - 112825PR - Receive: Fixed USD Pay: Fixed AUD	Q7450@AH3 - Perth Airport Pty Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/09/2030	0	1,223,803	3.83 / 5.14	24,772	0	(7,497)	(65,203)		(65,203)	17,596	(105,212)	(1,550)	0	18,884		FX (Foreign Exchange)
Currency Swap - 113425PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AP8 - SIG PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/13/2016	08/12/2026	0	17,435,341	4.7 / 2.83	0	0	166,650	(1,044,584)		(1,044,584)	364,552	(1,409,136)	0	0	206,585		FX (Foreign Exchange)
Currency Swap - 113426PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AP8 - SIG PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/13/2016	08/12/2026	0	10,681,490	4.7 / 2.83	0	0	102,095	(639,948)		(639,948)	223,337	(863,285)	0	0	126,561		FX (Foreign Exchange)
Currency Swap - 113437PR - Receive: Fixed USD Pay: Fixed GBP	G6970*AJ5 - Peel Ports PP Finance Limited Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/24/2016	02/01/2027	0	5,000,000	3.836 / 3.45	0	0	37,207	353,755		353,755	139,913	(144,540)	0	0	61,675		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 113438PR - Receive: Fixed USD Pay: Fixed GBP	G6970*AJ5 - Peel Ports PP Finance Limited Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/24/2016	02/01/2027	0	15,119,000	3.836 / 3.45	0	0	112,508	1,069,683		1,069,683	423,068	(437,061)	0	0	186,492		FX (Foreign Exchange)
Currency Swap - 113543PR - Receive: Fixed USD Pay: Fixed EUR	877409A@1 - Taylor Wimpey plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2016	06/28/2023	0	10,857,280	3.93 / 2.02	0	0	209,619	(676,341)		(676,341)	316,873	(970,309)	0	0	85,696		FX (Foreign Exchange)
Currency Swap - 113544PR - Receive: Fixed USD Pay: Fixed EUR	877409A@1 - Taylor Wimpey plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2016	06/28/2023	0	5,000,000	3.93 / 2.02	0	0	96,534	(311,469)		(311,469)	145,927	(446,847)	0	0	39,465		FX (Foreign Exchange)
Currency Swap - 113545PR - Receive: Fixed USD Pay: Fixed EUR	877409A@1 - Taylor Wimpey plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2016	06/28/2023	0	3,952,650	3.93 / 2.02	0	0	76,313	(246,226)		(246,226)	115,359	(353,246)	0	0	31,198		FX (Foreign Exchange)
Currency Swap - 113546PR - Receive: Fixed USD Pay: Fixed EUR	877409A@1 - Taylor Wimpey plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2016	06/28/2023	0	7,238,190	3.93 / 2.02	0	0	139,746	(450,894)		(450,894)	211,249	(646,873)	0	0	57,131		FX (Foreign Exchange)
Currency Swap - 114472PR - Receive: Fixed USD Pay: Fixed GBP	G5600#AB8 - LondonMetric Property Plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2016	09/23/2024	0	23,838,557	3.809 / 2.72	0	0	297,966	(709,689)		(709,689)	406,918	(775,507)	0	0	230,153		FX (Foreign Exchange)
Currency Swap - 114473PR - Receive: Fixed USD Pay: Fixed GBP	G5600#AB8 - LondonMetric Property Plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2016	09/23/2024	0	2,105,443	3.809 / 2.72	0	0	26,317	(62,680)		(62,680)	35,939	(68,493)	0	0	20,327		FX (Foreign Exchange)
Currency Swap - 114476PR - Receive: Fixed USD Pay: Fixed GBP	G5600#AA0 - LondonMetric Property Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2016	09/21/2023	0	28,006,000	3.69 / 2.62	0	0	343,078	(988,279)		(988,279)	378,618	(911,080)	0	0	231,076		FX (Foreign Exchange)
Currency Swap - 114477PR - Receive: Fixed USD Pay: Fixed GBP	G5600#AA0 - LondonMetric Property Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2016	09/21/2023	0	2,473,000	3.69 / 2.62	0	0	30,295	(87,268)		(87,268)	33,433	(80,451)	0	0	20,405		FX (Foreign Exchange)
Currency Swap - 114665PR - Receive: Fixed USD Pay: Fixed SEK	W2710@AB6 - Ellevio AB Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/08/2016	10/26/2028	0	15,000,000	3.41 / 2.78	1	0	133,575	(431,555)		(431,555)	602,244	(1,893,548)	0	0	209,731		FX (Foreign Exchange)
Currency Swap - 114838PR - Receive: Fixed USD Pay: Fixed SEK	W2710@AC4 - Ellevio AB Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/08/2016	10/27/2031	0	42,570,000	3.61 / 3.19	0	0	306,044	(2,627,952)		(2,627,952)	1,483,290	(5,373,890)	0	0	700,227		FX (Foreign Exchange)
Currency Swap - 114839PR - Receive: Fixed USD Pay: Fixed SEK	W2710@AC4 - Ellevio AB Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/08/2016	10/27/2031	0	2,150,000	3.61 / 3.19	0	0	15,457	(132,725)		(132,725)	74,914	(271,409)	0	0	35,365		FX (Foreign Exchange)
Currency Swap - 114840PR - Receive: Fixed USD Pay: Fixed SEK	W2710@AC4 - Ellevio AB Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/08/2016	10/27/2031	0	7,900,000	3.61 / 3.19	0	0	56,795	(487,687)		(487,687)	275,264	(997,269)	0	0	129,946		FX (Foreign Exchange)
Currency Swap - 115085PR - Receive: Fixed USD Pay: Fixed EUR	G4273*AL9 - Hammerson plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2016	01/12/2026	0	2,112,600	3.54 / 1.61	0	0	40,190	(171,586)		(171,586)	94,423	(193,631)	0	0	23,696		FX (Foreign Exchange)

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 115086PR - Receive: Fixed USD Pay: Fixed EUR	G4273*AL9 - Hammerson plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2016	01/12/2026	0	10,062,400	3.54 / 1.61	0	0	191,424	(817,273)		(817,273)	449,742	(922,273)	0	0	112,863		FX (Foreign Exchange)
Currency Swap - 115125PR - Receive: Fixed USD Pay: Fixed EUR	G4273*AK1 - Hammerson plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2016	01/11/2024	0	11,992,000	3.3 / 1.32	0	0	234,725	(1,009,584)		(1,009,584)	412,790	(1,099,131)	0	0	104,364		FX (Foreign Exchange)
Currency Swap - 115126PR - Receive: Fixed USD Pay: Fixed EUR	G4273*AK1 - Hammerson plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2016	01/11/2024	0	7,058,000	3.3 / 1.32	0	0	138,150	(594,200)		(594,200)	242,951	(646,903)	0	0	61,425		FX (Foreign Exchange)
Currency Swap - 115127PR - Receive: Fixed USD Pay: Fixed EUR	G4273*AK1 - Hammerson plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2016	01/11/2024	0	3,000,000	3.3 / 1.32	0	0	58,721	(252,564)		(252,564)	103,266	(274,966)	0	0	26,108		FX (Foreign Exchange)
Currency Swap - 115470PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +131 BPS EUR	L0175#AD4 - Alpha Trains Finance S.A. Debt in an Infrastructure Proj	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2016	12/31/2028	0	1,785,040	4.3 / .787	0	0	86,031	(36,222)		(36,222)	117,875	(170,152)	0	0	25,244		FX (Foreign Exchange)
Currency Swap - 115642PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +142 BPS EUR	L0175#AC6 - Alpha Trains Finance S.A. Debt in an Infrastructure Proj	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2016	06/30/2036	0	10,376,380	4.37 / .897	0	0	484,960	(650,802)		(650,802)	535,057	(989,089)	0	0	204,259		FX (Foreign Exchange)
Currency Swap - 115643PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +142 BPS EUR	L0175#AC6 - Alpha Trains Finance S.A. Debt in an Infrastructure Proj	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2016	06/30/2036	0	3,903,720	4.37 / .897	0	0	185,258	(186,084)		(186,084)	198,485	(372,107)	0	0	76,845		FX (Foreign Exchange)
Currency Swap - 115644PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +142 BPS EUR	L0175#AC6 - Alpha Trains Finance S.A. Debt in an Infrastructure Proj	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2016	06/30/2036	0	20,563,010	4.37 / .897	0	0	961,051	(1,289,702)		(1,289,702)	1,060,330	(1,960,091)	0	0	404,783		FX (Foreign Exchange)
Currency Swap - 117907PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AG2 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2017	07/06/2027	0	29,364,173	3.8 / 1.76	0	0	596,162	(1,818,244)		(1,818,244)	1,156,967	(2,651,698)	0	0	374,785		FX (Foreign Exchange)
Currency Swap - 117908PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AG2 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2017	07/06/2027	0	15,262,757	3.8 / 1.76	0	0	309,870	(945,078)		(945,078)	601,362	(1,378,286)	0	0	194,804		FX (Foreign Exchange)
Currency Swap - 117909PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AG2 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2017	07/06/2027	0	25,105,924	3.8 / 1.76	0	0	509,709	(1,554,572)		(1,554,572)	989,189	(2,267,161)	0	0	320,436		FX (Foreign Exchange)
Currency Swap - 117932PR - Receive: Fixed USD Pay: Fixed GBP	G0827#BK5 - Barratt Developments plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2017	08/23/2027	0	14,141,029	4.01 / 2.77	0	0	177,718	(217,020)		(217,020)	255,214	(459,818)	0	0	182,265		FX (Foreign Exchange)
Currency Swap - 117933PR - Receive: Fixed USD Pay: Fixed GBP	G0827#BK5 - Barratt Developments plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2017	08/23/2027	0	15,114,379	4.01 / 2.77	0	0	189,950	(231,957)		(231,957)	272,781	(491,468)	0	0	194,811		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 117934PR - Receive: Fixed USD Pay: Fixed GBP	G0827#BK5 - Barratt Developments plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2017	08/23/2027	0	16,287,390	4.01 / 2.77	0	0	204,692	(249,959)		(249,959)	293,951	(529,610)	0	0	209,930		FX (Foreign Exchange)
Currency Swap - 117961PR - Receive: Fixed USD Pay: Fixed EUR	G7996#AA8 - SEGRO plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/24/2017	08/17/2027	0	23,352,668	3.69 / 1.77	0	0	446,211	(1,547,934)		(1,547,934)	1,054,125	(2,108,270)	0	0	300,629		FX (Foreign Exchange)
Currency Swap - 117962PR - Receive: Fixed USD Pay: Fixed EUR	G7996#AA8 - SEGRO plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/24/2017	08/17/2027	0	28,058,816	3.69 / 1.77	0	0	536,133	(1,859,881)		(1,859,881)	1,266,558	(2,533,140)	0	0	361,214		FX (Foreign Exchange)
Currency Swap - 118129PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +119 BPS EUR	G2616#AP6 - DCC Treasury 2014 Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/08/2017	09/13/2029	0	9,667,300	4.09 / .732	0	0	320,553	489,917		489,917	836,682	(870,660)	0	0	142,585		FX (Foreign Exchange)
Currency Swap - 118151PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +121 BPS EUR	G2616#AL5 - DCC Treasury 2014 Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/08/2017	09/13/2027	0	33,667,001	4.03 / .752	0	0	1,089,250	993,206		993,206	2,512,962	(3,032,131)	0	0	435,777		FX (Foreign Exchange)
Currency Swap - 118152PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +121 BPS EUR	G2616#AL5 - DCC Treasury 2014 Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/08/2017	09/13/2027	0	12,083,996	4.03 / .752	0	0	390,961	356,488		356,488	901,970	(1,088,314)	0	0	156,412		FX (Foreign Exchange)
Currency Swap - 118647PR - Receive: Fixed USD Pay: Fixed EUR	K8553*AA0 - Scandlines ApS Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/05/2017	09/30/2028	0	49,172,491	4.63 / 2.55	0	0	1,484,599	(2,858,429)		(2,858,429)	1,511,844	(4,389,470)	0	0	684,452		FX (Foreign Exchange)
Currency Swap - 118648PR - Receive: Fixed USD Pay: Fixed EUR	K8553*AA0 - Scandlines ApS Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/05/2017	09/30/2028	0	29,928,492	4.63 / 2.55	0	0	903,591	(1,739,763)		(1,739,763)	920,173	(2,671,620)	0	0	416,587		FX (Foreign Exchange)
Currency Swap - 118678PR - Receive: Fixed USD Pay: Floating BPL3M +175 BPS GBP	G8407#AB7 - St. James's Place Partnership Senior Unsecured Term Loan	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2017	07/21/2027	0	64,660,000	4.08 / 1.7981	0	0	1,246,569	1,049,790		1,049,790	3,243,380	(2,121,813)	0	0	827,828		FX (Foreign Exchange)
Currency Swap - 118679PR - Receive: Fixed USD Pay: Floating BPL3M +175 BPS GBP	G8407#AB7 - St. James's Place Partnership Senior Unsecured Term Loan	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2017	07/21/2027	0	14,781,000	4.08 / 1.7981	0	0	284,960	239,978		239,978	741,423	(485,037)	0	0	189,238		FX (Foreign Exchange)
Currency Swap - 118726PR - Receive: Fixed USD Pay: Fixed GBP	G9766#AE4 - Workspace Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/13/2017	08/16/2027	0	4,077,888	4.34 / 3.19	0	0	46,735	(115,230)		(115,230)	74,464	(133,143)	0	0	52,486		FX (Foreign Exchange)
Currency Swap - 118727PR - Receive: Fixed USD Pay: Fixed GBP	G9766#AE4 - Workspace Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/13/2017	08/16/2027	0	1,001,938	4.34 / 3.19	0	0	11,483	(28,312)		(28,312)	18,296	(32,713)	0	0	12,896		FX (Foreign Exchange)
Currency Swap - 118870PR - Receive: Fixed USD Pay: Fixed GBP	G1944#AC0 - Castle Bidco plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/20/2017	08/16/2027	0	7,500,000	4.79 / 3.62	0	0	88,670	(171,958)		(171,958)	136,597	(243,743)	0	0	96,531		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 119229PR - Receive: Fixed USD Pay: Fixed CAD	C6574#AD8 - North West Company, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2017	09/26/2029	0	10,176,460	3.62 / 3.74	0	0	15,009	44,027		44,027	(123,229)	(178,044)	0	0	150,396		FX (Foreign Exchange)
Currency Swap - 119230PR - Receive: Fixed USD Pay: Fixed CAD	C6574#AD8 - North West Company, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2017	09/26/2029	0	21,063,728	3.62 / 3.74	0	0	31,066	91,129		91,129	(255,065)	(368,524)	0	0	311,297		FX (Foreign Exchange)
Currency Swap - 119750PR - Receive: Fixed USD Pay: Fixed GBP	G3122@AA6 - ESPUG Finance Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2017	10/06/2027	0	12,050,100	3.65 / 2.69	0	0	136,860	52,250		52,250	253,643	(379,800)	0	0	156,722		FX (Foreign Exchange)
Currency Swap - 119751PR - Receive: Fixed USD Pay: Fixed GBP	G3122@AC2 - ESPUG Finance Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2017	10/06/2037	0	10,711,200	4.47 / 3.35	0	0	143,411	(248,724)		(248,724)	(50,388)	(337,600)	0	0	219,293		FX (Foreign Exchange)
Currency Swap - 119760PR - Receive: Fixed USD Pay: Fixed GBP	G3122@AB4 - ESPUG Finance Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2017	10/06/2032	0	7,843,556	4.0675 / 3.05	0	0	95,439	(58,154)		(58,154)	72,097	(247,216)	0	0	134,524		FX (Foreign Exchange)
Currency Swap - 119761PR - Receive: Fixed USD Pay: Fixed GBP	G3122@AB4 - ESPUG Finance Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2017	10/06/2032	0	10,691,217	4.0675 / 3.05	0	0	130,089	(79,267)		(79,267)	98,272	(336,970)	0	0	183,364		FX (Foreign Exchange)
Currency Swap - 122502PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AE6 - Compagnie des Levures Lesaffre Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/16/2018	09/27/2033	0	49,120,000	4.06 / 1.96	0	0	1,117,506	2,882,290		2,882,290	1,926,093	(4,042,000)	0	0	876,598		FX (Foreign Exchange)
Currency Swap - 123808PR - Receive: Fixed USD Pay: Fixed EUR	G7996#AD2 - SEGRO plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2018	10/12/2028	0	3,609,500	4.24 / 1.82	0	0	90,315	81,779		81,779	150,238	(312,144)	0	0	50,347		FX (Foreign Exchange)
Currency Swap - 124384PR - Receive: Fixed USD Pay: Fixed GBP	81725TH*4 - Sensient Tech Corp. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2018	11/01/2023	0	7,491,985	4.07 / 2.53	0	0	118,571	(166,508)		(166,508)	74,071	(243,933)	0	0	63,084		FX (Foreign Exchange)
Currency Swap - 124646PR - Receive: Fixed USD Pay: Fixed GBP	G9851#AB6 - Yorkshire Water Services Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2018	09/28/2038	0	17,834,941	4.6875 / 3.17	0	0	297,392	44,583		44,583	(148,192)	(575,013)	0	0	375,614		FX (Foreign Exchange)
Currency Swap - 124668PR - Receive: Fixed USD Pay: Fixed GBP	G9851#AA8 - Yorkshire Water Services Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2018	09/28/2034	0	24,279,964	4.5475 / 3.08	0	0	391,686	220,202		220,202	49,929	(782,806)	0	0	450,031		FX (Foreign Exchange)
Currency Swap - 124669PR - Receive: Fixed USD Pay: Fixed GBP	G9851#AA8 - Yorkshire Water Services Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2018	09/28/2034	0	29,575,512	4.5475 / 3.08	0	0	477,115	268,229		268,229	60,819	(953,539)	0	0	548,184		FX (Foreign Exchange)
Currency Swap - 124939PR - Receive: Fixed USD Pay: Fixed GBP	G03698BD7 - Anglian Water Services Fin Plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2018	04/16/2029	0	8,242,417	4.31 / 2.87	0	0	126,812	124,736		124,736	120,947	(264,771)	0	0	118,681		FX (Foreign Exchange)
Currency Swap - 125115PR - Receive: Fixed USD Pay: Fixed GBP	G1128*AD0 - Birmingham Airport Finance PLC Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/24/2018	01/25/2049	0	17,225,018	4.898 / 3.21	0	0	291,418	(550,654)		(550,654)	(777,362)	(562,395)	0	0	456,278		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 125190PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2018	11/30/2022	0	1,155,556	7.84 / 13.65	0	0	(58,481)	6,288		6,288	(2,583)	62,467	0	0	7,999		FX (Foreign Exchange)
Currency Swap - 125191PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2018	11/30/2022	0	44,444	7.84 / 13.65	0	0	(2,249)	242		242	(99)	2,403	0	0	308		FX (Foreign Exchange)
Currency Swap - 125192PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2018	11/30/2022	0	177,778	7.84 / 13.65	0	0	(8,997)	967		967	(397)	9,610	0	0	1,231		FX (Foreign Exchange)
Currency Swap - 125193PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2018	11/30/2022	0	577,778	7.84 / 13.65	0	0	(29,240)	3,144		3,144	(1,292)	31,233	0	0	3,999		FX (Foreign Exchange)
Currency Swap - 125194PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2018	11/30/2022	0	266,667	7.84 / 13.65	0	0	(13,496)	1,451		1,451	(596)	14,415	0	0	1,846		FX (Foreign Exchange)
Currency Swap - 125195PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2018	11/30/2022	0	88,889	7.84 / 13.65	0	0	(4,499)	484		484	(199)	4,805	0	0	615		FX (Foreign Exchange)
Currency Swap - 125196PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2018	11/30/2022	0	977,778	7.84 / 13.65	0	0	(49,484)	5,321		5,321	(2,186)	52,857	0	0	6,768		FX (Foreign Exchange)
Currency Swap - 125197PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2018	11/30/2022	0	1,111,111	7.84 / 13.65	0	0	(56,232)	6,046		6,046	(2,484)	60,064	0	0	7,691		FX (Foreign Exchange)
Currency Swap - 125198PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2018	11/30/2022	0	44,444	7.84 / 13.65	0	0	(2,249)	242		242	(99)	2,403	0	0	308		FX (Foreign Exchange)
Currency Swap - 125281PR - Receive: Fixed USD Pay: Fixed GBP	G4162#AC9 - Greensands FING PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2018	11/29/2030	0	7,499,974	5.73 / 4.03	0	0	129,430	(55,304)		(55,304)	55,752	(247,904)	0	0	118,058		FX (Foreign Exchange)
Currency Swap - 125294PR - Receive: Fixed USD Pay: Fixed GBP	G4162#AB1 - Greensands FING PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2018	11/29/2028	0	1,058,767	5.625 / 3.94	0	0	18,107	(10,891)		(10,891)	12,827	(34,996)	0	0	14,890		FX (Foreign Exchange)
Currency Swap - 125295PR - Receive: Fixed USD Pay: Fixed GBP	G4162#AB1 - Greensands FING PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2018	11/29/2028	0	1,058,767	5.625 / 3.94	0	0	18,107	(10,891)		(10,891)	12,827	(34,996)	0	0	14,890		FX (Foreign Exchange)
Currency Swap - 125310PR - Receive: Fixed USD Pay: Fixed GBP	G2730#AF9 - Derwent London plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2018	01/31/2029	0	3,030,982	4.415 / 2.87	0	0	44,929	(29,875)		(29,875)	39,254	(99,904)	0	0	43,087		FX (Foreign Exchange)
Currency Swap - 125311PR - Receive: Fixed USD Pay: Fixed GBP	G2730#AF9 - Derwent London plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2018	01/31/2029	0	22,292,968	4.415 / 2.87	0	0	330,455	(219,735)		(219,735)	288,716	(734,799)	0	0	316,908		FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 125812PR - Receive: Fixed USD Pay: Fixed EUR	479142D@7 - Johnson Matthey Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/10/2018	12/19/2025	0	34,026,948	3.97 / 1.4	0	0	883,382	(272,874)		(272,874)	1,382,419	(3,016,161)	0	0	379,204		FX (Foreign Exchange)
Currency Swap - 125847PR - Receive: Fixed USD Pay: Fixed EUR	479142E*8 - Johnson Matthey Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/10/2018	12/19/2028	0	14,075,010	4.15 / 1.81	0	0	334,109	(200,833)		(200,833)	574,242	(1,247,614)	0	0	198,649		FX (Foreign Exchange)
Currency Swap - 125848PR - Receive: Fixed USD Pay: Fixed EUR	479142E*8 - Johnson Matthey Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/10/2018	12/19/2028	0	17,434,932	4.15 / 1.81	0	0	413,866	(248,775)		(248,775)	711,323	(1,545,438)	0	0	246,070		FX (Foreign Exchange)
Currency Swap - 126333PR - Receive: Fixed USD Pay: Fixed GBP	G2730#AF9 - Derwent London plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2018	01/31/2029	0	7,608,055	4.415 / 2.87	177,773	0	112,776	(74,990)		(74,990)	113,785	(250,769)	(15,253)	0	108,153		FX (Foreign Exchange)
Currency Swap - 127303PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AD0 - Ansell Healthcare Europe NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2019	06/06/2029	0	34,050,000	4.98 / 2.468	0	0	862,213	(424,098)		(424,098)	1,260,997	(3,031,500)	0	0	494,394		FX (Foreign Exchange)
Currency Swap - 127324PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AE8 - Ansell Healthcare Europe NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2019	03/26/2028	0	6,565,736	5.36 / 2.75	0	0	174,364	(63,742)		(63,742)	251,419	(584,553)	0	0	88,312		FX (Foreign Exchange)
Currency Swap - 127325PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AE8 - Ansell Healthcare Europe NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2019	03/26/2028	0	6,616,080	5.36 / 2.75	0	0	175,701	(64,231)		(64,231)	253,347	(589,035)	0	0	88,989		FX (Foreign Exchange)
Currency Swap - 127326PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AE8 - Ansell Healthcare Europe NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2019	03/26/2028	0	1,070,506	5.36 / 2.75	0	0	28,429	(10,393)		(10,393)	40,992	(95,308)	0	0	14,399		FX (Foreign Exchange)
Currency Swap - 127327PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AF5 - Ansell Healthcare Europe NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2019	03/26/2027	0	13,111,619	5.68 / 2.985	0	0	359,857	(119,113)		(119,113)	501,290	(1,167,338)	0	0	163,719		FX (Foreign Exchange)
Currency Swap - 127328PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AF5 - Ansell Healthcare Europe NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2019	03/26/2027	0	6,931,968	5.68 / 2.985	0	0	190,252	(62,974)		(62,974)	265,027	(617,159)	0	0	86,556		FX (Foreign Exchange)
Currency Swap - 127329PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AF5 - Ansell Healthcare Europe NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2019	03/26/2027	0	1,228,450	5.68 / 2.985	0	0	33,716	(11,160)		(11,160)	46,967	(109,370)	0	0	15,339		FX (Foreign Exchange)
Currency Swap - 127511PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AH0 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/05/2019	05/02/2029	0	42,220,031	4.33 / 1.86	0	0	1,050,449	(1,251,824)		(1,251,824)	1,695,344	(3,800,743)	0	0	609,590		FX (Foreign Exchange)
Currency Swap - 127904PR - Receive: Fixed USD Pay: Fixed GBP	756109A*5 - Realty Income Corporation Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2019	05/20/2034	0	1,382,668	3.89 / 2.73	0	0	17,088	(48,714)		(48,714)	3,138	(44,901)	0	0	25,295		FX (Foreign Exchange)
Currency Swap - 127905PR - Receive: Fixed USD Pay: Fixed GBP	756109A*5 - Realty Income Corporation Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2019	05/20/2034	0	12,706,511	3.89 / 2.73	0	0	157,040	(447,673)		(447,673)	28,842	(412,632)	0	0	232,455		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 127906PR - Receive: Fixed USD Pay: Fixed GBP	756109A*5 - Realty Income Corporation Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2019	05/20/2034	0	25,905,533	3.89 / 2.73	0	0	320,167	(912,697)		(912,697)	58,802	(841,257)	0	0	473,921		FX (Foreign Exchange)
Currency Swap - 127939PR - Receive: Fixed USD Pay: Fixed AUD	Q3973*AA7 - GPC Asia Pacific Hldgs Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2019	07/01/2024	0	1,620,035	3.493 / 3.1	0	0	6,119	(184,095)		(184,095)	7,174	(160,717)	0	0	15,160		FX (Foreign Exchange)
Currency Swap - 128094PR - Receive: Fixed USD Pay: Fixed AUD	Q3973*AB5 - GPC Asia Pacific Hldgs Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2019	06/30/2026	0	6,005,014	3.685 / 3.43	0	0	14,297	(699,496)		(699,496)	29,718	(595,732)	0	0	70,415		FX (Foreign Exchange)
Currency Swap - 128095PR - Receive: Fixed USD Pay: Fixed AUD	Q3973*AB5 - GPC Asia Pacific Hldgs Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2019	06/30/2026	0	18,275,006	3.685 / 3.43	0	0	43,509	(2,128,770)		(2,128,770)	90,440	(1,812,986)	0	0	214,293		FX (Foreign Exchange)
Currency Swap - 128558PR - Receive: Fixed USD Pay: Fixed GBP	G9434*AB6 - The Wardens and Governors Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2019	09/24/2049	0	1,147,250	4.12 / 2.94	0	0	14,682	(208,264)		(208,264)	(69,452)	(38,221)	0	0	30,747		FX (Foreign Exchange)
Currency Swap - 128559PR - Receive: Fixed USD Pay: Fixed GBP	G9434*AC4 - The Wardens and Governors Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2019	09/24/2054	0	9,440,335	4.21 / 3.01	0	0	122,926	(2,064,099)		(2,064,099)	(801,330)	(314,504)	0	0	274,141		FX (Foreign Exchange)
Currency Swap - 128880PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AC5 - Forth Ports Finance Plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2019	09/17/2029	0	1,243,400	4.045 / 2.97	0	0	13,553	(110,463)		(110,463)	13,964	(42,200)	0	0	18,351		FX (Foreign Exchange)
Currency Swap - 128884PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AE1 - Forth Ports Finance Plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2019	09/17/2031	0	2,486,800	4.1195 / 3.03	0	0	27,474	(240,926)		(240,926)	12,905	(84,400)	0	0	40,696		FX (Foreign Exchange)
Currency Swap - 128885PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AG6 - Forth Ports Finance Plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2019	09/17/2037	0	16,164,200	4.39 / 3.19	0	0	196,571	(1,993,314)		(1,993,314)	(234,558)	(548,600)	0	0	330,402		FX (Foreign Exchange)
Currency Swap - 128886PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AD3 - Forth Ports Finance Plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2019	07/17/2030	0	1,398,576	4.13 / 3.07	0	0	6,754	(132,401)		(132,401)	6,568	(138,969)	0	0	21,605		FX (Foreign Exchange)
Currency Swap - 128924PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AF8 - Forth Ports Finance Plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2019	07/19/2032	0	1,165,563	4.22 / 3.13	0	0	5,788	(119,803)		(119,803)	(3,987)	(115,816)	0	0	19,807		FX (Foreign Exchange)
Currency Swap - 128925PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AF8 - Forth Ports Finance Plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2019	07/19/2032	0	9,934,766	4.22 / 3.13	0	0	49,332	(1,021,148)		(1,021,148)	(626,631)	(337,178)	0	0	168,826		FX (Foreign Exchange)
Currency Swap - 128937PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AH4 - Forth Ports Finance Plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2019	07/19/2038	0	1,011,009	4.51 / 3.29	0	0	5,619	(130,866)		(130,866)	(30,408)	(100,459)	0	0	21,178		FX (Foreign Exchange)
Currency Swap - 128938PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AH4 - Forth Ports Finance Plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2019	07/19/2038	0	5,612,956	4.51 / 3.29	0	0	31,196	(726,547)		(726,547)	(464,663)	(190,499)	0	0	117,575		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 129185PR - Receive: Fixed USD Pay: Fixed EUR	K8553*AB8 - Scandlines ApS Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2019	01/02/2032	0	3,489,636	4.136 / 1.76	0	0	113,703	(156,024)		(156,024)	92,431	(317,883)	0	0	57,883		FX (Foreign Exchange)
Currency Swap - 129186PR - Receive: Fixed USD Pay: Fixed EUR	K8553*AB8 - Scandlines ApS Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2019	01/02/2032	0	15,661,319	4.136 / 1.76	0	0	541,865	(871,156)		(871,156)	383,252	(1,426,644)	0	0	259,777		FX (Foreign Exchange)
Currency Swap - 130653PR - Receive: Fixed USD Pay: Fixed GBP	G7334*AA3 - RPS Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2019	09/30/2021	0	4,349,032	3.88 / 3.98	1,032,979	0	29,487	875,201		875,201	458,264	(5,177)	(519,727)	0	18,832		FX (Foreign Exchange)
Currency Swap - 130994PR - Receive: Fixed USD Pay: Fixed GBP	G8249*AD9 - Society of Lloyd Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2019	01/23/2045	0	2,642,060	3.794 / 2.81	0	0	24,780	(421,506)		(421,506)	(184,220)	(86,848)	0	0	64,800		FX (Foreign Exchange)
Currency Swap - 130995PR - Receive: Fixed USD Pay: Fixed GBP	G8249*AD9 - Society of Lloyd Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2019	01/23/2045	0	26,039,315	3.794 / 2.81	0	0	244,221	(4,154,229)		(4,154,229)	(1,815,618)	(855,943)	0	0	638,651		FX (Foreign Exchange)
Currency Swap - 131004PR - Receive: Fixed USD Pay: Fixed GBP	G8249*AC1 - Society of Lloyd Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2019	01/22/2035	0	2,423,814	3.426 / 2.61	0	0	18,872	(239,731)		(239,731)	(80,876)	(79,674)	0	0	45,441		FX (Foreign Exchange)
Currency Swap - 131005PR - Receive: Fixed USD Pay: Fixed GBP	G8249*AC1 - Society of Lloyd Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2019	01/22/2035	0	2,009,147	3.426 / 2.61	0	0	15,644	(198,718)		(198,718)	(67,040)	(66,043)	0	0	37,667		FX (Foreign Exchange)
Currency Swap - 131006PR - Receive: Fixed USD Pay: Fixed GBP	G8249*AC1 - Society of Lloyd Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2019	01/22/2035	0	19,803,899	3.426 / 2.61	0	0	154,197	(1,958,736)		(1,958,736)	(660,804)	(650,977)	0	0	371,279		FX (Foreign Exchange)
Currency Swap - 131009PR - Receive: Fixed USD Pay: Fixed GBP	G8249*AA5 - Society of Lloyd Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2019	01/22/2030	0	1,476,370	3.218 / 2.48	0	0	10,402	(107,631)		(107,631)	(26,676)	(48,530)	0	0	22,218		FX (Foreign Exchange)
Currency Swap - 131010PR - Receive: Fixed USD Pay: Fixed GBP	G8249*AA5 - Society of Lloyd Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2019	01/22/2030	0	2,622,803	3.218 / 2.48	0	0	18,479	(191,210)		(191,210)	(47,391)	(86,215)	0	0	39,471		FX (Foreign Exchange)
Currency Swap - 131094PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +175 BPS GBP	G2956@AG6 - ABP Acquisitions UK Limited Debt in Infrastructure Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2013	12/27/2030	0	27,400,000	5.4825 / 1.781	0	0	1,005,481	11,850,687		11,850,687	1,986,116	(705,479)	0	0	432,999		FX (Foreign Exchange)
Currency Swap - 131095PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +175 BPS GBP	G2956@AG6 - ABP Acquisitions UK Limited Debt in Infrastructure Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2013	12/27/2030	0	2,200,000	5.4825 / 1.781	0	0	80,732	951,515		951,515	159,469	(56,644)	0	0	34,766		FX (Foreign Exchange)
Currency Swap - 131096PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +175 BPS GBP	G2956@AG6 - ABP Acquisitions UK Limited Debt in Infrastructure Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2013	12/27/2030	0	1,900,000	5.4825 / 1.781	0	0	69,723	821,763		821,763	137,723	(48,920)	0	0	30,025		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 131098PR - Receive: Fixed USD Pay: Fixed EUR	G7605#AA1 - Roadster Finance DAC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2017	10/18/2032	0	18,724,333	4.15 / 2.29	0	0	376,620	(23,538)		(23,538)	707,285	(1,587,327)	0	0	321,579		FX (Foreign Exchange)
Currency Swap - 131099PR - Receive: Fixed USD Pay: Fixed EUR	G7605#AA1 - Roadster Finance DAC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2017	10/18/2032	0	36,505,000	4.15 / 2.29	0	0	734,259	(45,891)		(45,891)	1,378,924	(3,094,656)	0	0	626,951		FX (Foreign Exchange)
Currency Swap - 135324PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/20/2020	05/31/2023	0	3,296,572	4.81 / 3.88	0	0	0	(17,797)		(17,797)	216,065	(233,862)	0	0	25,624		FX (Foreign Exchange)
Currency Swap - 135325PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/20/2020	05/31/2023	0	4,947,928	4.81 / 3.88	0	0	0	(26,712)		(26,712)	324,298	(351,011)	0	0	38,459		FX (Foreign Exchange)
Currency Swap - 136123PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/10/2020	03/31/2031	0	1,763,816	2.84 / 1.62	0	0	0	(66,010)		(66,010)	(16,891)	(49,118)	0	0	28,235		FX (Foreign Exchange)
Currency Swap - 136125PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/10/2020	03/31/2031	0	12,710,615	2.84 / 1.62	0	0	0	(475,687)		(475,687)	(121,725)	(353,962)	0	0	203,469		FX (Foreign Exchange)
Currency Swap - 136126PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/10/2020	03/31/2031	0	1,680,488	2.84 / 1.62	0	0	0	(62,891)		(62,891)	(16,093)	(46,798)	0	0	26,901		FX (Foreign Exchange)
Currency Swap - 136377PR - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/18/2020	10/15/2035	0	10,987,500	2.699 / 3.2067	0	0	0	(301,233)		(301,233)	286,017	(587,250)	0	0	211,280		FX (Foreign Exchange)
Currency Swap - 136553PR - Receive: Fixed USD Pay: Fixed GBP	Q3915*AF7 - Fletcher Building Holdings Ltd Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	07/20/2028	0	6,609,331	3.58 / 3.399	0	(147,923)	2,559	(770,494)		(770,494)	(206,864)	(419,531)	3,825	0	90,826		FX (Foreign Exchange)
Currency Swap - 136626PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2020	04/08/2041	0	15,324,456	2.55 / 1.18	0	0	0	(730,275)		(730,275)	(110,651)	(619,624)	0	0	344,983		FX (Foreign Exchange)
Currency Swap - 136627PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2020	04/08/2041	0	18,519,648	2.55 / 1.18	0	0	0	(882,540)		(882,540)	(133,722)	(748,817)	0	0	416,913		FX (Foreign Exchange)
Currency Swap - 136628PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2020	04/08/2041	0	72,440,424	2.55 / 1.18	0	0	0	(3,452,093)		(3,452,093)	(523,060)	(2,929,032)	0	0	1,630,775		FX (Foreign Exchange)
Currency Swap - 137073PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2020	03/22/2041	0	8,269,065	2.77 / 2	0	0	0	(626,286)		(626,286)	(211,118)	(415,169)	0	0	185,943		FX (Foreign Exchange)
Currency Swap - 137074PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2020	10/02/2051	0	57,704,874	3.4425 / 2.5	0	0	0	(7,974,856)		(7,974,856)	(5,077,643)	(2,897,214)	0	0	1,600,085		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 137112PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2020	03/22/2041	0	4,861,476	2.77 / 2	0	0	0	(368,201)		(368,201)	(124,119)	(244,082)	0	0	109,318		FX (Foreign Exchange)
Currency Swap - 137113PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2020	03/22/2041	0	19,902,766	2.77 / 2	0	0	0	(1,507,405)		(1,507,405)	(508,138)	(999,267)	0	0	447,545		FX (Foreign Exchange)
Currency Swap - 137701PR - Receive: Fixed USD Pay: Floating NZD3M +200 BPS NZD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2020	03/23/2036	0	81,567,819	2.66 / 5.62	0	0	0	(2,394,197)		(2,394,197)	297,424	(2,691,621)	0	0	1,591,539		FX (Foreign Exchange)
Currency Swap - 137725PR - Receive: Fixed USD Pay: Floating NZD3M +200 BPS NZD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2020	03/23/2036	0	22,982,181	2.66 / 5.62	0	0	0	(674,578)		(674,578)	83,801	(758,379)	0	0	448,425		FX (Foreign Exchange)
Currency Swap - 137883PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2020	03/19/2036	0	1,173,207	2.655 / 1.06	0	0	0	(6,539)		(6,539)	2,203	(8,742)	0	0	22,883		FX (Foreign Exchange)
Currency Swap - 137884PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2020	03/19/2036	0	10,639,020	2.655 / 1.06	0	0	0	(59,300)		(59,300)	19,978	(79,278)	0	0	207,514		FX (Foreign Exchange)
Currency Swap - 138415PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2020	01/21/2031	0	1,370,421	3.5825 / 2.95	0	0	0	(19,616)		(19,616)	(3,950)	(15,666)	0	0	21,729		FX (Foreign Exchange)
Currency Swap - 138416PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2020	01/21/2031	0	1,370,421	3.5825 / 2.95	0	0	0	(19,616)		(19,616)	(3,950)	(15,666)	0	0	21,729		FX (Foreign Exchange)
Currency Swap - 138417PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2020	01/21/2031	0	1,370,421	3.5825 / 2.95	0	0	0	(19,616)		(19,616)	(3,950)	(15,666)	0	0	21,729		FX (Foreign Exchange)
Currency Swap - 138837PR - Receive: Fixed USD Pay: Fixed NZD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2020	01/27/2026	0	8,445,600	2.56 / 2.84	0	0	0	(40,548)		(40,548)	153,852	(194,400)	0	0	95,108		FX (Foreign Exchange)
Currency Swap - 138850PR - Receive: Fixed USD Pay: Fixed NZD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2020	01/27/2033	0	3,844,859	3.1 / 3.58	0	0	0	(49,059)		(49,059)	39,442	(88,501)	0	0	66,796		FX (Foreign Exchange)
Currency Swap - 138854PR - Receive: Fixed USD Pay: Fixed NZD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2020	01/27/2033	0	4,600,741	3.1 / 3.58	0	0	0	(58,704)		(58,704)	47,196	(105,899)	0	0	79,928		FX (Foreign Exchange)
Currency Swap - 131028PR - Receive: Fixed USD Pay: Fixed EUR	750000317 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2019	11/29/2024	0	10,828,490	3.085 / 1.061	0	0	215,467	(842,914)		(842,914)	438,127	(993,119)	0	0	107,077		FX (Foreign Exchange)
Currency Swap - 131029PR - Receive: Fixed USD Pay: Fixed EUR	750000317 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2019	11/29/2024	0	6,316,619	3.085 / 1.061	0	0	125,689	(491,700)		(491,700)	255,574	(579,320)	0	0	62,462		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 131030PR - Receive: Fixed USD Pay: Fixed EUR	750000317 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2019	11/29/2024	0	8,121,368	3.085 / 1.061	0	0	161,600	(632,186)		(632,186)	328,595	(744,840)	0	0	80,308		FX (Foreign Exchange)
Currency Swap - 131031PR - Receive: Fixed USD Pay: Fixed EUR	750000317 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2019	11/29/2024	0	46,021,084	3.085 / 1.061	0	0	915,735	(3,582,385)		(3,582,385)	1,862,039	(4,220,757)	0	0	455,079		FX (Foreign Exchange)
Currency Swap - 131032PR - Receive: Fixed USD Pay: Fixed EUR	750000317 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2019	11/29/2024	0	18,949,858	3.085 / 1.061	0	0	377,067	(1,475,100)		(1,475,100)	766,722	(1,737,959)	0	0	187,386		FX (Foreign Exchange)
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										2,045,249	(147,923)	29,291,121	(42,472,348)	XXX	(42,472,348)	47,434,119	(149,514,026)	(637,992)	2,907,172	36,004,781	XXX	XXX
Total Return Swap - 121405CM - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2018	01/12/2028	0	45,255,042	.5941 / Total Return	0	0	565,935	(6,340,395)		(6,340,395)	(1,017,941)	0	0	0	600,046		LD (Liability Cashflow)
Total Return Swap - 121405CM - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/10/2020	01/12/2028	0	7,087,678	.5941 / Total Return	0	0	81,944	0		0	0	0	0	0	93,977		LD (Liability Cashflow)
Total Return Swap - 121405CM - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2020	01/12/2028	0	8,272,753	.5941 / Total Return	0	0	14,035	0		0	0	0	0	0	109,690		LD (Liability Cashflow)
Total Return Swap - 121405CM - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2020	01/12/2028	0	5,591,695	.5941 / Total Return	0	0	87,413	0		0	0	0	0	0	74,141		LD (Liability Cashflow)
Total Return Swap - 121997CM - Receive: Floating 3 Month Libor +36.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2018	02/09/2028	0	51,205,830	.578 / Total Return	0	0	588,454	(4,418,435)		(4,418,435)	(2,005,043)	0	0	0	682,572		LD (Liability Cashflow)
Total Return Swap - 121997CM - Receive: Floating 3 Month Libor +36.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2020	02/09/2028	0	4,987,707	.578 / Total Return	0	0	44,449	0		0	0	0	0	0	66,486		LD (Liability Cashflow)
Total Return Swap - 121997CM - Receive: Floating 3 Month Libor +36.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2020	02/09/2028	0	9,478,432	.578 / Total Return	0	0	15,120	0		0	0	0	0	0	126,347		LD (Liability Cashflow)
Total Return Swap - 121997CM - Receive: Floating 3 Month Libor +36.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/12/2020	02/09/2028	0	4,193,615	.578 / Total Return	0	0	59,452	0		0	0	0	0	0	55,901		LD (Liability Cashflow)
Total Return Swap - 125159CM - Receive: Floating 3 Month Libor +57 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/25/2018	10/31/2023	0	68,761,599	.7844 / Total Return	0	0	921,852	(12,505,432)		(12,505,432)	(9,807,298)	0	0	0	578,715		LD (Liability Cashflow)
Total Return Swap - 125159CM - Receive: Floating 3 Month Libor +57 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/30/2020	10/31/2023	0	2,945,728	.7844 / Total Return	0	0	33,566	0		0	0	0	0	0	24,792		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Total Return Swap - 125159CM - Receive: Floating 3 Month Libor +57 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/30/2020	10/31/2023	0	11,844,564	.7844 / Total Return	0	0	139,786	0		0	0	0	0	0	99,687		LD (Liability Cashflow)
Total Return Swap - 126288CM - Receive: Floating 3 Month Libor +44.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/08/2019	01/12/2024	0	72,963,720	.6691 / Total Return	0	0	917,394	(12,347,718)		(12,347,718)	(5,259,245)	0	0	0	635,272		LD (Liability Cashflow)
Total Return Swap - 126288CM - Receive: Floating 3 Month Libor +44.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/14/2020	01/12/2024	0	9,656,136	.6691 / Total Return	0	0	113,241	0		0	0	0	0	0	84,073		LD (Liability Cashflow)
Total Return Swap - 126288CM - Receive: Floating 3 Month Libor +44.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/14/2020	01/12/2024	0	11,014,440	.6691 / Total Return	0	0	20,073	0		0	0	0	0	0	95,899		LD (Liability Cashflow)
Total Return Swap - 126288CM - Receive: Floating 3 Month Libor +44.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2020	01/12/2024	0	6,026,352	.6691 / Total Return	0	0	148,191	0		0	0	0	0	0	52,470		LD (Liability Cashflow)
Total Return Swap - 126785CM - Receive: Floating 3 Month Libor +19.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/07/2019	02/09/2024	0	102,406,298	.4086 / Total Return	0	0	1,020,631	(9,063,044)		(9,063,044)	(3,400,126)	0	0	0	902,618		LD (Liability Cashflow)
Total Return Swap - 126785CM - Receive: Floating 3 Month Libor +19.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/11/2020	02/09/2024	0	9,974,892	.4086 / Total Return	0	0	75,608	0		0	0	0	0	0	87,920		LD (Liability Cashflow)
Total Return Swap - 126785CM - Receive: Floating 3 Month Libor +19.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/11/2020	02/09/2024	0	18,955,872	.4086 / Total Return	0	0	21,914	0		0	0	0	0	0	167,079		LD (Liability Cashflow)
Total Return Swap - 126785CM - Receive: Floating 3 Month Libor +19.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/12/2020	02/09/2024	0	8,386,791	.4086 / Total Return	0	0	79,299	0		0	0	0	0	0	73,922		LD (Liability Cashflow)
Total Return Swap - 128499CM - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/19/2019	06/21/2024	0	83,553,328	.4886 / Total Return	0	0	941,519	(2,606,254)		(2,606,254)	(1,675,340)	0	0	0	778,563		LD (Liability Cashflow)
Total Return Swap - 128499CM - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/23/2020	06/21/2024	0	24,433,373	.4886 / Total Return	0	0	63,892	0		0	0	0	0	0	227,674		LD (Liability Cashflow)
Total Return Swap - 128499CM - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/23/2020	06/21/2024	0	6,865,400	.4886 / Total Return	0	0	8,213	0		0	0	0	0	0	63,973		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Total Return Swap - 128499CM - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2020	06/21/2024	0	15,011,605	4886 / Total Return	0	0	19,389	0		0	0	0	0	0	139,880		LD (Liability Cashflow)
Total Return Swap - 128512CM - Receive: Floating 3 Month Libor +20 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2019	06/23/2022	0	160,645,040	4449 / Total Return	0	0	1,725,053	(4,827,201)		(4,827,201)	(4,160,475)	0	0	0	976,669		LD (Liability Cashflow)
Total Return Swap - 128512CM - Receive: Floating 3 Month Libor +20 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/24/2020	06/23/2022	0	64,349,798	4449 / Total Return	0	0	149,630	0		0	0	0	0	0	391,225		LD (Liability Cashflow)
Total Return Swap - 128512CM - Receive: Floating 3 Month Libor +20 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2020	06/23/2022	0	12,760,089	4449 / Total Return	0	0	13,652	0		0	0	0	0	0	77,577		LD (Liability Cashflow)
Total Return Swap - 128512CM - Receive: Floating 3 Month Libor +20 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2020	06/23/2022	0	31,075,471	4449 / Total Return	0	0	29,899	0		0	0	0	0	0	188,929		LD (Liability Cashflow)
Total Return Swap - 130697CM - Receive: Floating 3 Month Libor +31.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/05/2019	11/07/2024	0	76,713,567	528 / Total Return	0	0	834,808	(7,804,223)		(7,804,223)	(3,617,375)	0	0	0	752,825		LD (Liability Cashflow)
Total Return Swap - 130697CM - Receive: Floating 3 Month Libor +31.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2020	11/07/2024	0	8,091,613	528 / Total Return	0	0	69,687	0		0	0	0	0	0	79,407		LD (Liability Cashflow)
Total Return Swap - 130697CM - Receive: Floating 3 Month Libor +31.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	11/07/2024	0	14,057,614	528 / Total Return	0	0	20,445	0		0	0	0	0	0	137,954		LD (Liability Cashflow)
Total Return Swap - 130697CM - Receive: Floating 3 Month Libor +31.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/09/2020	11/07/2024	0	5,872,022	528 / Total Return	0	0	81,414	0		0	0	0	0	0	57,625		LD (Liability Cashflow)
Total Return Swap - 132135CM - Receive: Floating 3 Month Libor +2 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2020	02/10/2021	0	65,304,653	2259 / Total Return	0	0	403,691	(17,420,847)		(17,420,847)	(17,420,847)	0	0	0	108,401		LD (Liability Cashflow)
Total Return Swap - 1321135CM - Receive: Floating 3 Month Libor +2 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/10/2020	02/10/2021	0	14,832,008	2259 / Total Return	0	0	9,978	0		0	0	0	0	0	24,620		LD (Liability Cashflow)
Total Return Swap - 132135CM - Receive: Floating 3 Month Libor +2 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2020	02/10/2021	0	5,429,547	2259 / Total Return	0	0	27,918	0		0	0	0	0	0	9,013		LD (Liability Cashflow)
Total Return Swap - 132807CM - Receive: Floating 3 Month Libor +52 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2020	03/17/2025	0	90,000,654	7488 / Total Return	0	0	676,189	(2,258,946)		(2,258,946)	(2,258,946)	0	0	0	923,589		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Total Return Swap - 132807CM - Receive: Floating 3 Month Libor +52 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/17/2020	03/17/2025	0	17,892,790	.7488 / Total Return	0	0	72,101	0		0	0	0	0	0	183,616		LD (Liability Cashflow)
Total Return Swap - 132807CM - Receive: Floating 3 Month Libor +52 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2020	03/17/2025	0	9,342,716	.7488 / Total Return	0	0	18,093	0		0	0	0	0	0	95,875		LD (Liability Cashflow)
Total Return Swap - 132807CM - Receive: Floating 3 Month Libor +52 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2020	03/17/2025	0	12,204,814	.7488 / Total Return	0	0	40,383	0		0	0	0	0	0	125,246		LD (Liability Cashflow)
Total Return Swap - 133834CM - Receive: Floating 3 Month Libor -35 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2020	04/16/2021	0	81,000,006	-0.11987 / Total Return	0	0	152,772	(23,723,977)		(23,723,977)	(23,723,977)	0	0	0	219,228		LD (Liability Cashflow)
Total Return Swap - 133834CM - Receive: Floating 3 Month Libor -35 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/16/2020	04/16/2021	0	12,804,870	-0.11987 / Total Return	0	0	(2,589)	0		0	0	0	0	0	34,657		LD (Liability Cashflow)
Total Return Swap - 133834CM - Receive: Floating 3 Month Libor -35 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2020	04/16/2021	0	13,035,828	-0.11987 / Total Return	0	0	(27,393)	0		0	0	0	0	0	35,282		LD (Liability Cashflow)
Total Return Swap - 135061CM - Receive: Floating 3 Month Libor +27.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/08/2020	07/15/2021	0	98,079,063	.5119 / Total Return	0	0	139,354	(13,456,114)		(13,456,114)	(13,456,114)	0	0	0	360,473		LD (Liability Cashflow)
Total Return Swap - 135061CM - Receive: Floating 3 Month Libor +27.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2020	07/15/2021	0	5,770,368	.5119 / Total Return	0	0	115,177	0		0	0	0	0	0	21,208		LD (Liability Cashflow)
Total Return Swap - 136481CM - Receive: Floating 3 Month Libor -15 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2020	09/29/2021	0	62,731,240	.101 / Total Return	0	0	10,882	782,542		782,542	782,542	0	0	0	270,659		LD (Liability Cashflow)
Total Return Swap - 136481CM - Receive: Floating 3 Month Libor -15 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2020	09/29/2021	0	22,427,421	.101 / Total Return	0	0	717	0		0	0	0	0	0	96,765		LD (Liability Cashflow)
Total Return Swap - 136538CM - Receive: Fixed Pay: Floating 3 Month Libor -10 BPS	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/14/2021	0	48,187,620	.Total Return / .1289	0	0	(15,243)	14,191,446		14,191,446	14,191,446	0	0	0	213,830		LD (Liability Cashflow)
Total Return Swap - 136539CM - Receive: Floating 3 Month Libor -10 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/14/2021	0	48,187,620	.1289 / Total Return	0	0	15,243	(14,191,446)		(14,191,446)	(14,191,446)	0	0	0	213,830		LD (Liability Cashflow)
Total Return Swap - 136540CM - Receive: Fixed Pay: Floating 3 Month Libor +17 BPS	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/14/2021	0	151,864,449	.Total Return / .3989	0	0	(148,268)	17,636,763		17,636,763	17,636,763	0	0	0	673,889		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Total Return Swap - 136541CM - Receive: Floating 3 Month Libor +17 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/14/2021	0	151,864,449	3989 / Total Return	0	0	148,268	(17,636,763)		(17,636,763)	(17,636,763)	0	0	0	673,889		LD (Liability Cashflow)
Total Return Swap - 136543CM - Receive: Fixed Pay: Floating 3 Month Libor +33 BPS	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/18/2021	0	24,610,599	Total Return / 5478	0	0	(32,224)	3,955,100		3,955,100	3,955,100	0	0	0	109,951		LD (Liability Cashflow)
Total Return Swap - 136544CM - Receive: Floating 3 Month Libor +33 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/18/2021	0	24,610,599	5478 / Total Return	0	0	32,224	(3,955,100)		(3,955,100)	(3,955,100)	0	0	0	109,951		LD (Liability Cashflow)
Total Return Swap - 136846CM - Receive: Fixed Pay: Floating 3 Month Libor +29 BPS	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2020	01/21/2021	0	29,999,966	Total Return / 5084	0	0	(30,926)	897,450		897,450	897,450	0	0	0	35,639		LD (Liability Cashflow)
Total Return Swap - 136847CM - Receive: Fixed Pay: Floating 3 Month Libor -6 BPS	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2020	10/18/2021	0	21,000,052	Total Return / 1578	0	0	(6,451)	3,141,666		3,141,666	3,141,666	0	0	0	93,820		LD (Liability Cashflow)
Total Return Swap - 137075CM - Receive: Fixed Pay: Floating 3 Month Libor +34 BPS	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2020	01/28/2021	0	19,999,999	Total Return / 591	0	0	(17,255)	312,750		312,750	312,750	0	0	0	27,435		LD (Liability Cashflow)
Total Return Swap - 137075CM - Receive: Fixed Pay: Floating 3 Month Libor +34 BPS	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2020	01/28/2021	0	3,101,641	Total Return / 591	0	0	(1,236)	0		0	0	0	0	0	4,255		LD (Liability Cashflow)
Total Return Swap - 137075CM - Receive: Fixed Pay: Floating 3 Month Libor +34 BPS	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2020	01/28/2021	0	503,092	Total Return / 591	0	0	(1,550)	0		0	0	0	0	0	690		LD (Liability Cashflow)
Total Return Swap - 137104CM - Receive: Fixed Pay: Floating 3 Month Libor +34 BPS	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2020	01/28/2021	0	31,792,280	Total Return / 591	0	0	(26,794)	501,055		501,055	501,055	0	0	0	43,611		LD (Liability Cashflow)
Total Return Swap - 137104CM - Receive: Fixed Pay: Floating 3 Month Libor +34 BPS	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2020	01/28/2021	0	5,218,720	Total Return / 591	0	0	(2,080)	0		0	0	0	0	0	7,159		LD (Liability Cashflow)
Total Return Swap - 137104CM - Receive: Fixed Pay: Floating 3 Month Libor +34 BPS	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2020	01/28/2021	0	806,000	Total Return / 591	0	0	(2,483)	0		0	0	0	0	0	1,106		LD (Liability Cashflow)
Total Return Swap - 137808CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2020	01/06/2021	0	62,808,977	Total Return / 2254	0	0	(11,037)	1,512,814		1,512,814	1,512,814	0	0	0	39,884		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Total Return Swap - 137809CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2020	01/06/2021	0	118,755,424	Total Return / 2254	0	0	(20,868)	8,948,258		8,948,258	8,948,258	0	0	0	75,410		LD (Liability Cashflow)
Total Return Swap - 137809CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2020	01/06/2021	0	13,456,627	Total Return / 2254	0	544,777	(1,432)	1,013,961		1,013,961	888,151	0	(418,966)	0	8,545		LD (Liability Cashflow)
Total Return Swap - 137809CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2020	01/06/2021	0	14,768,677	Total Return / 2254	0	1,231,116	(740)	1,112,824		1,112,824	650,946	0	(769,238)	0	9,378		LD (Liability Cashflow)
Total Return Swap - 138482CM - Receive: Floating 3 Month Libor +31 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2020	03/24/2021	0	23,987,810	5481 / Total Return	0	0	3,328	(192,477)		(192,477)	(192,477)	0	0	0	57,668		LD (Liability Cashflow)
Total Return Swap - 138560CM - Receive: Fixed Pay: Floating 3 Month Libor +45 BPS	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2020	03/23/2021	0	558,232,229	Total Return / 6949	0	0	(106,335)	4,481,223		4,481,223	4,481,223	0	0	0	1,334,206		LD (Liability Cashflow)
1149999999. Subtotal - Swaps - Hedging Other - Total Return										0	1,775,893	10,317,369	(94,260,520)	XXX	(94,260,520)	(65,878,350)	0	(1,188,204)	0	14,726,685	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										703,778,230	4,611,816	87,523,770	1,592,199,776	XXX	1,592,199,776	320,170,159	(149,514,026)	(28,652,310)	2,907,172	646,023,947	XXX	XXX
Credit Default Swap - 110633CM Sell Protection, Receive Fixed	12574#FK8 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	09/24/2015	01/17/2047	0	49,642,177	5 / Credit Event	(1,881,699)	0	250,969	(1,590,684)		465,368	0	0	56,062	0	49,642,177	1	RC (Credit Replications)
Credit Default Swap - 136603CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2020	12/20/2025	0	500,000,000	1 / Credit Event	0	11,304,763	1,180,556	10,805,973		12,243,729	0	0	(498,790)	0	500,000,000	3	RC (Credit Replications)
Credit Default Swap - 136607CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2020	12/20/2030	0	100,000,000	1 / Credit Event	0	231,759	236,111	226,754		866,229	0	0	(5,006)	0	100,000,000	3	RC (Credit Replications)
Credit Default Swap - 137145CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2020	12/20/2030	0	50,000,000	1 / Credit Event	0	(233,447)	87,500	(229,636)		433,115	0	0	3,811	0	50,000,000	3	RC (Credit Replications)
Credit Default Swap - 137148CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2020	12/20/2030	0	20,000,000	1 / Credit Event	0	(93,379)	35,000	(91,854)		173,246	0	0	1,525	0	20,000,000	3	RC (Credit Replications)
Credit Default Swap - 137848CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2020	12/20/2025	0	165,000,000	1 / Credit Event	0	4,149,094	(288,750)	4,086,836		4,040,431	0	0	(62,259)	0	165,000,000	3	RC (Credit Replications)
Credit Default Swap - 137851CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2020	12/20/2030	0	300,000,000	1 / Credit Event	0	2,814,640	233,333	2,794,193		2,598,687	0	0	(20,446)	0	300,000,000	3	RC (Credit Replications)
Credit Default Swap - 137911CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2020	12/20/2030	0	300,000,000	1 / Credit Event	0	2,464,276	200,000	2,448,896		2,598,687	0	0	(15,381)	0	300,000,000	3	RC (Credit Replications)
1189999999. Subtotal - Swaps - Replication - Credit Default										(1,881,699)	20,637,707	1,934,719	18,450,477	XXX	23,419,491	0	0	(540,484)	0	1,484,642,177	XXX	XXX
1229999999. Subtotal - Swaps - Replication										(1,881,699)	20,637,707	1,934,719	18,450,477	XXX	23,419,491	0	0	(540,484)	0	1,484,642,177	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										1,043,636,256	4,944,500	113,827,588	2,053,055,323	XXX	2,609,932,558	347,066,011	0	(27,147,658)	0	652,998,301	XXX	XXX
1369999999. Total Swaps - Credit Default										(1,881,699)	18,677,053	128,074	11,102,000	XXX	16,071,015	(5,709,368)	0	(218,940)	0	1,484,642,177	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										(13,242,498)	(1,745,386)	152,623,961	(363,928,528)	XXX	(244,241,073)	47,434,119	(720,018,408)	5,505,720	10,533,548	166,706,449	XXX	XXX
1389999999. Total Swaps - Total Return										0	1,775,893	10,317,369	(94,260,520)	XXX	(94,260,520)	(65,878,350)	0	(1,188,204)	0	14,726,685	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										1,028,512,059	23,652,060	276,896,992	1,605,968,274	XXX	2,287,501,979	322,912,413	(720,018,408)	(23,049,081)	10,533,548	2,319,073,612	XXX	XXX
Bond Forward - 134120CM - Receive: Fixed Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2020	03/31/2021	0	36,200,000	0 / 0	0	0	0	0		(2,324,456)	0	0	0	0	90,500		100% \ 100%
Bond Forward - 135697CM - Receive: Fixed Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2020	06/30/2021	0	37,175,000	0 / 0	0	0	0	0		(2,306,165)	0	0	0	0	131,433		100% \ 100%
Bond Forward - 135874CM - Receive: Fixed Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/19/2020	09/30/2021	0	37,000,000	0 / 0	0	0	0	0		(1,763,355)	0	0	0	0	160,215		100% \ 100%
Bond Forward - 135972CM - Receive: Fixed Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2020	12/30/2021	0	37,470,000	0 / 0	0	0	0	0		(1,136,939)	0	0	0	0	187,098		100% \ 100%
Bond Forward - 138582CM - Receive: Fixed Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/21/2020	03/31/2022	0	51,200,000	0 / 0	0	0	0	0		391,918	0	0	0	0	286,217		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	03/31/2021	0	1,722,742	1.23053	0	0	0	192,678		191,788	0	196,210	(3,532)	0	4,307		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2021	0	1,969,536	1.23096	0	0	0	220,857		219,337	0	224,240	(3,383)	0	6,963		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	09/30/2021	0	1,970,192	1.23137	0	0	0	221,271		219,829	0	224,240	(2,970)	0	8,531		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	12/31/2021	0	2,217,330	1.23185	0	0	0	249,196		247,928	0	252,270	(3,074)	0	11,087		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	03/31/2022	0	1,725,626	1.23259	0	0	0	193,854		193,135	0	196,210	(2,356)	0	9,647		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2022	0	1,972,992	1.23312	0	0	0	221,667		221,362	0	224,240	(2,573)	0	12,082		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	09/30/2022	0	2,097,120	1.2336	0	0	0	235,642		235,486	0	238,255	(2,613)	0	13,871		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	12/30/2022	0	2,221,380	1.2341	0	0	0	249,596		249,299	0	252,270	(2,674)	0	15,697		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	03/31/2023	0	1,852,305	1.23487	0	0	0	207,985		207,512	0	210,225	(2,240)	0	13,892		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2023	0	2,100,418	1.23554	0	0	0	235,733		235,432	0	238,255	(2,522)	0	16,605		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	09/29/2023	0	2,101,761	1.23633	0	0	0	235,716		235,792	0	238,255	(2,539)	0	17,410		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	12/29/2023	0	2,474,600	1.2373	0	0	0	277,244		277,712	0	280,300	(3,056)	0	21,411		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	03/28/2024	0	1,733,648	1.23832	0	0	0	194,017		194,597	0	196,210	(2,193)	0	15,607		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/28/2024	0	2,107,065	1.23945	0	0	0	235,515		236,486	0	238,255	(2,740)	0	19,687		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	09/30/2024	0	2,233,206	1.24067	0	0	0	249,282		250,666	0	252,270	(2,988)	0	21,623		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	12/31/2024	0	2,608,053	1.24193	0	0	0	290,725		292,901	0	294,315	(3,590)	0	26,081		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	03/31/2025	0	1,740,564	1.24326	0	0	0	193,741		195,669	0	196,210	(2,469)	0	17,941		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2025	0	2,240,424	1.24468	0	0	0	248,993		252,276	0	252,270	(3,277)	0	23,763		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	09/30/2025	0	2,243,178	1.24621	0	0	0	248,884		253,125	0	252,270	(3,386)	0	24,444		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	12/31/2025	0	2,745,226	1.24783	0	0	0	304,051		310,568	0	308,330	(4,279)	0	30,693		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	03/31/2026	0	1,749,300	1.2495	0	0	0	193,397		198,461	0	196,210	(2,813)	0	20,041		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2026	0	2,377,413	1.25127	0	0	0	262,340		270,556	0	266,285	(3,945)	0	27,878		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	09/30/2026	0	2,380,928	1.25312	0	0	0	262,213		271,880	0	266,285	(4,072)	0	28,546		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	12/31/2026	0	2,886,615	1.25505	0	0	0	317,259		330,740	0	322,345	(5,086)	0	35,354		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	03/31/2027	0	1,759,786	1.25699	0	0	0	193,022		202,304	0	196,210	(3,188)	0	21,997		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2027	0	2,392,100	1.259	0	0	0	261,835		275,948	0	266,285	(4,450)	0	30,493		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	09/30/2027	0	2,396,014	1.26106	0	0	0	261,714		277,450	0	266,285	(4,571)	0	31,125		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	12/31/2027	0	3,031,608	1.26317	0	0	0	330,437		352,471	0	336,360	(5,923)	0	40,104		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	03/31/2028	0	1,897,905	1.26527	0	0	0	206,435		221,672	0	210,225	(3,790)	0	25,551		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2028	0	2,534,820	1.26741	0	0	0	275,132		297,494	0	280,300	(5,168)	0	34,709		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	09/29/2028	0	2,539,140	1.26957	0	0	0	275,021		299,491	0	280,300	(5,279)	0	35,331		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	12/29/2028	0	3,052,224	1.27176	0	0	0	329,896		361,765	0	336,360	(6,464)	0	43,150		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	03/29/2029	0	2,038,368	1.27398	0	0	0	219,845		242,641	0	224,240	(4,395)	0	29,264		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/29/2029	0	2,552,420	1.27621	0	0	0	274,708		305,220	0	280,300	(5,592)	0	37,196		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	09/28/2029	0	2,557,240	1.27862	0	0	0	274,593		306,729	0	280,300	(5,707)	0	37,805		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	12/31/2029	0	3,202,450	1.28098	0	0	0	343,119		385,676	0	350,375	(7,256)	0	48,037		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	03/29/2030	0	1,924,785	1.28319	0	0	0	205,806		232,705	0	210,225	(4,419)	0	29,262		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/28/2030	0	2,699,571	1.28551	0	0	0	288,034		327,653	0	294,315	(6,281)	0	41,586		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2031	0	10,915,800	1.2995	0	0	0	1,148,991		1,309,025	0	1,177,260	(28,269)	0	176,856		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2032	0	11,137,550	1.3103	0	0	0	1,161,162		1,353,388	0	1,191,275	(30,113)	0	188,846		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2033	0	11,493,570	1.3211	0	0	0	1,187,173		1,417,429	0	1,219,305	(32,132)	0	203,180		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2034	0	11,725,120	1.3324	0	0	0	1,199,521		1,464,532	0	1,233,320	(33,799)	0	215,404		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/29/2035	0	11,962,490	1.3441	0	0	0	1,211,888		1,511,978	0	1,247,335	(35,447)	0	227,717		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2036	0	12,213,900	1.3571	0	0	0	1,224,032		1,555,883	0	1,261,350	(37,318)	0	240,431		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2037	0	12,331,800	1.3702	0	0	0	1,222,694		1,586,378	0	1,261,350	(38,656)	0	250,460		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2038	0	12,451,500	1.3835	0	0	0	1,221,454		1,619,204	0	1,261,350	(39,896)	0	260,442		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2039	0	12,432,410	1.3969	0	0	0	1,206,761		1,635,285	0	1,247,335	(40,574)	0	267,369		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/29/2040	0	12,413,280	1.4106	0	0	0	1,192,137		1,649,134	0	1,233,320	(41,183)	0	274,040		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/28/2041	0	12,385,320	1.4236	0	0	0	1,177,779		1,665,312	0	1,219,305	(41,526)	0	280,329		100% \ 100%

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2042	0	12,210,250	1.4365	0	0	0	1,150,019		1,660,328	0	1,191,275	(41,256)	0	283,083		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2043	0	11,883,440	1.4492	0	0	0	1,108,853		1,632,001	0	1,149,230	(40,377)	0	281,841		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2044	0	11,548,220	1.4618	0	0	0	1,067,798		1,600,036	0	1,107,185	(39,387)	0	279,910		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2045	0	11,055,750	1.4741	0	0	0	1,013,348		1,544,739	0	1,051,125	(37,777)	0	273,616		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/29/2046	0	10,551,310	1.4861	0	0	0	959,004		1,486,379	0	995,065	(36,061)	0	266,379		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/28/2047	0	10,035,930	1.4979	0	0	0	904,741		1,424,848	0	939,005	(34,264)	0	258,276		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2048	0	9,360,140	1.5097	0	0	0	837,033		1,338,370	0	868,930	(31,897)	0	245,425		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2049	0	8,670,270	1.5211	0	0	0	769,400		1,248,220	0	798,855	(29,455)	0	231,433		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2050	0	50,415,960	1.5324	0	0	0	4,440,275		7,300,111	0	4,610,935	(170,660)	0	1,369,144		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	03/31/2021	0	1,339,866	1.339866	0	0	0	33,918		27,720	0	35,300	(1,382)	0	3,350		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	06/30/2021	0	1,340,590	1.34059	0	0	0	34,487		27,569	0	35,300	(813)	0	4,740		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	09/30/2021	0	1,341,281	1.341281	0	0	0	34,702		27,646	0	35,300	(598)	0	5,808		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2021	0	1,341,996	1.341996	0	0	0	34,812		27,806	0	35,300	(488)	0	6,710		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	03/31/2022	0	1,343,093	1.343093	0	0	0	34,864		27,717	0	35,300	(436)	0	7,508		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	06/30/2022	0	1,343,789	1.343789	0	0	0	34,912		28,003	0	35,300	(388)	0	8,229		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	09/30/2022	0	1,478,948	1.344498	0	0	0	38,442		30,802	0	38,830	(388)	0	9,782		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/30/2022	0	1,479,765	1.345241	0	0	0	38,469		30,580	0	38,830	(361)	0	10,456		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	03/31/2023	0	1,480,883	1.346257	0	0	0	38,484		30,214	0	38,830	(346)	0	11,107		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	06/30/2023	0	1,481,895	1.347177	0	0	0	38,499		30,194	0	38,830	(331)	0	11,715		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	09/29/2023	0	1,483,048	1.348225	0	0	0	38,508		30,249	0	38,830	(322)	0	12,285		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/29/2023	0	1,484,284	1.349349	0	0	0	38,514		30,373	0	38,830	(316)	0	12,843		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	03/28/2024	0	1,485,816	1.350742	0	0	0	38,515		30,262	0	38,830	(315)	0	13,376		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	06/28/2024	0	1,487,367	1.352152	0	0	0	38,516		30,244	0	38,830	(314)	0	13,897		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	09/30/2024	0	1,624,494	1.353745	0	0	0	42,016		32,937	0	42,360	(344)	0	15,729		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2024	0	1,626,623	1.355519	0	0	0	42,011		32,817	0	42,360	(349)	0	16,266		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	03/31/2025	0	1,629,104	1.357587	0	0	0	42,003		32,535	0	42,360	(357)	0	16,792		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	06/30/2025	0	1,631,695	1.359746	0	0	0	41,994		32,403	0	42,360	(366)	0	17,307		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	09/30/2025	0	1,634,534	1.362112	0	0	0	41,984		32,287	0	42,360	(376)	0	17,812		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2025	0	1,637,519	1.364599	0	0	0	41,974		32,248	0	42,360	(386)	0	18,308		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	03/31/2026	0	1,640,636	1.367197	0	0	0	41,963		32,216	0	42,360	(397)	0	18,796		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	06/30/2026	0	1,643,968	1.369973	0	0	0	41,951		32,183	0	42,360	(409)	0	19,277		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	09/30/2026	0	1,784,767	1.372898	0	0	0	45,434		34,849	0	45,890	(456)	0	21,399		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2026	0	1,788,683	1.37591	0	0	0	45,421		34,861	0	45,890	(469)	0	21,907		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	03/31/2027	0	1,792,657	1.378967	0	0	0	45,408		34,840	0	45,890	(482)	0	22,408		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	06/30/2027	0	1,796,818	1.382168	0	0	0	45,395		34,795	0	45,890	(495)	0	22,905		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	09/30/2027	0	1,801,123	1.385479	0	0	0	45,382		34,781	0	45,890	(508)	0	23,397		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2027	0	1,805,482	1.388832	0	0	0	45,370		34,865	0	45,890	(520)	0	23,884		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	03/31/2028	0	1,809,856	1.392197	0	0	0	45,358		35,051	0	45,890	(532)	0	24,366		100% \ 100%

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Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	06/30/2028	0	1,814,319	1.39563	0	0	0	45,347		35,290	0	45,890	(543)	0	24,844		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	09/29/2028	0	1,958,788	1.399134	0	0	0	48,822		38,267	0	49,420	(598)	0	27,256		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/29/2028	0	1,963,797	1.402712	0	0	0	48,810		38,481	0	49,420	(610)	0	27,763		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	03/29/2029	0	1,968,883	1.406345	0	0	0	48,798		38,569	0	49,420	(622)	0	28,267		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	06/29/2029	0	1,974,193	1.410138	0	0	0	48,786		38,556	0	49,420	(634)	0	28,769		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	09/28/2029	0	1,979,501	1.413929	0	0	0	48,774		38,508	0	49,420	(646)	0	29,264		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2029	0	1,984,987	1.417848	0	0	0	48,763		38,485	0	49,420	(657)	0	29,775		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	03/29/2030	0	1,990,149	1.421535	0	0	0	48,752		38,490	0	49,420	(668)	0	30,255		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	06/28/2030	0	2,138,075	1.425383	0	0	0	52,223		41,256	0	52,950	(727)	0	32,936		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	09/30/2030	0	2,144,073	1.429382	0	0	0	52,212		41,318	0	52,950	(738)	0	33,474		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2030	0	2,149,962	1.433308	0	0	0	52,202		41,454	0	52,950	(748)	0	33,994		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2031	0	8,841,401	1.44941	0	0	0	212,125		171,603	0	215,330	(3,205)	0	146,618		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2032	0	9,382,976	1.46609	0	0	0	222,400		184,551	0	225,920	(3,520)	0	162,518		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/30/2033	0	9,938,284	1.483326	0	0	0	232,670		196,739	0	236,510	(3,840)	0	179,146		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/29/2034	0	10,509,905	1.501415	0	0	0	242,929		206,981	0	247,100	(4,171)	0	196,585		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2035	0	11,099,176	1.520435	0	0	0	253,176		216,680	0	257,690	(4,514)	0	214,935		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2036	0	11,552,123	1.540283	0	0	0	259,944		223,394	0	264,750	(4,806)	0	231,042		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2037	0	12,174,887	1.560883	0	0	0	270,171		233,049	0	275,340	(5,169)	0	250,992		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2038	0	12,655,952	1.581994	0	0	0	276,930		240,501	0	282,400	(5,470)	0	268,473		100% \ 100%

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Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/30/2039	0	13,146,593	1.603243	0	0	0	283,696		249,397	0	289,460	(5,764)	0	286,503		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2040	0	13,646,086	1.624534	0	0	0	290,472		260,219	0	296,520	(6,048)	0	305,136		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2041	0	14,150,371	1.645392	0	0	0	297,262		272,521	0	303,580	(6,318)	0	324,226		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2042	0	14,661,082	1.666032	0	0	0	304,062		285,095	0	310,640	(6,578)	0	343,833		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2043	0	15,178,950	1.68655	0	0	0	310,869		297,162	0	317,700	(6,831)	0	363,978		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/30/2044	0	15,534,119	1.707046	0	0	0	314,228		304,716	0	321,230	(7,002)	0	380,485		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/29/2045	0	15,893,662	1.727572	0	0	0	317,591		310,447	0	324,760	(7,169)	0	397,299		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2046	0	16,087,111	1.748599	0	0	0	317,502		309,642	0	324,760	(7,258)	0	410,142		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2047	0	16,282,399	1.769826	0	0	0	317,414		305,688	0	324,760	(7,346)	0	423,029		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2048	0	16,299,729	1.791179	0	0	0	313,882		296,558	0	321,230	(7,348)	0	431,250		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2049	0	16,310,565	1.812285	0	0	0	310,361		286,945	0	317,700	(7,339)	0	439,175		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/30/2050	0	15,946,039	1.832878	0	0	0	299,957		271,914	0	307,110	(7,153)	0	436,681		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/29/2051	0	125,463,536	1.853228	0	0	0	2,333,746		2,067,833	0	2,389,810	(56,064)	0	3,492,454		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	03/31/2021	0	11,902,295	1.40027	0	0	0	0		277,516	0	0	0	0	29,756		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	06/30/2021	0	12,075,690	1.40415	0	0	0	0		308,952	0	0	0	0	42,694		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	09/30/2021	0	11,968,255	1.40803	0	0	0	0		331,527	0	0	0	0	51,824		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	12/31/2021	0	11,858,364	1.41171	0	0	0	0		350,889	0	0	0	0	59,292		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	03/31/2022	0	11,888,520	1.4153	0	0	0	0		372,252	0	0	0	0	66,459		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	06/30/2022	0	12,058,780	1.41868	0	0	0	0		396,708	0	0	0	0	73,845		100% \ 100%

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Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	09/30/2022	0	11,946,984	1.42226	0	0	0	0		415,761	0	0	0	0	79,022		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	12/30/2022	0	11,978,736	1.42604	0	0	0	0		442,498	0	0	0	0	84,646		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	03/31/2021	0	1,477,400	1.4774	0	0	0	0		109,734	0	0	0	0	3,694		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	06/30/2021	0	1,482,200	1.4822	0	0	0	0		113,893	0	0	0	0	5,240		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	09/30/2021	0	1,486,900	1.4869	0	0	0	0		117,755	0	0	0	0	6,438		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	12/31/2021	0	1,342,620	1.4918	0	0	0	0		109,536	0	0	0	0	6,713		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	03/31/2022	0	1,346,940	1.4966	0	0	0	0		112,878	0	0	0	0	7,530		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	06/30/2022	0	1,351,080	1.5012	0	0	0	0		116,057	0	0	0	0	8,274		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	09/30/2022	0	1,355,130	1.5057	0	0	0	0		119,386	0	0	0	0	8,963		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	12/30/2022	0	1,359,090	1.5101	0	0	0	0		122,764	0	0	0	0	9,604		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	03/31/2023	0	13,936,160	1.5148	0	0	0	0		1,290,751	0	0	0	0	104,521		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2018	06/30/2023	0	13,336,200	1.434	0	0	0	0		547,865	0	0	0	0	105,432		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2018	09/29/2023	0	13,127,480	1.4269	0	0	0	0		466,331	0	0	0	0	108,741		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	03/31/2021	0	2,252,840	1.3252	0	0	0	0		(72,041)	0	0	0	0	5,632		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	06/30/2021	0	2,260,762	1.32986	0	0	0	0		(65,090)	0	0	0	0	7,993		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	09/30/2021	0	2,267,800	1.334	0	0	0	0		(59,358)	0	0	0	0	9,820		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/31/2021	0	2,275,110	1.3383	0	0	0	0		(53,541)	0	0	0	0	11,376		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	03/31/2022	0	2,148,384	1.34274	0	0	0	0		(44,911)	0	0	0	0	12,010		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	06/30/2022	0	2,155,200	1.347	0	0	0	0		(39,681)	0	0	0	0	13,198		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	09/30/2022	0	2,161,664	1.35104	0	0	0	0		(34,371)	0	0	0	0	14,298		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/30/2022	0	2,166,560	1.3541	0	0	0	0		(30,361)	0	0	0	0	15,310		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	03/31/2023	0	2,174,480	1.35905	0	0	0	0		(23,573)	0	0	0	0	16,309		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	06/30/2023	0	2,181,440	1.3634	0	0	0	0		(18,100)	0	0	0	0	17,246		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	09/29/2023	0	2,187,520	1.3672	0	0	0	0		(13,827)	0	0	0	0	18,120		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/29/2023	0	14,811,120	1.3714	0	0	0	0		(61,772)	0	0	0	0	128,153		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	03/31/2021	0	665,100	1.3302	0	0	0	0		(18,690)	0	0	0	0	1,663		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	06/30/2021	0	667,300	1.3346	0	0	0	0		(16,777)	0	0	0	0	2,359		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	09/30/2021	0	669,300	1.3386	0	0	0	0		(15,162)	0	0	0	0	2,898		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	12/31/2021	0	671,200	1.3424	0	0	0	0		(13,701)	0	0	0	0	3,356		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	03/31/2022	0	673,200	1.3464	0	0	0	0		(12,209)	0	0	0	0	3,763		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	06/30/2022	0	675,200	1.3504	0	0	0	0		(10,705)	0	0	0	0	4,135		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	09/30/2022	0	676,950	1.3539	0	0	0	0		(9,316)	0	0	0	0	4,478		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	12/30/2022	0	543,160	1.3579	0	0	0	0		(6,076)	0	0	0	0	3,838		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	03/31/2023	0	544,960	1.3624	0	0	0	0		(4,560)	0	0	0	0	4,087		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	06/30/2023	0	546,360	1.3659	0	0	0	0		(3,530)	0	0	0	0	4,319		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	09/29/2023	0	547,960	1.3699	0	0	0	0		(2,383)	0	0	0	0	4,539		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	12/29/2023	0	549,360	1.3734	0	0	0	0		(1,494)	0	0	0	0	4,753		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	03/28/2024	0	15,430,240	1.3777	0	0	0	0		(8,707)	0	0	0	0	138,914		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	03/31/2021	0	803,700	1.3395	0	0	0	0		(16,851)	0	0	0	0	2,009		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	06/30/2021	0	805,500	1.3425	0	0	0	0		(15,397)	0	0	0	0	2,848		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	09/30/2021	0	807,600	1.346	0	0	0	0		(13,761)	0	0	0	0	3,497		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	12/31/2021	0	809,400	1.349	0	0	0	0		(12,489)	0	0	0	0	4,047		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	03/31/2022	0	811,500	1.3525	0	0	0	0		(11,000)	0	0	0	0	4,536		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	06/30/2022	0	813,000	1.355	0	0	0	0		(10,094)	0	0	0	0	4,979		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	09/30/2022	0	814,800	1.358	0	0	0	0		(8,727)	0	0	0	0	5,389		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	12/30/2022	0	680,500	1.361	0	0	0	0		(6,052)	0	0	0	0	4,809		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	03/31/2023	0	682,000	1.364	0	0	0	0		(4,903)	0	0	0	0	5,115		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	06/30/2023	0	683,500	1.367	0	0	0	0		(3,866)	0	0	0	0	5,404		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	09/29/2023	0	685,000	1.37	0	0	0	0		(2,930)	0	0	0	0	5,674		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	12/29/2023	0	686,750	1.3735	0	0	0	0		(1,817)	0	0	0	0	5,942		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	03/28/2024	0	688,250	1.3765	0	0	0	0		(984)	0	0	0	0	6,196		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	06/28/2024	0	16,278,100	1.3795	0	0	0	0		(4,837)	0	0	0	0	152,092		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	03/31/2021	0	3,492,045	1.29335	0	0	0	0		(200,363)	0	0	0	0	8,730		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	06/30/2021	0	3,498,795	1.29585	0	0	0	0		(195,110)	0	0	0	0	12,370		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	09/30/2021	0	3,376,230	1.29855	0	0	0	0		(182,815)	0	0	0	0	14,620		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	12/31/2021	0	3,383,250	1.30125	0	0	0	0		(178,029)	0	0	0	0	16,916		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	03/31/2022	0	3,389,620	1.3037	0	0	0	0		(174,239)	0	0	0	0	18,949		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	06/30/2022	0	3,396,120	1.3062	0	0	0	0		(170,255)	0	0	0	0	20,797		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	09/30/2022	0	3,402,620	1.3087	0	0	0	0		(165,561)	0	0	0	0	22,506		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	12/30/2022	0	3,408,470	1.31095	0	0	0	0		(161,082)	0	0	0	0	24,085		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	03/31/2023	0	3,415,230	1.31355	0	0	0	0		(156,062)	0	0	0	0	25,614		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	06/30/2023	0	3,289,750	1.3159	0	0	0	0		(146,397)	0	0	0	0	26,008		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	09/29/2023	0	3,297,250	1.3189	0	0	0	0		(141,607)	0	0	0	0	27,313		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	12/29/2023	0	3,304,625	1.32185	0	0	0	0		(137,284)	0	0	0	0	28,593		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	03/28/2024	0	3,312,125	1.32485	0	0	0	0		(132,969)	0	0	0	0	29,818		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	06/28/2024	0	3,318,500	1.3274	0	0	0	0		(130,019)	0	0	0	0	31,006		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	03/31/2021	0	318,500	1.274	0	0	0	0		(23,387)	0	0	0	0	796		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	06/30/2021	0	319,325	1.2773	0	0	0	0		(22,698)	0	0	0	0	1,129		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	09/30/2021	0	320,113	1.28045	0	0	0	0		(22,097)	0	0	0	0	1,386		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	12/31/2021	0	320,925	1.2837	0	0	0	0		(21,497)	0	0	0	0	1,605		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	03/31/2022	0	321,700	1.2868	0	0	0	0		(20,969)	0	0	0	0	1,798		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	06/30/2022	0	322,575	1.2903	0	0	0	0		(20,334)	0	0	0	0	1,975		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	09/30/2022	0	323,300	1.2932	0	0	0	0		(19,781)	0	0	0	0	2,138		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	12/30/2022	0	323,975	1.2959	0	0	0	0		(19,236)	0	0	0	0	2,289		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	03/31/2023	0	324,725	1.2989	0	0	0	0		(18,652)	0	0	0	0	2,435		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	06/30/2023	0	325,450	1.3018	0	0	0	0		(18,146)	0	0	0	0	2,573		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	09/29/2023	0	326,175	1.3047	0	0	0	0		(17,689)	0	0	0	0	2,702		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	12/29/2023	0	327,050	1.3082	0	0	0	0		(17,116)	0	0	0	0	2,830		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	03/28/2024	0	327,800	1.3112	0	0	0	0		(16,681)	0	0	0	0	2,951		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	06/28/2024	0	328,550	1.3142	0	0	0	0		(16,270)	0	0	0	0	3,070		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	09/30/2024	0	329,425	1.3177	0	0	0	0		(15,772)	0	0	0	0	3,190		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	09/30/2024	0	10,196,000	1.2745	0	0	0	0		(846,456)	0	0	0	0	98,722		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	12/31/2024	0	10,213,600	1.2767	0	0	0	0		(841,228)	0	0	0	0	102,136		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	03/31/2025	0	10,230,400	1.2788	0	0	0	0		(837,958)	0	0	0	0	105,453		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	06/30/2025	0	10,248,000	1.281	0	0	0	0		(835,502)	0	0	0	0	108,696		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	09/30/2025	0	10,266,400	1.2833	0	0	0	0		(833,867)	0	0	0	0	111,876		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	12/31/2025	0	10,284,800	1.2856	0	0	0	0		(833,583)	0	0	0	0	114,988		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	03/31/2026	0	10,302,400	1.2878	0	0	0	0		(834,914)	0	0	0	0	118,029		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	06/30/2026	0	10,321,600	1.2902	0	0	0	0		(835,938)	0	0	0	0	121,031		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	09/30/2026	0	10,340,800	1.2926	0	0	0	0		(838,122)	0	0	0	0	123,982		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	12/31/2026	0	10,360,000	1.295	0	0	0	0		(841,049)	0	0	0	0	126,884		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	03/31/2027	0	10,379,200	1.2974	0	0	0	0		(844,069)	0	0	0	0	129,740		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	06/30/2027	0	10,399,200	1.2999	0	0	0	0		(847,165)	0	0	0	0	132,564		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	09/30/2027	0	10,419,200	1.3024	0	0	0	0		(851,172)	0	0	0	0	135,349		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	12/31/2027	0	10,439,200	1.3049	0	0	0	0		(855,990)	0	0	0	0	138,098		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	03/31/2028	0	10,459,200	1.3074	0	0	0	0		(861,431)	0	0	0	0	140,811		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	06/30/2028	0	10,480,000	1.31	0	0	0	0		(866,845)	0	0	0	0	143,503		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	09/29/2028	0	10,500,800	1.3126	0	0	0	0		(872,726)	0	0	0	0	146,114		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	12/29/2028	0	10,521,600	1.3152	0	0	0	0		(878,805)	0	0	0	0	148,748		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	03/29/2029	0	10,543,200	1.3179	0	0	0	0		(883,782)	0	0	0	0	151,366		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	06/29/2029	0	10,564,800	1.3206	0	0	0	0		(889,247)	0	0	0	0	153,958		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	09/28/2029	0	10,586,400	1.3233	0	0	0	0		(894,439)	0	0	0	0	156,503		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	09/30/2024	0	11,433,600	1.2704	0	0	0	0		(988,750)	0	0	0	0	110,705		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	12/31/2024	0	11,453,400	1.2726	0	0	0	0		(982,807)	0	0	0	0	114,534		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	03/31/2025	0	11,474,100	1.2749	0	0	0	0		(977,288)	0	0	0	0	118,272		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	06/30/2025	0	11,493,900	1.2771	0	0	0	0		(974,456)	0	0	0	0	121,911		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	09/30/2025	0	11,515,500	1.2795	0	0	0	0		(971,656)	0	0	0	0	125,487		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	12/31/2025	0	11,537,100	1.2819	0	0	0	0		(970,375)	0	0	0	0	128,989		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	03/31/2026	0	11,557,800	1.2842	0	0	0	0		(970,912)	0	0	0	0	132,411		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	06/30/2026	0	11,579,400	1.2866	0	0	0	0		(971,978)	0	0	0	0	135,781		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	09/30/2026	0	11,601,900	1.2891	0	0	0	0		(973,469)	0	0	0	0	139,102		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	12/31/2026	0	11,624,400	1.2916	0	0	0	0		(975,799)	0	0	0	0	142,369		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	03/31/2027	0	11,646,900	1.2941	0	0	0	0		(978,238)	0	0	0	0	145,586		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	06/30/2027	0	11,670,300	1.2967	0	0	0	0		(980,762)	0	0	0	0	148,768		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	09/30/2027	0	11,693,700	1.2993	0	0	0	0		(984,315)	0	0	0	0	151,906		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	12/31/2027	0	10,415,200	1.3019	0	0	0	0		(878,917)	0	0	0	0	137,780		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	03/31/2028	0	10,436,800	1.3046	0	0	0	0		(882,753)	0	0	0	0	140,510		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	06/30/2028	0	10,457,600	1.3072	0	0	0	0		(888,088)	0	0	0	0	143,197		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	09/29/2028	0	10,479,200	1.3099	0	0	0	0		(893,134)	0	0	0	0	145,814		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	12/29/2028	0	10,501,600	1.3127	0	0	0	0		(897,628)	0	0	0	0	148,465		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	03/29/2029	0	10,523,200	1.3154	0	0	0	0		(902,533)	0	0	0	0	151,079		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	06/29/2029	0	10,545,600	1.3182	0	0	0	0		(907,178)	0	0	0	0	153,679		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	09/28/2029	0	10,568,000	1.321	0	0	0	0		(911,554)	0	0	0	0	156,231		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	03/31/2021	0	3,721,500	1.2405	0	0	0	0		(381,082)	0	0	0	0	9,304		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	06/30/2021	0	3,727,500	1.2425	0	0	0	0		(376,672)	0	0	0	0	13,179		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	09/30/2021	0	3,733,500	1.2445	0	0	0	0		(372,848)	0	0	0	0	16,167		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	12/31/2021	0	3,739,800	1.2466	0	0	0	0		(369,049)	0	0	0	0	18,699		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	03/31/2022	0	3,745,800	1.2486	0	0	0	0		(365,947)	0	0	0	0	20,940		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	06/30/2022	0	3,751,500	1.2505	0	0	0	0		(363,065)	0	0	0	0	22,973		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	09/30/2022	0	3,757,800	1.2526	0	0	0	0		(358,758)	0	0	0	0	24,856		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	12/30/2022	0	3,764,100	1.2547	0	0	0	0		(353,944)	0	0	0	0	26,598		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	03/31/2023	0	3,770,400	1.2568	0	0	0	0		(349,537)	0	0	0	0	28,278		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	06/30/2023	0	3,776,700	1.2589	0	0	0	0		(345,763)	0	0	0	0	29,857		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	09/29/2023	0	3,782,400	1.2608	0	0	0	0		(343,148)	0	0	0	0	31,331		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	12/29/2023	0	3,788,700	1.2629	0	0	0	0		(340,320)	0	0	0	0	32,782		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	03/28/2024	0	3,795,300	1.2651	0	0	0	0		(337,322)	0	0	0	0	34,168		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	06/28/2024	0	3,801,900	1.2673	0	0	0	0		(334,585)	0	0	0	0	35,523		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	12/29/2023	0	2,476,320	1.23816	0	0	0	0		(276,004)	0	0	0	0	21,426		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	03/28/2024	0	2,476,580	1.23829	0	0	0	0		(278,055)	0	0	0	0	22,296		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	06/28/2024	0	2,477,000	1.2385	0	0	0	0		(280,101)	0	0	0	0	23,144		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	09/30/2024	0	2,477,540	1.23877	0	0	0	0		(282,275)	0	0	0	0	23,989		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	12/31/2024	0	2,478,220	1.23911	0	0	0	0		(284,521)	0	0	0	0	24,782		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	03/31/2025	0	2,479,000	1.2395	0	0	0	0		(286,938)	0	0	0	0	25,553		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	06/30/2025	0	2,479,740	1.23987	0	0	0	0		(289,766)	0	0	0	0	26,302		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	09/30/2025	0	2,480,540	1.24027	0	0	0	0		(292,906)	0	0	0	0	27,031		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	12/31/2025	0	2,481,320	1.24066	0	0	0	0		(296,371)	0	0	0	0	27,742		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	03/31/2026	0	2,482,360	1.24118	0	0	0	0		(299,762)	0	0	0	0	28,439		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	06/30/2026	0	2,483,220	1.24161	0	0	0	0		(303,607)	0	0	0	0	29,118		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	09/30/2026	0	2,484,120	1.24206	0	0	0	0		(307,666)	0	0	0	0	29,784		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	12/31/2026	0	2,485,040	1.24252	0	0	0	0		(311,856)	0	0	0	0	30,435		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	03/31/2027	0	2,486,020	1.24301	0	0	0	0		(315,986)	0	0	0	0	31,075		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	06/30/2027	0	2,487,080	1.24354	0	0	0	0		(320,212)	0	0	0	0	31,704		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	09/30/2027	0	2,488,240	1.24412	0	0	0	0		(324,531)	0	0	0	0	32,323		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	12/31/2027	0	2,489,400	1.2447	0	0	0	0		(329,014)	0	0	0	0	32,932		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	03/31/2028	0	2,490,580	1.24529	0	0	0	0		(333,600)	0	0	0	0	33,530		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	06/30/2028	0	2,491,840	1.24592	0	0	0	0		(338,255)	0	0	0	0	34,121		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	09/29/2028	0	2,493,140	1.24657	0	0	0	0		(342,952)	0	0	0	0	34,691		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	12/29/2028	0	2,494,500	1.24725	0	0	0	0		(347,607)	0	0	0	0	35,266		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	03/29/2029	0	2,495,860	1.24793	0	0	0	0		(352,149)	0	0	0	0	35,832		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	06/29/2029	0	2,497,320	1.24866	0	0	0	0		(356,675)	0	0	0	0	36,393		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	09/28/2029	0	2,498,880	1.24944	0	0	0	0		(361,013)	0	0	0	0	36,942		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	12/31/2029	0	21,250,340	1.25002	0	0	0	0		(3,110,125)	0	0	0	0	318,755		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	03/29/2030	0	21,259,350	1.25055	0	0	0	0		(3,149,287)	0	0	0	0	323,195		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2020	03/31/2021	0	2,464,080	1.23204	0	0	0	0		(270,965)	0	0	0	0	6,160		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2020	06/30/2021	0	2,464,100	1.23205	0	0	0	0		(271,993)	0	0	0	0	8,712		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2020	09/30/2021	0	2,463,980	1.23199	0	0	0	0		(273,548)	0	0	0	0	10,669		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2020	12/31/2021	0	2,463,800	1.2319	0	0	0	0		(275,375)	0	0	0	0	12,319		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2020	03/31/2022	0	2,463,940	1.23197	0	0	0	0		(277,144)	0	0	0	0	13,774		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2020	06/30/2022	0	2,463,780	1.23189	0	0	0	0		(279,155)	0	0	0	0	15,088		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2020	09/30/2022	0	2,463,800	1.2319	0	0	0	0		(280,431)	0	0	0	0	16,297		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2020	12/30/2022	0	2,463,960	1.23198	0	0	0	0		(281,222)	0	0	0	0	17,411		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2020	03/31/2023	0	2,464,640	1.23232	0	0	0	0		(281,759)	0	0	0	0	18,485		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2020	06/30/2023	0	2,465,120	1.23256	0	0	0	0		(282,907)	0	0	0	0	19,488		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2020	09/29/2023	0	2,465,500	1.23275	0	0	0	0		(284,518)	0	0	0	0	20,423		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	03/31/2021	0	1,724,030	1.23145	0	0	0	0		(190,501)	0	0	0	0	4,310		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	06/30/2021	0	1,970,560	1.2316	0	0	0	0		(218,314)	0	0	0	0	6,967		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	09/30/2021	0	2,463,400	1.2317	0	0	0	0		(274,127)	0	0	0	0	10,667		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	12/31/2021	0	2,463,600	1.2318	0	0	0	0		(275,575)	0	0	0	0	12,318		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	03/31/2022	0	2,463,800	1.2319	0	0	0	0		(277,284)	0	0	0	0	13,773		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	06/30/2022	0	2,462,400	1.2312	0	0	0	0		(280,531)	0	0	0	0	15,079		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	09/30/2022	0	3,078,500	1.2314	0	0	0	0		(351,784)	0	0	0	0	20,362		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	12/30/2022	0	3,694,800	1.2316	0	0	0	0		(422,968)	0	0	0	0	26,109		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	03/31/2023	0	3,695,700	1.2319	0	0	0	0		(423,893)	0	0	0	0	27,718		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	06/30/2023	0	3,696,600	1.2322	0	0	0	0		(425,435)	0	0	0	0	29,224		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	09/29/2023	0	3,697,800	1.2326	0	0	0	0		(427,224)	0	0	0	0	30,631		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	12/29/2023	0	3,699,300	1.2331	0	0	0	0		(429,077)	0	0	0	0	32,008		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	03/28/2024	0	4,934,800	1.2337	0	0	0	0		(574,318)	0	0	0	0	44,426		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	06/28/2024	0	4,937,200	1.2343	0	0	0	0		(576,840)	0	0	0	0	46,130		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	09/30/2024	0	4,940,400	1.2351	0	0	0	0		(579,067)	0	0	0	0	47,835		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	12/31/2024	0	4,943,200	1.2358	0	0	0	0		(582,112)	0	0	0	0	49,432		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	03/31/2025	0	4,946,000	1.2365	0	0	0	0		(585,699)	0	0	0	0	50,982		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	06/30/2025	0	6,189,350	1.23787	0	0	0	0		(734,248)	0	0	0	0	65,648		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	09/30/2025	0	6,192,650	1.23853	0	0	0	0		(740,800)	0	0	0	0	67,483		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	12/31/2025	0	6,196,000	1.2392	0	0	0	0		(748,072)	0	0	0	0	69,273		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	03/31/2026	0	6,199,350	1.23987	0	0	0	0		(755,799)	0	0	0	0	71,022		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	06/30/2026	0	6,202,750	1.24055	0	0	0	0		(764,178)	0	0	0	0	72,734		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	09/30/2026	0	6,206,350	1.24127	0	0	0	0		(772,999)	0	0	0	0	74,412		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	12/31/2026	0	7,452,000	1.242	0	0	0	0		(938,589)	0	0	0	0	91,268		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	03/31/2027	0	7,456,260	1.24271	0	0	0	0		(949,694)	0	0	0	0	93,203		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	06/30/2027	0	7,460,460	1.24341	0	0	0	0		(961,387)	0	0	0	0	95,103		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	09/30/2027	0	7,465,200	1.2442	0	0	0	0		(973,132)	0	0	0	0	96,976		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	12/31/2027	0	7,469,640	1.24494	0	0	0	0		(985,667)	0	0	0	0	98,814		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	03/31/2028	0	7,474,260	1.24571	0	0	0	0		(998,401)	0	0	0	0	100,625		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	06/30/2028	0	8,725,150	1.24645	0	0	0	0		(1,180,373)	0	0	0	0	119,474		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	09/29/2028	0	8,730,470	1.24721	0	0	0	0		(1,196,099)	0	0	0	0	121,481		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	12/29/2028	0	8,736,000	1.248	0	0	0	0		(1,211,685)	0	0	0	0	123,504		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	03/29/2029	0	8,741,670	1.24881	0	0	0	0		(1,226,746)	0	0	0	0	125,502		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	06/29/2029	0	8,747,270	1.24961	0	0	0	0		(1,242,154)	0	0	0	0	127,472		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	09/28/2029	0	8,753,290	1.25047	0	0	0	0		(1,256,837)	0	0	0	0	129,403		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	12/31/2029	0	10,010,800	1.25135	0	0	0	0		(1,453,733)	0	0	0	0	150,162		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	03/29/2030	0	10,017,600	1.2522	0	0	0	0		(1,469,838)	0	0	0	0	152,292		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/11/2020	06/28/2030	0	32,339,100	1.2682	0	0	0	0		(4,384,222)	0	0	0	0	498,167		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	03/31/2021	0	520,820	1.30205	0	0	0	0		(26,205)	0	0	0	0	1,302		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/30/2021	0	520,888	1.30222	0	0	0	0		(26,360)	0	0	0	0	1,842		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/30/2021	0	520,964	1.30241	0	0	0	0		(26,584)	0	0	0	0	2,256		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	12/31/2021	0	521,076	1.30269	0	0	0	0		(26,814)	0	0	0	0	2,605		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	03/31/2022	0	521,296	1.30324	0	0	0	0		(26,990)	0	0	0	0	2,914		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/30/2022	0	521,468	1.30367	0	0	0	0		(27,202)	0	0	0	0	3,193		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/30/2022	0	521,616	1.30404	0	0	0	0		(27,329)	0	0	0	0	3,450		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	12/30/2022	0	521,740	1.30435	0	0	0	0		(27,411)	0	0	0	0	3,687		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	03/31/2023	0	521,948	1.30487	0	0	0	0		(27,466)	0	0	0	0	3,915		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/30/2023	0	522,076	1.30519	0	0	0	0		(27,685)	0	0	0	0	4,127		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/29/2023	0	522,212	1.30553	0	0	0	0		(27,972)	0	0	0	0	4,326		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	12/29/2023	0	522,376	1.30594	0	0	0	0		(28,284)	0	0	0	0	4,520		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	03/28/2024	0	522,564	1.30641	0	0	0	0		(28,590)	0	0	0	0	4,704		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/28/2024	0	522,792	1.30698	0	0	0	0		(28,892)	0	0	0	0	4,885		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/30/2024	0	523,052	1.30763	0	0	0	0		(29,219)	0	0	0	0	5,064		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	12/31/2024	0	523,332	1.30833	0	0	0	0		(29,572)	0	0	0	0	5,233		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	03/31/2025	0	523,648	1.30912	0	0	0	0		(29,948)	0	0	0	0	5,398		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/30/2025	0	524,008	1.31002	0	0	0	0		(30,360)	0	0	0	0	5,558		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/30/2025	0	524,416	1.31104	0	0	0	0		(30,806)	0	0	0	0	5,715		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	12/31/2025	0	524,864	1.31216	0	0	0	0		(31,280)	0	0	0	0	5,868		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	03/31/2026	0	525,344	1.31336	0	0	0	0		(31,764)	0	0	0	0	6,019		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/30/2026	0	525,860	1.31465	0	0	0	0		(32,274)	0	0	0	0	6,166		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/30/2026	0	526,420	1.31605	0	0	0	0		(32,799)	0	0	0	0	6,312		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	12/31/2026	0	527,012	1.31753	0	0	0	0		(33,329)	0	0	0	0	6,455		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	03/31/2027	0	527,612	1.31903	0	0	0	0		(33,855)	0	0	0	0	6,595		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/30/2027	0	528,236	1.32059	0	0	0	0		(34,398)	0	0	0	0	6,734		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/30/2027	0	528,880	1.3222	0	0	0	0		(34,966)	0	0	0	0	6,870		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	12/31/2027	0	529,536	1.32384	0	0	0	0		(35,562)	0	0	0	0	7,005		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	03/31/2028	0	530,192	1.32548	0	0	0	0		(36,188)	0	0	0	0	7,138		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/30/2028	0	530,856	1.32714	0	0	0	0		(36,840)	0	0	0	0	7,269		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/29/2028	0	531,532	1.32883	0	0	0	0		(37,503)	0	0	0	0	7,396		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	12/29/2028	0	532,216	1.33054	0	0	0	0		(38,165)	0	0	0	0	7,524		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	03/29/2029	0	532,900	1.33225	0	0	0	0		(38,807)	0	0	0	0	7,651		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/29/2029	0	533,604	1.33401	0	0	0	0		(39,453)	0	0	0	0	7,776		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/28/2029	0	534,312	1.33578	0	0	0	0		(40,079)	0	0	0	0	7,899		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	12/31/2029	0	535,052	1.33763	0	0	0	0		(40,718)	0	0	0	0	8,026		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	03/29/2030	0	535,748	1.33937	0	0	0	0		(41,321)	0	0	0	0	8,145		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/28/2030	0	536,480	1.3412	0	0	0	0		(41,942)	0	0	0	0	8,264		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/30/2030	0	35,860,503	1.34309	0	0	0	0		(2,843,333)	0	0	0	0	559,872		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2020	12/31/2030	0	37,103,400	1.3742	0	0	0	0		(2,199,983)	0	0	0	0	586,656		100% \ 100%
1419999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	44,579,700	XXX	(47,630,835)	0	45,779,945	(1,200,245)	0	31,999,585	XXX	XXX
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2020	01/04/2021	0	1,623,069	1.36077	0	0	0	7,352		7,352	0	7,352	0	0	842		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2020	01/04/2021	0	1,623,069	1.36077	0	0	0	7,352		7,352	0	7,352	0	0	842		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2020	01/04/2021	0	2,186,080	1.3663	0	0	0	1,015		1,015	0	1,015	0	0	1,133		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2020	01/04/2021	0	1,366,300	1.3663	0	0	0	634		634	0	634	0	0	708		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2020	01/04/2021	0	6,284,980	1.3663	0	0	0	2,918		2,918	0	2,918	0	0	3,259		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2020	01/04/2021	0	62,439,910	1.3663	0	0	0	28,986		28,986	0	28,986	0	0	32,374		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2020	01/04/2021	0	4,918,680	1.3663	0	0	0	2,283		2,283	0	2,283	0	0	2,550		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2020	01/04/2021	0	956,410	1.3663	0	0	0	444		444	0	444	0	0	496		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2020	01/04/2021	0	5,601,830	1.3663	0	0	0	2,601		2,601	0	2,601	0	0	2,904		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2020	01/04/2021	0	8,880,950	1.3663	0	0	0	4,123		4,123	0	4,123	0	0	4,605		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2020	01/04/2021	0	2,186,080	1.3663	0	0	0	1,015		1,015	0	1,015	0	0	1,133		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2020	01/04/2021	0	15,712,450	1.3663	0	0	0	7,294		7,294	0	7,294	0	0	8,147		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2020	01/04/2021	0	37,709,880	1.3663	0	0	0	17,506		17,506	0	17,506	0	0	19,552		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2020	02/12/2021	0	132,309	1.18205	0	0	0	353		353	0	353	0	0	225		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2020	02/12/2021	0	132,309	1.18205	0	0	0	353		353	0	353	0	0	225		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2020	02/12/2021	0	529,237	1.18205	0	0	0	1,412		1,412	0	1,412	0	0	900		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2020	02/12/2021	0	3,572,347	1.18205	0	0	0	9,531		9,531	0	9,531	0	0	6,073		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2020	02/12/2021	0	132,309	1.18205	0	0	0	353		353	0	353	0	0	225		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2020	02/12/2021	0	132,309	1.18205	0	0	0	353		353	0	353	0	0	225		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2020	02/12/2021	0	661,546	1.18205	0	0	0	1,765		1,765	0	1,765	0	0	1,125		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2020	03/01/2021	0	583,625	73435	0	0	0	(29,878)		(29,878)	0	(29,878)	0	0	1,201		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2020	03/01/2021	0	362,794	73435	0	0	0	(18,573)		(18,573)	0	(18,573)	0	0	747		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2020	03/01/2021	0	220,831	73435	0	0	0	(11,305)		(11,305)	0	(11,305)	0	0	454		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2020	03/01/2021	0	189,284	73435	0	0	0	(9,690)		(9,690)	0	(9,690)	0	0	389		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2020	03/01/2021	0	141,963	73435	0	0	0	(7,268)		(7,268)	0	(7,268)	0	0	292		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2020	03/01/2021	0	78,868	73435	0	0	0	(4,038)		(4,038)	0	(4,038)	0	0	162		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/18/2020	03/31/2021	0	835,463	73165	0	0	0	(46,199)		(46,199)	0	(46,199)	0	0	2,089		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/18/2020	03/31/2021	0	519,342	73165	0	0	0	(28,718)		(28,718)	0	(28,718)	0	0	1,298		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/18/2020	03/31/2021	0	316,121	73165	0	0	0	(17,481)		(17,481)	0	(17,481)	0	0	790		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/18/2020	03/31/2021	0	270,961	73165	0	0	0	(14,983)		(14,983)	0	(14,983)	0	0	677		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/18/2020	03/31/2021	0	203,221	73165	0	0	0	(11,238)		(11,238)	0	(11,238)	0	0	508		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/18/2020	03/31/2021	0	112,900	73165	0	0	0	(6,243)		(6,243)	0	(6,243)	0	0	282		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2020	03/01/2021	0	4,474,592	70567	0	0	0	(420,179)		(420,179)	0	(420,179)	0	0	9,207		FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2020	03/01/2021	0	2,781,503	.70567	0	0	0	(261,192)		(261,192)	0	(261,192)	0	0	5,723		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2020	03/01/2021	0	1,693,089	.70567	0	0	0	(158,987)		(158,987)	0	(158,987)	0	0	3,484		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2020	03/01/2021	0	1,451,219	.70567	0	0	0	(136,274)		(136,274)	0	(136,274)	0	0	2,986		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2020	03/01/2021	0	1,088,414	.70567	0	0	0	(102,206)		(102,206)	0	(102,206)	0	0	2,240		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2020	03/01/2021	0	604,675	.70567	0	0	0	(56,781)		(56,781)	0	(56,781)	0	0	1,244		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2020	03/31/2021	0	4,040,064	.70572	0	0	0	(379,968)		(379,968)	0	(379,968)	0	0	10,100		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2020	03/31/2021	0	2,511,391	.70572	0	0	0	(236,196)		(236,196)	0	(236,196)	0	0	6,278		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2020	03/31/2021	0	1,528,673	.70572	0	0	0	(143,772)		(143,772)	0	(143,772)	0	0	3,822		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2020	03/31/2021	0	1,310,291	.70572	0	0	0	(123,233)		(123,233)	0	(123,233)	0	0	3,276		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2020	03/31/2021	0	982,718	.70572	0	0	0	(92,425)		(92,425)	0	(92,425)	0	0	2,457		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2020	03/31/2021	0	545,955	.70572	0	0	0	(51,347)		(51,347)	0	(51,347)	0	0	1,365		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2020	03/01/2021	0	417,323	.717	0	0	0	(31,977)		(31,977)	0	(31,977)	0	0	859		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2020	03/01/2021	0	259,417	.717	0	0	0	(19,877)		(19,877)	0	(19,877)	0	0	534		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2020	03/01/2021	0	157,906	.717	0	0	0	(12,099)		(12,099)	0	(12,099)	0	0	325		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2020	03/01/2021	0	135,348	.717	0	0	0	(10,371)		(10,371)	0	(10,371)	0	0	279		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2020	03/01/2021	0	101,511	.717	0	0	0	(7,778)		(7,778)	0	(7,778)	0	0	209		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2020	03/01/2021	0	56,395	.717	0	0	0	(4,321)		(4,321)	0	(4,321)	0	0	116		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2020	03/31/2021	0	871,763	.7084	0	0	0	(78,383)		(78,383)	0	(78,383)	0	0	2,179		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2020	03/31/2021	0	541,907	.7084	0	0	0	(48,725)		(48,725)	0	(48,725)	0	0	1,355		FX (Foreign Exchange)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2020	03/31/2021	0	329,856	.7084	0	0	0	(29,658)		(29,658)	0	(29,658)	0	0	825		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2020	03/31/2021	0	282,734	.7084	0	0	0	(25,422)		(25,422)	0	(25,422)	0	0	707		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2020	03/31/2021	0	212,051	.7084	0	0	0	(19,066)		(19,066)	0	(19,066)	0	0	530		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2020	03/31/2021	0	117,806	.7084	0	0	0	(10,592)		(10,592)	0	(10,592)	0	0	295		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2020	03/01/2021	0	317,662	.7252	0	0	0	(20,474)		(20,474)	0	(20,474)	0	0	654		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2020	03/01/2021	0	197,466	.7252	0	0	0	(12,727)		(12,727)	0	(12,727)	0	0	406		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2020	03/01/2021	0	120,196	.7252	0	0	0	(7,747)		(7,747)	0	(7,747)	0	0	247		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2020	03/01/2021	0	103,026	.7252	0	0	0	(6,640)		(6,640)	0	(6,640)	0	0	212		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2020	03/01/2021	0	77,269	.7252	0	0	0	(4,980)		(4,980)	0	(4,980)	0	0	159		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2020	03/01/2021	0	42,927	.7252	0	0	0	(2,767)		(2,767)	0	(2,767)	0	0	88		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2020	03/31/2021	0	708,314	.7322	0	0	0	(38,607)		(38,607)	0	(38,607)	0	0	1,771		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2020	03/31/2021	0	440,303	.7322	0	0	0	(23,999)		(23,999)	0	(23,999)	0	0	1,101		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2020	03/31/2021	0	268,011	.7322	0	0	0	(14,608)		(14,608)	0	(14,608)	0	0	670		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2020	03/31/2021	0	229,723	.7322	0	0	0	(12,521)		(12,521)	0	(12,521)	0	0	574		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2020	03/31/2021	0	172,293	.7322	0	0	0	(9,391)		(9,391)	0	(9,391)	0	0	431		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2020	03/31/2021	0	95,718	.7322	0	0	0	(5,217)		(5,217)	0	(5,217)	0	0	239		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2020	03/31/2021	0	154,121	.7322	0	0	0	(8,400)		(8,400)	0	(8,400)	0	0	385		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2020	03/31/2021	0	95,805	.7322	0	0	0	(5,222)		(5,222)	0	(5,222)	0	0	240		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2020	03/31/2021	0	58,316	.7322	0	0	0	(3,179)		(3,179)	0	(3,179)	0	0	146		FX (Foreign Exchange)

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Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2020	03/31/2021	0	49,985	.7322	0	0	0	(2,724)		(2,724)	0	(2,724)	0	0	125		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2020	03/31/2021	0	37,489	.7322	0	0	0	(2,043)		(2,043)	0	(2,043)	0	0	94		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2020	03/31/2021	0	20,827	.7322	0	0	0	(1,135)		(1,135)	0	(1,135)	0	0	52		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2020	03/31/2021	0	14,711,447	.73884	0	0	0	(662,505)		(662,505)	0	(662,505)	0	0	36,779		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2020	03/31/2021	0	9,144,953	.73884	0	0	0	(411,827)		(411,827)	0	(411,827)	0	0	22,862		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2020	03/31/2021	0	5,566,493	.73884	0	0	0	(250,678)		(250,678)	0	(250,678)	0	0	13,916		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2020	03/31/2021	0	4,771,280	.73884	0	0	0	(214,866)		(214,866)	0	(214,866)	0	0	11,928		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2020	03/31/2021	0	3,578,460	.73884	0	0	0	(161,150)		(161,150)	0	(161,150)	0	0	8,946		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2020	03/31/2021	0	1,988,033	.73884	0	0	0	(89,528)		(89,528)	0	(89,528)	0	0	4,970		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2020	03/31/2021	0	10,931,224	.73884	0	0	0	(492,269)		(492,269)	0	(492,269)	0	0	27,328		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2020	03/31/2021	0	6,795,085	.73884	0	0	0	(306,005)		(306,005)	0	(306,005)	0	0	16,988		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2020	03/31/2021	0	4,136,139	.73884	0	0	0	(186,264)		(186,264)	0	(186,264)	0	0	10,340		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2020	03/31/2021	0	3,545,262	.73884	0	0	0	(159,655)		(159,655)	0	(159,655)	0	0	8,863		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2020	03/31/2021	0	2,658,946	.73884	0	0	0	(119,741)		(119,741)	0	(119,741)	0	0	6,647		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2020	03/31/2021	0	1,477,192	.73884	0	0	0	(66,523)		(66,523)	0	(66,523)	0	0	3,693		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2020	03/31/2021	0	16,605,452	.73884	0	0	0	(747,798)		(747,798)	0	(747,798)	0	0	41,514		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2020	03/31/2021	0	10,322,308	.73884	0	0	0	(464,848)		(464,848)	0	(464,848)	0	0	25,806		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2020	03/31/2021	0	6,283,144	.73884	0	0	0	(282,951)		(282,951)	0	(282,951)	0	0	15,708		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2020	03/31/2021	0	5,385,552	.73884	0	0	0	(242,529)		(242,529)	0	(242,529)	0	0	13,464		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2020	03/31/2021	0	4,039,164	.73884	0	0	0	(181,897)		(181,897)	0	(181,897)	0	0	10,098		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2020	03/31/2021	0	2,243,980	.73884	0	0	0	(101,054)		(101,054)	0	(101,054)	0	0	5,610		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2020	03/31/2021	0	7,210,484	.73884	0	0	0	(324,712)		(324,712)	0	(324,712)	0	0	18,026		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2020	03/31/2021	0	4,482,192	.73884	0	0	0	(201,848)		(201,848)	0	(201,848)	0	0	11,205		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2020	03/31/2021	0	2,728,291	.73884	0	0	0	(122,864)		(122,864)	0	(122,864)	0	0	6,821		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2020	03/31/2021	0	2,338,535	.73884	0	0	0	(105,312)		(105,312)	0	(105,312)	0	0	5,846		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2020	03/31/2021	0	1,753,901	.73884	0	0	0	(78,984)		(78,984)	0	(78,984)	0	0	4,385		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2020	03/31/2021	0	974,390	.73884	0	0	0	(43,880)		(43,880)	0	(43,880)	0	0	2,436		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	03/31/2021	0	460,858	.7549	0	0	0	(10,514)		(10,514)	0	(10,514)	0	0	1,152		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	03/31/2021	0	286,479	.7549	0	0	0	(6,536)		(6,536)	0	(6,536)	0	0	716		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	03/31/2021	0	174,379	.7549	0	0	0	(3,978)		(3,978)	0	(3,978)	0	0	436		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	03/31/2021	0	149,468	.7549	0	0	0	(3,410)		(3,410)	0	(3,410)	0	0	374		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	03/31/2021	0	112,101	.7549	0	0	0	(2,557)		(2,557)	0	(2,557)	0	0	280		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	03/31/2021	0	62,278	.7549	0	0	0	(1,421)		(1,421)	0	(1,421)	0	0	156		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2020	03/01/2021	0	564,621	.75662	0	0	0	(11,442)		(11,442)	0	(11,442)	0	0	1,162		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2020	03/01/2021	0	350,980	.75662	0	0	0	(7,112)		(7,112)	0	(7,112)	0	0	722		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2020	03/01/2021	0	213,640	.75662	0	0	0	(4,329)		(4,329)	0	(4,329)	0	0	440		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2020	03/01/2021	0	183,120	.75662	0	0	0	(3,711)		(3,711)	0	(3,711)	0	0	377		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2020	03/01/2021	0	137,340	.75662	0	0	0	(2,783)		(2,783)	0	(2,783)	0	0	283		FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2020	03/01/2021	0	76,300	.75662	0	0	0	(1,546)		(1,546)	0	(1,546)	0	0	157		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2020	03/31/2021	0	520,467	.7624	0	0	0	(6,640)		(6,640)	0	(6,640)	0	0	1,301		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2020	03/31/2021	0	323,534	.7624	0	0	0	(4,127)		(4,127)	0	(4,127)	0	0	809		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2020	03/31/2021	0	196,934	.7624	0	0	0	(2,512)		(2,512)	0	(2,512)	0	0	492		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2020	03/31/2021	0	168,800	.7624	0	0	0	(2,153)		(2,153)	0	(2,153)	0	0	422		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2020	03/31/2021	0	126,600	.7624	0	0	0	(1,615)		(1,615)	0	(1,615)	0	0	317		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2020	03/31/2021	0	70,333	.7624	0	0	0	(897)		(897)	0	(897)	0	0	176		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2020	04/30/2021	0	383,913	1.29553	0	0	0	(21,404)		(21,404)	0	(21,404)	0	0	1,108		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2020	04/30/2021	0	464,738	1.29553	0	0	0	(25,910)		(25,910)	0	(25,910)	0	0	1,342		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2020	08/02/2021	0	384,052	1.296	0	0	0	(21,449)		(21,449)	0	(21,449)	0	0	1,473		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2020	08/02/2021	0	464,907	1.296	0	0	0	(25,964)		(25,964)	0	(25,964)	0	0	1,784		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/21/2020	02/25/2021	0	3,017	1.309098	0	0	0	(134)		(134)	0	(134)	0	0	6		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/21/2020	02/25/2021	0	10,783	1.3091	0	0	0	(479)		(479)	0	(479)	0	0	21		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2020	01/13/2021	0	5,452	1.304999	0	0	0	(259)		(259)	0	(259)	0	0	5		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2020	01/13/2021	0	11,788,870	1.305	0	0	0	(560,359)		(560,359)	0	(560,359)	0	0	11,019		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2020	01/13/2021	0	4,904,480	1.305	0	0	0	(233,124)		(233,124)	0	(233,124)	0	0	4,584		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2020	01/13/2021	0	264,753	1.305	0	0	0	(12,584)		(12,584)	0	(12,584)	0	0	247		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2020	01/13/2021	0	1,208,710	1.305	0	0	0	(57,453)		(57,453)	0	(57,453)	0	0	1,130		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2020	01/13/2021	0	1,565,825	1.305	0	0	0	(74,428)		(74,428)	0	(74,428)	0	0	1,464		FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2020	01/13/2021	0	211,125	1.305	0	0	0	(10,035)		(10,035)	0	(10,035)	0	0	197		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2020	01/13/2021	0	1,000,047	1.305	0	0	0	(47,535)		(47,535)	0	(47,535)	0	0	935		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2020	01/13/2021	0	1,186,699	1.305	0	0	0	(56,407)		(56,407)	0	(56,407)	0	0	1,109		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2020	01/13/2021	0	45,134	1.305	0	0	0	(2,145)		(2,145)	0	(2,145)	0	0	42		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2020	01/13/2021	0	345,537	1.305	0	0	0	(16,424)		(16,424)	0	(16,424)	0	0	323		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2020	01/13/2021	0	2,865,905	1.305	0	0	0	(136,225)		(136,225)	0	(136,225)	0	0	2,679		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2020	01/19/2021	0	718,435	1.30418	0	0	0	(34,651)		(34,651)	0	(34,651)	0	0	812		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2020	01/19/2021	0	2,869,022	1.30418	0	0	0	(138,375)		(138,375)	0	(138,375)	0	0	3,242		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2020	01/19/2021	0	880,358	1.30418	0	0	0	(42,460)		(42,460)	0	(42,460)	0	0	995		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2020	01/19/2021	0	3,361,079	1.30418	0	0	0	(162,108)		(162,108)	0	(162,108)	0	0	3,798		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2020	01/25/2021	0	14,981,528	1.30986	0	0	0	(655,069)		(655,069)	0	(655,069)	0	0	19,419		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2020	01/25/2021	0	6,139,845	1.30986	0	0	0	(268,465)		(268,465)	0	(268,465)	0	0	7,958		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2020	01/25/2021	0	1,163,171	1.30986	0	0	0	(50,860)		(50,860)	0	(50,860)	0	0	1,508		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2020	01/25/2021	0	3,192,846	1.30986	0	0	0	(139,608)		(139,608)	0	(139,608)	0	0	4,139		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2020	01/25/2021	0	1,068,442	1.30986	0	0	0	(46,718)		(46,718)	0	(46,718)	0	0	1,385		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2020	01/25/2021	0	1,175,732	1.30986	0	0	0	(51,409)		(51,409)	0	(51,409)	0	0	1,524		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2020	11/01/2021	0	310,086	1.300675	0	0	0	(16,328)		(16,328)	0	(16,328)	0	0	1,418		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2020	11/01/2021	0	375,369	1.300675	0	0	0	(19,766)		(19,766)	0	(19,766)	0	0	1,716		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2020	02/01/2021	0	9,605,649	1.29425	0	0	0	(541,198)		(541,198)	0	(541,198)	0	0	14,086		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2020	02/01/2021	0	1,638,875	1.29425	0	0	0	(92,337)		(92,337)	0	(92,337)	0	0	2,403		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2020	02/01/2021	0	2,731,459	1.29425	0	0	0	(153,895)		(153,895)	0	(153,895)	0	0	4,006		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2020	02/01/2021	0	1,423,996	1.29425	0	0	0	(80,230)		(80,230)	0	(80,230)	0	0	2,088		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2020	02/03/2021	0	18,478,005	1.29811	0	0	0	(983,088)		(983,088)	0	(983,088)	0	0	27,931		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2020	02/03/2021	0	9,734,112	1.29811	0	0	0	(517,885)		(517,885)	0	(517,885)	0	0	14,714		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/12/2020	02/16/2021	0	16,516,453	1.3137	0	0	0	(673,281)		(673,281)	0	(673,281)	0	0	29,354		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/12/2020	02/16/2021	0	9,900,351	1.3137	0	0	0	(403,581)		(403,581)	0	(403,581)	0	0	17,595		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2020	02/22/2021	0	11,704,703	1.32455	0	0	0	(377,728)		(377,728)	0	(377,728)	0	0	22,090		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2020	02/22/2021	0	5,118,980	1.32465	0	0	0	(164,798)		(164,798)	0	(164,798)	0	0	9,661		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2020	02/22/2021	0	4,632,875	1.32465	0	0	0	(149,149)		(149,149)	0	(149,149)	0	0	8,744		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2020	02/22/2021	0	2,043,624	1.32465	0	0	0	(65,792)		(65,792)	0	(65,792)	0	0	3,857		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2020	02/22/2021	0	2,043,624	1.32465	0	0	0	(65,792)		(65,792)	0	(65,792)	0	0	3,857		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2020	02/26/2021	0	30,202,163	1.33515	0	0	0	(727,839)		(727,839)	0	(727,839)	0	0	59,112		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2020	02/26/2021	0	3,716,147	1.33515	0	0	0	(89,555)		(89,555)	0	(89,555)	0	0	7,273		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2020	02/26/2021	0	4,988,744	1.33515	0	0	0	(120,223)		(120,223)	0	(120,223)	0	0	9,764		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2020	03/01/2021	0	7,779,435	1.33515	0	0	0	(187,612)		(187,612)	0	(187,612)	0	0	16,007		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2020	03/01/2021	0	11,366,843	1.33515	0	0	0	(274,127)		(274,127)	0	(274,127)	0	0	23,389		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2020	01/04/2021	0	1,602,947	1.33725	0	0	0	(35,581)		(35,581)	0	(35,581)	0	0	831		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2020	03/02/2021	0	10,995,358	1.3378	0	0	0	(242,935)		(242,935)	0	(242,935)	0	0	22,803		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2020	03/02/2021	0	732,540	1.3378	0	0	0	(16,185)		(16,185)	0	(16,185)	0	0	1,519		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2020	03/02/2021	0	2,058,353	1.3378	0	0	0	(45,478)		(45,478)	0	(45,478)	0	0	4,269		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2020	03/02/2021	0	137,133	1.3378	0	0	0	(3,030)		(3,030)	0	(3,030)	0	0	284		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2020	01/11/2021	0	1,603,043	1.33733	0	0	0	(35,583)		(35,583)	0	(35,583)	0	0	1,378		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2020	01/11/2021	0	801,521	1.33733	0	0	0	(17,792)		(17,792)	0	(17,792)	0	0	689		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2020	03/15/2021	0	467,485	1.32135	0	0	0	(16,311)		(16,311)	0	(16,311)	0	0	1,063		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2020	03/15/2021	0	1,867,190	1.32135	0	0	0	(65,146)		(65,146)	0	(65,146)	0	0	4,247		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2020	03/22/2021	0	10,269,966	1.35975	0	0	0	(58,726)		(58,726)	0	(58,726)	0	0	24,401		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2020	03/22/2021	0	5,361,327	1.35975	0	0	0	(30,657)		(30,657)	0	(30,657)	0	0	12,738		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2020	03/22/2021	0	5,282,773	1.35975	0	0	0	(30,208)		(30,208)	0	(30,208)	0	0	12,552		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2020	03/22/2021	0	4,588,016	1.35975	0	0	0	(26,235)		(26,235)	0	(26,235)	0	0	10,901		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2020	03/22/2021	0	1,272,466	1.35975	0	0	0	(7,276)		(7,276)	0	(7,276)	0	0	3,023		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2020	03/22/2021	0	4,530,131	1.35975	0	0	0	(25,904)		(25,904)	0	(25,904)	0	0	10,763		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2020	03/22/2021	0	877,540	1.36135	0	0	0	(3,981)		(3,981)	0	(3,981)	0	0	2,085		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2020	03/22/2021	0	995,259	1.36135	0	0	0	(4,515)		(4,515)	0	(4,515)	0	0	2,365		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2020	03/22/2021	0	6,528,043	1.36135	0	0	0	(29,617)		(29,617)	0	(29,617)	0	0	15,510		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2020	03/22/2021	0	6,067,870	1.36135	0	0	0	(27,529)		(27,529)	0	(27,529)	0	0	14,417		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2020	03/22/2021	0	4,280,684	1.36135	0	0	0	(19,421)		(19,421)	0	(19,421)	0	0	10,171		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2020	03/22/2021	0	5,917,788	1.36135	0	0	0	(26,848)		(26,848)	0	(26,848)	0	0	14,060		FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2020	03/30/2021	0	2,601,207	1.35164	0	0	0	(30,685)		(30,685)	0	(30,685)	0	0	6,468		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2020	03/30/2021	0	3,975,643	1.35164	0	0	0	(46,899)		(46,899)	0	(46,899)	0	0	9,886		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2020	03/30/2021	0	2,839,745	1.35164	0	0	0	(33,499)		(33,499)	0	(33,499)	0	0	7,061		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2020	03/30/2021	0	1,703,847	1.35164	0	0	0	(20,099)		(20,099)	0	(20,099)	0	0	4,237		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2020	03/30/2021	0	144,960	1.35164	0	0	0	(1,710)		(1,710)	0	(1,710)	0	0	360		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2020	03/30/2021	0	579,841	1.35164	0	0	0	(6,840)		(6,840)	0	(6,840)	0	0	1,442		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2020	03/30/2021	0	289,921	1.35164	0	0	0	(3,420)		(3,420)	0	(3,420)	0	0	721		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2020	03/30/2021	0	1,014,722	1.35164	0	0	0	(11,970)		(11,970)	0	(11,970)	0	0	2,523		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2020	03/30/2021	0	1,014,722	1.35164	0	0	0	(11,970)		(11,970)	0	(11,970)	0	0	2,523		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2020	03/30/2021	0	5,849,146	1.35164	0	0	0	(68,999)		(68,999)	0	(68,999)	0	0	14,544		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2020	03/30/2021	0	144,960	1.35164	0	0	0	(1,710)		(1,710)	0	(1,710)	0	0	360		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2020	02/03/2021	0	1,630,765	1.361069	0	0	0	(7,325)		(7,325)	0	(7,325)	0	0	2,465		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2020	02/03/2021	0	1,630,765	1.361069	0	0	0	(7,325)		(7,325)	0	(7,325)	0	0	2,465		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2020	01/15/2021	0	4,468,801	1.30357	0	0	0	(217,609)		(217,609)	0	(217,609)	0	0	4,487		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2020	01/15/2021	0	4,468,801	1.30357	0	0	0	(217,609)		(217,609)	0	(217,609)	0	0	4,487		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2020	01/15/2021	0	4,468,801	1.30357	0	0	0	(217,609)		(217,609)	0	(217,609)	0	0	4,487		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2020	01/15/2021	0	2,979,200	1.30357	0	0	0	(145,072)		(145,072)	0	(145,072)	0	0	2,991		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2020	01/15/2021	0	1,489,600	1.30357	0	0	0	(72,536)		(72,536)	0	(72,536)	0	0	1,496		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2020	01/25/2021	0	15,438,260	1.30925	0	0	0	(682,546)		(682,546)	0	(682,546)	0	0	20,011		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2020	01/25/2021	0	8,086,708	1.30925	0	0	0	(357,524)		(357,524)	0	(357,524)	0	0	10,482		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2020	01/25/2021	0	14,013,005	1.30925	0	0	0	(619,534)		(619,534)	0	(619,534)	0	0	18,164		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2020	01/25/2021	0	3,821,729	1.30925	0	0	0	(168,964)		(168,964)	0	(168,964)	0	0	4,954		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2020	01/25/2021	0	39,324,326	1.30925	0	0	0	(1,738,581)		(1,738,581)	0	(1,738,581)	0	0	50,972		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2020	01/25/2021	0	29,945,721	1.30925	0	0	0	(1,323,941)		(1,323,941)	0	(1,323,941)	0	0	38,815		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2020	01/25/2021	0	9,543,142	1.30925	0	0	0	(421,915)		(421,915)	0	(421,915)	0	0	12,370		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2020	01/25/2021	0	5,265,182	1.30925	0	0	0	(232,781)		(232,781)	0	(232,781)	0	0	6,825		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2020	01/25/2021	0	5,497,876	1.30925	0	0	0	(243,069)		(243,069)	0	(243,069)	0	0	7,126		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2020	01/25/2021	0	8,796,602	1.30925	0	0	0	(388,910)		(388,910)	0	(388,910)	0	0	11,402		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2020	01/29/2021	0	5,748,495	1.3	0	0	0	(297,006)		(297,006)	0	(297,006)	0	0	8,025		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2020	01/29/2021	0	5,487,200	1.3	0	0	0	(283,506)		(283,506)	0	(283,506)	0	0	7,660		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2020	01/29/2021	0	4,050,076	1.3	0	0	0	(209,255)		(209,255)	0	(209,255)	0	0	5,654		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2020	01/29/2021	0	3,658,133	1.3	0	0	0	(189,004)		(189,004)	0	(189,004)	0	0	5,107		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/25/2020	01/25/2021	0	9,764,329	1.33772	0	0	0	(214,721)		(214,721)	0	(214,721)	0	0	12,656		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/25/2020	01/25/2021	0	14,646,493	1.33772	0	0	0	(322,081)		(322,081)	0	(322,081)	0	0	18,985		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2020	01/04/2021	0	2,138,080	1.3363	0	0	0	(49,014)		(49,014)	0	(49,014)	0	0	1,109		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2020	01/04/2021	0	1,336,300	1.3363	0	0	0	(30,633)		(30,633)	0	(30,633)	0	0	693		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2020	01/04/2021	0	6,146,980	1.3363	0	0	0	(140,914)		(140,914)	0	(140,914)	0	0	3,187		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2020	01/04/2021	0	61,068,910	1.3363	0	0	0	(1,399,948)		(1,399,948)	0	(1,399,948)	0	0	31,663		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2020	01/04/2021	0	4,810,680	1.3363	0	0	0	(110,280)		(110,280)	0	(110,280)	0	0	2,494		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2020	01/04/2021	0	935,410	1.3363	0	0	0	(21,443)		(21,443)	0	(21,443)	0	0	485		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2020	01/04/2021	0	5,478,830	1.3363	0	0	0	(125,597)		(125,597)	0	(125,597)	0	0	2,841		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2020	01/04/2021	0	8,685,950	1.3363	0	0	0	(199,117)		(199,117)	0	(199,117)	0	0	4,503		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2020	01/04/2021	0	2,138,080	1.3363	0	0	0	(49,014)		(49,014)	0	(49,014)	0	0	1,109		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2020	01/04/2021	0	15,367,450	1.3363	0	0	0	(352,285)		(352,285)	0	(352,285)	0	0	7,968		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2020	01/04/2021	0	36,881,880	1.3363	0	0	0	(845,483)		(845,483)	0	(845,483)	0	0	19,122		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2020	02/04/2021	0	2,049,975	1.36665	0	0	0	(803)		(803)	0	(803)	0	0	3,144		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2020	02/04/2021	0	1,366,650	1.36665	0	0	0	(535)		(535)	0	(535)	0	0	2,096		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2020	02/04/2021	0	6,013,260	1.36665	0	0	0	(2,355)		(2,355)	0	(2,355)	0	0	9,222		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2020	02/04/2021	0	51,522,705	1.36665	0	0	0	(20,181)		(20,181)	0	(20,181)	0	0	79,019		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2020	02/04/2021	0	4,919,940	1.36665	0	0	0	(1,927)		(1,927)	0	(1,927)	0	0	7,546		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2020	02/04/2021	0	819,990	1.36665	0	0	0	(321)		(321)	0	(321)	0	0	1,258		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2020	02/04/2021	0	4,236,615	1.36665	0	0	0	(1,659)		(1,659)	0	(1,659)	0	0	6,498		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2020	02/04/2021	0	8,199,900	1.36665	0	0	0	(3,212)		(3,212)	0	(3,212)	0	0	12,576		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2020	02/04/2021	0	819,990	1.36665	0	0	0	(321)		(321)	0	(321)	0	0	1,258		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2020	02/04/2021	0	9,429,885	1.36665	0	0	0	(3,694)		(3,694)	0	(3,694)	0	0	14,462		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2020	02/04/2021	0	35,806,230	1.36665	0	0	0	(14,025)		(14,025)	0	(14,025)	0	0	54,915		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/25/2020	02/26/2021	0	4,400,325	.768403	0	0	0	(95,137)		(95,137)	0	(95,137)	0	0	8,612		FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/25/2020	02/26/2021	0	3,497,980	.768403	0	0	0	(75,628)		(75,628)	0	(75,628)	0	0	6,846		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/25/2020	02/26/2021	0	2,522,606	.768403	0	0	0	(54,540)		(54,540)	0	(54,540)	0	0	4,937		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/25/2020	02/26/2021	0	1,549,707	.768403	0	0	0	(33,505)		(33,505)	0	(33,505)	0	0	3,033		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/25/2020	02/26/2021	0	2,331,987	.768403	0	0	0	(50,419)		(50,419)	0	(50,419)	0	0	4,564		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2020	03/11/2021	0	21,640,625	.78125	0	0	0	(105,093)		(105,093)	0	(105,093)	0	0	47,932		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2020	03/11/2021	0	3,437,500	.78125	0	0	0	(16,694)		(16,694)	0	(16,694)	0	0	7,614		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2020	03/11/2021	0	3,359,375	.78125	0	0	0	(16,314)		(16,314)	0	(16,314)	0	0	7,441		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2020	03/11/2021	0	1,093,750	.78125	0	0	0	(5,312)		(5,312)	0	(5,312)	0	0	2,423		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/19/2020	02/12/2021	0	184,618	1.1987	0	0	0	(3,995)		(3,995)	0	(3,995)	0	0	314		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/19/2020	02/12/2021	0	113,103	1.1987	0	0	0	(2,447)		(2,447)	0	(2,447)	0	0	192		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2020	01/13/2021	0	2,836,019	1.18365	0	0	0	(96,213)		(96,213)	0	(96,213)	0	0	2,651		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2020	01/13/2021	0	360,627	1.18365	0	0	0	(12,234)		(12,234)	0	(12,234)	0	0	337		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2020	01/13/2021	0	3,192,045	1.18365	0	0	0	(108,292)		(108,292)	0	(108,292)	0	0	2,984		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2020	01/13/2021	0	660,515	1.18365	0	0	0	(22,408)		(22,408)	0	(22,408)	0	0	617		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2020	01/13/2021	0	5,320,991	1.18365	0	0	0	(180,517)		(180,517)	0	(180,517)	0	0	4,974		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2020	01/13/2021	0	2,929,995	1.18365	0	0	0	(99,401)		(99,401)	0	(99,401)	0	0	2,739		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2020	01/13/2021	0	537,334	1.18365	0	0	0	(18,229)		(18,229)	0	(18,229)	0	0	502		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2020	01/13/2021	0	1,612,587	1.18365	0	0	0	(54,708)		(54,708)	0	(54,708)	0	0	1,507		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2020	04/30/2021	0	50,919	1.17575	0	0	0	(2,205)		(2,205)	0	(2,205)	0	0	147		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2020	04/30/2021	0	33,925	1.17575	0	0	0	(1,469)		(1,469)	0	(1,469)	0	0	98		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2020	03/01/2021	0	330,302	1.1895	0	0	0	(9,881)		(9,881)	0	(9,881)	0	0	680		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2020	03/01/2021	0	8,028,707	1.1895	0	0	0	(240,183)		(240,183)	0	(240,183)	0	0	16,520		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2020	01/15/2021	0	3,375,984	1.196275	0	0	0	(77,857)		(77,857)	0	(77,857)	0	0	3,390		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2020	01/15/2021	0	4,325,479	1.196275	0	0	0	(99,754)		(99,754)	0	(99,754)	0	0	4,343		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2020	01/15/2021	0	3,375,984	1.196275	0	0	0	(77,857)		(77,857)	0	(77,857)	0	0	3,390		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2020	01/15/2021	0	4,325,479	1.196275	0	0	0	(99,754)		(99,754)	0	(99,754)	0	0	4,343		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/10/2020	06/14/2021	0	3,046,577	1.21875	0	0	0	(22,841)		(22,841)	0	(22,841)	0	0	10,267		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/10/2020	06/14/2021	0	137,854	1.21875	0	0	0	(1,034)		(1,034)	0	(1,034)	0	0	465		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/10/2020	06/14/2021	0	1,778,319	1.21875	0	0	0	(13,333)		(13,333)	0	(13,333)	0	0	5,993		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/10/2020	06/14/2021	0	634,129	1.21875	0	0	0	(4,754)		(4,754)	0	(4,754)	0	0	2,137		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/10/2020	06/14/2021	0	1,295,829	1.21875	0	0	0	(9,715)		(9,715)	0	(9,715)	0	0	4,367		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2020	03/15/2021	0	2,357,304	1.2155	0	0	0	(19,327)		(19,327)	0	(19,327)	0	0	5,362		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2020	03/15/2021	0	590,193	1.2155	0	0	0	(4,839)		(4,839)	0	(4,839)	0	0	1,343		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2020	03/19/2021	0	3,912,900	1.22766	0	0	0	6,636		6,636	0	6,636	0	0	9,129		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2020	03/22/2021	0	2,403,656	1.22785	0	0	0	4,291		4,291	0	4,291	0	0	5,711		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2020	03/30/2021	0	13,336,744	1.2279	0	0	0	22,032		22,032	0	22,032	0	0	33,162		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2020	03/30/2021	0	1,600,897	1.2279	0	0	0	2,645		2,645	0	2,645	0	0	3,981		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2020	03/30/2021	0	8,656,120	1.2279	0	0	0	14,299		14,299	0	14,299	0	0	21,524		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/23/2020	01/25/2021	0	2,270,213	1.18854	0	0	0	(68,011)		(68,011)	0	(68,011)	0	0	2,943		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/23/2020	01/25/2021	0	4,301,457	1.18854	0	0	0	(128,863)		(128,863)	0	(128,863)	0	0	5,576		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/08/2020	01/08/2021	0	235,460	1.1773	0	0	0	(9,270)		(9,270)	0	(9,270)	0	0	173		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/08/2020	01/08/2021	0	2,001,410	1.1773	0	0	0	(78,793)		(78,793)	0	(78,793)	0	0	1,468		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/08/2020	01/08/2021	0	4,826,930	1.1773	0	0	0	(190,030)		(190,030)	0	(190,030)	0	0	3,539		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/08/2020	01/08/2021	0	79,703,210	1.1773	0	0	0	(3,137,806)		(3,137,806)	0	(3,137,806)	0	0	58,441		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/08/2020	01/08/2021	0	470,920	1.1773	0	0	0	(18,539)		(18,539)	0	(18,539)	0	0	345		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/08/2020	01/08/2021	0	1,530,490	1.1773	0	0	0	(60,253)		(60,253)	0	(60,253)	0	0	1,122		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/08/2020	01/08/2021	0	353,190	1.1773	0	0	0	(13,905)		(13,905)	0	(13,905)	0	0	259		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/08/2020	01/08/2021	0	9,771,590	1.1773	0	0	0	(384,694)		(384,694)	0	(384,694)	0	0	7,165		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/08/2020	01/08/2021	0	470,920	1.1773	0	0	0	(18,539)		(18,539)	0	(18,539)	0	0	345		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/08/2020	01/08/2021	0	7,887,910	1.1773	0	0	0	(310,536)		(310,536)	0	(310,536)	0	0	5,784		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/08/2020	01/08/2021	0	11,066,620	1.1773	0	0	0	(435,678)		(435,678)	0	(435,678)	0	0	8,114		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/08/2020	01/08/2021	0	1,412,760	1.1773	0	0	0	(55,618)		(55,618)	0	(55,618)	0	0	1,036		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/08/2020	01/08/2021	0	6,475,150	1.1773	0	0	0	(254,918)		(254,918)	0	(254,918)	0	0	4,748		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/08/2020	01/08/2021	0	7,534,720	1.1773	0	0	0	(296,632)		(296,632)	0	(296,632)	0	0	5,525		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/08/2020	01/08/2021	0	166,470,220	1.1773	0	0	0	(6,553,703)		(6,553,703)	0	(6,553,703)	0	0	122,062		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/08/2020	01/08/2021	0	1,883,680	1.1773	0	0	0	(74,158)		(74,158)	0	(74,158)	0	0	1,381		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/08/2020	01/08/2021	0	588,650	1.1773	0	0	0	(23,174)		(23,174)	0	(23,174)	0	0	432		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2020	01/08/2021	0	6,592,880	1.1773	0	0	0	(259,553)		(259,553)	0	(259,553)	0	0	4,834		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2020	01/08/2021	0	53,684,880	1.1773	0	0	0	(2,113,500)		(2,113,500)	0	(2,113,500)	0	0	39,364		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2020	01/08/2021	0	2,119,140	1.1773	0	0	0	(83,428)		(83,428)	0	(83,428)	0	0	1,554		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2020	01/08/2021	0	8,005,640	1.1773	0	0	0	(315,171)		(315,171)	0	(315,171)	0	0	5,870		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2020	01/08/2021	0	56,863,590	1.1773	0	0	0	(2,238,641)		(2,238,641)	0	(2,238,641)	0	0	41,694		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2020	01/08/2021	0	14,716,250	1.1773	0	0	0	(579,359)		(579,359)	0	(579,359)	0	0	10,790		FX (Foreign Exchange)
1439999999. Subtotal - Forwards - Hedging Other										0	0	0	(49,791,100)	XXX	(49,791,100)	0	(49,791,100)	0	0	2,192,261	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	(5,211,400)	XXX	(97,421,935)	0	(4,011,155)	(1,200,245)	0	34,191,846	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										326,615,528	(1,597,462)	187,438,503	39,897,721	XXX	624,251,877	2,742,253	(524,724,437)	4,943,468	7,626,376	220,407,072	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										704,556,481	69,873,800	87,523,770	1,653,753,432	XXX	1,653,753,432	365,060,078	(199,280,056)	(28,652,310)	2,907,172	648,216,208	XXX	XXX
1719999999. Subtotal - Replication										(1,881,699)	20,637,707	1,934,719	18,450,477	XXX	23,419,491	0	0	(540,484)	0	1,484,642,177	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										1,029,290,310	88,914,045	276,896,992	1,712,101,630	XXX	2,301,424,800	367,802,332	(724,004,493)	(24,249,326)	10,533,548	2,353,265,458	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	AN (Anticipatory) - Hedges to capture market value change netted cumulative gain of $1.663 million.
0002	CR (Credit Risk) - Hedges to offset change in value of related credits captured cumulative net market value loss of $7.348 million.
0003	EL (Equity Risk Liability) - Hedges on exposure to equity-driven change in product liabilities captured cumulative net market value gain of $16.339 million.
0004	FX (Foreign Exchange) - Hedges against impact of changes in foreign currency exchange rates on cashflow values captured cumulative net market value loss of $92.263 million.
0005	LD (Liability Cashflow) - Hedges against impact of changes in interest rates on value of liability cashflows contributed approximately 0.37 years to general account portfolio duration.
0006	PD (Duration) - Hedges against impact of changes in interest rates on portfolio value contributed approximately 0.01 years to general account portfolio duration.
0007	RC (Credit Replications) - Derivatives used to replicate the investment characteristics of authorized cash market instruments captured cumulative net market value gain of $23.419 million.
0008	SD (Asset Cashflow) - Hedges against impact of changes in interest rates on value of specific assets contributed approximately 0.1 years to general account portfolio duration.
	Note that duration dollar based contribution to general account portfolio duration uses duration dollars divided by general account invested assets ($210.1B) as of 12/31/2019

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Apex Clean Energy Holdings LLC Common Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index	Apex Clean Energy Holdings LLC None	01/29/2015	01/29/2022	11/05/2020	Option Closing Sale	0	0	2000000	340,000	0	2,904,999	0	0		(2,554,377)	0	0	2,564,999	0	0	AN (Anticipatory)
Apex Clean Energy Holdings LLC Common Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index	Apex Clean Energy Holdings LLC None	01/29/2015	01/29/2022	11/05/2020	Option Closing Sale	0	0	2000000	100,000	0	805,000	0	0		(751,287)	0	0	705,000	0	0	AN (Anticipatory)
Apex Clean Energy Holdings LLC Common Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index	Apex Clean Energy Holdings LLC None	01/29/2015	01/29/2022	11/05/2020	Option Closing Sale	0	0	2000000	120,000	0	1,120,000	0	0		(901,545)	0	0	1,000,000	0	0	AN (Anticipatory)
Apex Clean Energy Holdings LLC Common Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index	Apex Clean Energy Holdings LLC None	01/29/2015	01/29/2022	11/05/2020	Option Closing Sale	0	0	2000000	480,000	0	4,269,999	0	0		(3,606,180)	0	0	3,789,999	0	0	AN (Anticipatory)
Apex Clean Energy Holdings LLC Common Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index	Apex Clean Energy Holdings LLC None	07/31/2015	01/29/2022	11/05/2020	Option Closing Sale	0	0	1200000	120,000	0	1,050,000	0	0		(305,644)	0	0	930,000	0	0	AN (Anticipatory)
Apex Clean Energy Holdings LLC Common Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index	Apex Clean Energy Holdings LLC None	07/31/2015	01/29/2022	11/05/2020	Option Closing Sale	0	0	1230000	196,800	0	1,722,000	0	0		(484,230)	0	0	1,525,200	0	0	AN (Anticipatory)
Apex Clean Energy Holdings LLC Common Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index	Apex Clean Energy Holdings LLC None	06/10/2016	01/01/2069	11/05/2020	Option Closing Sale	32,645	32,645	2.450582	80,000	0	700,000	0	0		80,000	0	0	620,000	0	0	AN (Anticipatory)
Apex Clean Energy Holdings LLC Common Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index	Apex Clean Energy Holdings LLC None	06/10/2016	01/01/2069	11/05/2020	Option Closing Sale	79,655	79,655	2.450583	195,200	0	1,708,000	0	0		195,200	0	0	1,512,800	0	0	AN (Anticipatory)
Apex Clean Energy Holdings LLC Common Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index	Apex Clean Energy Holdings LLC None	06/10/2016	01/01/2069	11/05/2020	Option Closing Sale	49,621	49,621	2.450582	121,600	0	1,064,000	0	0		121,600	0	0	942,400	0	0	AN (Anticipatory)
Apex Clean Energy Holdings LLC Common Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index	Apex Clean Energy Holdings LLC None	12/15/2017	01/01/2069	11/05/2020	Option Closing Sale	99,242	99,242	2.450583	243,200	0	2,128,000	0	0		243,200	0	0	1,884,800	0	0	AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index	Benson Power, LLC None	08/20/2015	01/01/2069	10/05/2020	Option Closing Sale	296	296	000102	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index	Benson Power, LLC None	08/20/2015	01/01/2069	10/05/2020	Option Closing Sale	99	99	000102	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index	Benson Power, LLC None	08/20/2015	01/01/2069	10/05/2020	Option Closing Sale	99	99	000102	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index	Benson Power, LLC None	08/20/2015	01/01/2069	10/05/2020	Option Closing Sale	493	493	000101	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index	Benson Power, LLC None	08/20/2015	01/01/2069	10/05/2020	Option Closing Sale	788	788	000102	0	0	47,272	0	0		0	0	0	47,272	0	0	AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index	Benson Power, LLC None	08/20/2015	01/01/2069	10/05/2020	Option Closing Sale	394	394	000102	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index	Benson Power, LLC None	08/20/2015	01/01/2069	10/05/2020	Option Closing Sale	197	197	000102	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index	Benson Power, LLC None	08/20/2015	01/01/2069	10/05/2020	Option Closing Sale	99	99	000102	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index	Benson Power, LLC None	08/20/2015	01/01/2069	10/05/2020	Option Closing Sale	2,167	2,167	000102	0	0	8,342	0	0		0	0	0	8,342	0	0	AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index	Benson Power, LLC None	08/20/2015	01/01/2069	10/05/2020	Option Closing Sale	197	197	000102	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index	Benson Power, LLC None	08/20/2015	01/01/2069	10/05/2020	Option Closing Sale	99	99	000102	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index	Benson Power, LLC None	08/20/2015	01/01/2069	10/05/2020	Option Closing Sale	690	690	000101	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index	Benson Power, LLC None	08/20/2015	01/01/2069	10/05/2020	Option Closing Sale	99	99	000102	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index	Benson Power, LLC None	12/15/2017	01/01/2069	10/05/2020	Option Closing Sale	296	296	000101	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Gate Technologies LLC Warrant Membership Units	Bond Portfolio Hedge	D1	Equity/Index	Gate Technologies LLC None	04/10/2012	11/23/2020	11/22/2020	Option Closing Sale	1,100,000	1,100,000	000009	10	0	10	0	0		9	0	0	0	0	0	AN (Anticipatory)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	01/03/2019	01/03/2020	01/03/2020	Option Closing Sale	3,922	9,600,000	2447.88999999999	480,000	0	3,086,256	0	0		(2,587,977)	0	0	2,606,256	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	01/15/2019	01/15/2020	01/15/2020	Option Closing Sale	2,835	7,400,000	2610.30000000002	315,240	0	1,924,885	0	0		(1,441,302)	0	0	1,609,645	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	01/15/2019	01/15/2020	01/15/2020	Option Closing Sale	2,490	6,500,000	2610.30000000002	299,650	0	1,690,777	0	0		(1,243,258)	0	0	1,391,127	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	01/15/2019	01/15/2020	01/15/2020	Option Closing Sale	86	225,000	2610.30000000002	16,043	0	58,527	0	0		(37,366)	0	0	42,484	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	02/04/2019	02/03/2020	02/03/2020	Option Closing Sale	2,532	6,900,000	2724.86999999999	340,170	0	1,327,016	0	0		(941,901)	0	0	986,846	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	02/15/2019	02/18/2020	02/20/2020	Option Closing Sale	1,441	4,000,000	2775.59999999999	170,800	0	857,026	0	0		(490,683)	0	0	686,226	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	02/15/2019	02/18/2020	02/20/2020	Option Closing Sale	1,982	5,500,000	2775.5999999999 99	252,450	0	1,178,410	0	0		(657,089)	0	0	925,960	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	02/15/2019	02/18/2020	02/20/2020	Option Closing Sale	90	250,000	2775.5999999999 99	16,250	0	53,564	0	0		(25,093)	0	0	37,314	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	03/04/2019	03/03/2020	03/03/2020	Option Closing Sale	2,900	8,100,000	2792.8099999999 99	408,240	0	610,688	0	0		(882,775)	0	0	202,448	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	03/15/2019	03/16/2020	03/16/2020	Expiration-Purchased Option	3,118	8,800,000	2822.48	375,760	0	0	0	0		(932,082)	0	0	(375,760)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	03/15/2019	03/16/2020	03/16/2020	Expiration-Purchased Option	1,878	5,300,000	2822.48	240,090	0	0	0	0		(547,587)	0	0	(240,090)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	03/15/2019	03/16/2020	03/16/2020	Expiration-Purchased Option	53	150,000	2822.48	9,300	0	0	0	0		(12,993)	0	0	(9,300)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	04/03/2019	04/03/2020	04/03/2020	Expiration-Purchased Option	2,575	7,400,000	2873.4000000000 01	365,560	0	0	0	0		(603,134)	0	0	(365,560)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	04/15/2019	04/15/2020	04/15/2020	Expiration-Purchased Option	2,478	7,200,000	2905.5799999999 99	307,440	0	0	0	0		(562,824)	0	0	(307,440)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	04/15/2019	04/15/2020	04/15/2020	Expiration-Purchased Option	1,377	4,000,000	2905.5799999999 99	179,200	0	0	0	0		(304,280)	0	0	(179,200)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	04/15/2019	04/15/2020	04/15/2020	Expiration-Purchased Option	69	200,000	2905.5799999999 99	12,260	0	0	0	0		(11,914)	0	0	(12,260)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	05/03/2019	05/04/2020	05/04/2020	Expiration-Purchased Option	2,275	6,700,000	2945.6399999999 99	331,650	0	0	0	0		(402,224)	0	0	(331,650)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	05/15/2019	05/15/2020	05/19/2020	Option Closing Sale	2,350	6,700,000	2850.96	292,120	0	29,940	0	0		(669,801)	0	0	(262,180)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	05/15/2019	05/15/2020	05/19/2020	Option Closing Sale	1,473	4,200,000	2850.96	193,200	0	18,768	0	0		(409,795)	0	0	(174,432)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	05/15/2019	05/15/2020	05/19/2020	Option Closing Sale	246	700,000	2850.96	45,255	0	3,128	0	0		(55,244)	0	0	(42,127)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	06/03/2019	06/03/2020	06/05/2020	Option Closing Sale	1,421	3,900,000	2744.4499999999 98	196,950	0	537,754	0	0		(527,999)	0	0	340,804	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	06/17/2019	06/15/2020	06/17/2020	Option Closing Sale	2,388	6,900,000	2889.6700000000 01	293,250	0	422,452	0	0		(625,537)	0	0	129,202	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	06/17/2019	06/15/2020	06/17/2020	Option Closing Sale	1,800	5,200,000	2889.6700000000 01	236,600	0	318,370	0	0		(455,819)	0	0	81,770	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	06/17/2019	06/15/2020	06/17/2020	Option Closing Sale	311	900,000	2889.6700000000 01	55,980	0	55,102	0	0		(63,862)	0	0	(878)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	07/03/2019	07/06/2020	07/06/2020	Option Closing Sale	1,335	4,000,000	2995.8200000000 02	190,400	0	245,542	0	0		(214,231)	0	0	55,142	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	07/15/2019	07/15/2020	07/17/2020	Option Closing Sale	2,090	6,300,000	3014.3000000000 02	262,080	0	443,631	0	0		(347,118)	0	0	181,551	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	07/15/2019	07/15/2020	07/17/2020	Option Closing Sale	1,891	5,700,000	3014.3000000000 02	249,090	0	401,381	0	0		(302,089)	0	0	152,291	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	07/15/2019	07/15/2020	07/17/2020	Option Closing Sale	365	1,100,000	3014.3000000000 02	65,120	0	77,459	0	0		(41,248)	0	0	12,339	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	08/05/2019	08/03/2020	08/05/2020	Option Closing Sale	879	2,500,000	2844.7399999999 98	130,000	0	395,352	0	0		(254,008)	0	0	265,352	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	08/15/2019	08/17/2020	08/19/2020	Option Closing Sale	1,791	5,100,000	2847.5999999999 99	221,340	0	957,083	0	0		(563,584)	0	0	735,743	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	08/15/2019	08/17/2020	08/19/2020	Option Closing Sale	4,635	13,200,000	2847.5999999999 99	613,800	0	2,477,156	0	0		(1,417,768)	0	0	1,863,356	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	08/15/2019	08/17/2020	08/19/2020	Option Closing Sale	53	150,000	2847.59999999999	10,440	0	28,149	0	0		(12,646)	0	0	17,709	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	09/03/2019	09/03/2020	09/08/2020	Option Closing Sale	1,135	3,300,000	2906.27	170,940	0	623,138	0	0		(277,004)	0	0	452,198	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	09/16/2019	09/15/2020	09/17/2020	Option Closing Sale	1,868	5,600,000	2997.96	243,040	0	753,227	0	0		(363,917)	0	0	510,187	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	09/16/2019	09/15/2020	09/17/2020	Option Closing Sale	1,735	5,200,000	2997.96	243,880	0	699,425	0	0		(319,723)	0	0	455,545	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	09/16/2019	09/15/2020	09/17/2020	Option Closing Sale	75	225,000	2997.96	14,828	0	30,264	0	0		(9,559)	0	0	15,436	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/03/2019	10/05/2020	10/07/2020	Option Closing Sale	1,306	3,800,000	2910.63000000001	202,540	0	650,129	0	0		(319,631)	0	0	447,589	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/15/2019	10/15/2020	10/19/2020	Option Closing Sale	1,102	3,300,000	2995.67999999998	143,880	0	537,200	0	0		(226,308)	0	0	393,320	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/15/2019	10/15/2020	10/19/2020	Option Closing Sale	1,402	4,200,000	2995.67999999998	193,620	0	683,709	0	0		(277,529)	0	0	490,089	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/15/2019	10/15/2020	10/19/2020	Option Closing Sale	83	250,000	2995.67999999998	16,025	0	40,697	0	0		(12,020)	0	0	24,672	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	11/04/2019	11/03/2020	11/05/2020	Option Closing Sale	780	2,400,000	3078.27	118,800	0	226,795	0	0		(100,247)	0	0	107,995	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	11/15/2019	11/16/2020	11/17/2020	Option Closing Sale	1,090	3,400,000	3120.46	146,200	0	551,818	0	0		(131,770)	0	0	405,618	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	11/15/2019	11/16/2020	11/17/2020	Option Closing Sale	2,019	6,300,000	3120.46	286,650	0	1,022,487	0	0		(228,411)	0	0	735,837	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	11/15/2019	11/16/2020	11/17/2020	Option Closing Sale	40	125,000	3120.46	7,913	0	20,288	0	0		(2,307)	0	0	12,376	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	12/03/2019	12/03/2020	12/07/2020	Option Closing Sale	1,164	3,600,000	3093.19999999998	187,200	0	667,487	0	0		(138,788)	0	0	480,287	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	12/16/2019	12/15/2020	12/17/2020	Option Closing Sale	1,786	5,700,000	3191.44999999998	239,970	0	898,673	0	0		(148,279)	0	0	658,703	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	12/16/2019	12/15/2020	12/17/2020	Option Closing Sale	78	250,000	3191.44999999998	15,275	0	39,415	0	0		(1,753)	0	0	24,140	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	12/16/2019	12/15/2020	12/17/2020	Option Closing Sale	2,789	8,900,000	3191.44999999998	402,280	0	1,403,191	0	0		(203,934)	0	0	1,000,911	0	0	EL (Equity Risk Liability)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS None	03/26/1998	04/15/2020	04/15/2020	Option Closing Sale	17,850	17,850	.000001	0	0	0	0	0		(17,850)	0	0	0	0	0	AN (Anticipatory)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS None	03/26/1998	04/15/2020	04/15/2020	Option Closing Sale	3,570	3,570	.000003	0	0	0	0	0		(3,570)	0	0	0	0	0	AN (Anticipatory)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS None	03/26/1998	04/15/2020	04/15/2020	Option Closing Sale	3,570	3,570	.000003	0	0	0	0	0		(3,570)	0	0	0	0	0	AN (Anticipatory)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS None	03/26/1998	04/15/2020	04/15/2020	Option Closing Sale	3,570	3,570	.000003	0	0	0	0	0		(3,570)	0	0	0	0	0	AN (Anticipatory)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS None	03/26/1998	04/15/2020	04/15/2020	Option Closing Sale	5,355	5,355	.000002	0	0	0	0	0		(5,355)	0	0	0	0	0	AN (Anticipatory)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS None	03/26/1998	04/15/2020	04/15/2020	Option Closing Sale	32,130	32,130	0	0	0	0	0	0		(32,130)	0	0	0	0	0	AN (Anticipatory)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS None	12/01/1999	04/15/2020	04/15/2020	Option Closing Sale	2,750	2,750	.000004	0	0	0	0	0		(2,750)	0	0	0	0	0	AN (Anticipatory)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS None	12/01/1999	04/15/2020	04/15/2020	Option Closing Sale	3,250	3,250	.000003	0	0	0	0	0		(3,250)	0	0	0	0	0	AN (Anticipatory)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS None	12/01/1999	04/15/2020	04/15/2020	Option Closing Sale	5,000	5,000	.000002	0	0	0	0	0		(5,000)	0	0	0	0	0	AN (Anticipatory)
Whitecap Texas Oppor. Fund Warrant B-3	Bond Portfolio Hedge	D1	Equity/Index	Whitecap Texas Oppor. Fund None	07/31/2014	03/01/2020	04/01/2020	Option Closing Sale	1	1	1	1	0	0	0	0		0	0	(1)	0	0	0	AN (Anticipatory)
Whitecap Texas Oppor. Fund Warrant B-7	Bond Portfolio Hedge	D1	Equity/Index	Whitecap Texas Oppor. Fund None	07/31/2014	03/01/2020	04/01/2020	Option Closing Sale	1	1	1	1	0	0	0	0		0	0	(1)	0	0	0	AN (Anticipatory)
Interest Rate Swaption - 130942CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/20/2019	02/24/2025	02/20/2020	Sale	150,000,000	150,000,000	1.9095 / 1.612	0	0	0	0	0		(1,208,885)	0	0	0	0	0	PD (Duration)
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												11,805,580	0	43,573,980	0	0	XXX	(29,655,592)	0	0	31,768,400	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swaption - 132037CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/03/2020	05/06/2050	05/04/2020	Sale	110,000,000	110,000,000	1.4255 / 0.50088	0	1,298,000	1,298,000	0	0		0	0	0	0	0	0	PD (Duration)
Interest Rate Swaption - 132040CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/03/2020	05/06/2050	05/04/2020	Sale	140,000,000	140,000,000	1.4255 / 0.50088	0	1,652,000	1,652,000	0	0		0	0	0	0	0	0	PD (Duration)
Interest Rate Swaption - 132046CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/03/2020	05/06/2050	05/04/2020	Sale	110,000,000	110,000,000	1.385 / 0.50088	0	1,298,000	1,298,000	0	0		0	0	0	0	0	0	PD (Duration)
Interest Rate Swaption - 132050CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/03/2020	05/06/2050	05/04/2020	Sale	140,000,000	140,000,000	1.385 / 0.50088	0	1,652,000	1,652,000	0	0		0	0	0	0	0	0	PD (Duration)
Interest Rate Swaption - 132811CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2020	06/15/2040	06/11/2020	Sale	170,000,000	170,000,000	0.5578 / 0.31338	0	0	0	0	0		0	0	0	0	0	0	PD (Duration)
Interest Rate Swaption - 134624CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2020	09/15/2040	09/11/2020	Swap Close Contract	300,000,000	300,000,000	0.669 / 0.31338	0	1,750,000	0	0	0		0	0	0	(1,750,000)	0	0	PD (Duration)
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options												0	7,650,000	5,900,000	0	0	XXX	0	0	0	(1,750,000)	0	0	XXX
0219999999. Subtotal - Purchased Options - Hedging Other												11,805,580	7,650,000	49,473,980	0	0	XXX	(29,655,592)	0	0	30,018,400	0	0	XXX
0289999999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0439999999. Total Purchased Options - Call Options and Warrants												11,805,580	0	43,573,980	0	0	XXX	(29,655,592)	0	0	31,768,400	0	0	XXX
0449999999. Total Purchased Options - Put Options												0	7,650,000	5,900,000	0	0	XXX	0	0	0	(1,750,000)	0	0	XXX
0459999999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0469999999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0479999999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0489999999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0499999999. Total Purchased Options												11,805,580	7,650,000	49,473,980	0	0	XXX	(29,655,592)	0	0	30,018,400	0	0	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2019	01/03/2020	01/03/2020	Option Closing Purchase	3,533	9,600,000	2717.15999999999	0	0	(2,030,248)	0	0		2,012,330	0	0	(2,030,248)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2019	01/15/2020	01/15/2020	Option Closing Purchase	2,613	7,400,000	2832.17999999998	0	0	(1,295,872)	0	0		1,128,495	0	0	(1,295,872)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2019	01/15/2020	01/15/2020	Option Closing Purchase	2,274	6,500,000	2858.28000000002	0	0	(1,073,273)	0	0		926,467	0	0	(1,073,273)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2019	02/03/2020	02/03/2020	Option Closing Purchase	2,281	6,900,000	3024.61000000001	0	0	(568,005)	0	0		546,473	0	0	(568,005)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2019	02/18/2020	02/20/2020	Option Closing Purchase	1,328	4,000,000	3011.53000000002	0	0	(517,020)	0	0		338,690	0	0	(517,020)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2019	02/18/2020	02/20/2020	Option Closing Purchase	1,810	5,500,000	3039.28000000002	0	0	(655,914)	0	0		415,971	0	0	(655,914)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/04/2019	03/03/2020	03/03/2020	Option Expiration-Written	2,613	8,100,000	3100.02	0	0	0	0	0		476,924	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/15/2019	03/16/2020	03/16/2020	Option Expiration-Written	2,874	8,800,000	3062.38999999999	0	0	0	0	0		632,871	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/15/2019	03/16/2020	03/16/2020	Option Expiration-Written	1,715	5,300,000	3090.61999999999	0	0	0	0	0		336,586	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2019	04/03/2020	04/03/2020	Option Expiration-Written	2,320	7,400,000	3189.46999999998	0	0	0	0	0		291,862	0	0	0	0	0	EL (Equity Risk Liability)

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Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	04/15/2019	04/15/2020	04/15/2020	Option Expiration-Written	2,284	7,200,000	3152.5500000000 02	0	0	0	0	0		362,111	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	04/15/2019	04/15/2020	04/15/2020	Option Expiration-Written	1,257	4,000,000	3181.6100000000 01	0	0	0	0	0		172,237	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	05/03/2019	05/04/2020	05/04/2020	Option Expiration-Written	2,049	6,700,000	3269.6599999999 99	0	0	0	0	0		179,893	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	05/15/2019	05/15/2020	05/15/2020	Option Expiration-Written	2,166	6,700,000	3093.29	0	0	0	0	0		483,042	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	05/15/2019	05/15/2020	05/15/2020	Option Expiration-Written	1,345	4,200,000	3121.8000000000 02	0	0	0	0	0		270,378	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	06/03/2019	06/03/2020	06/05/2020	Option Closing Purchase	1,280	3,900,000	3046.3400000000 01	0	0	(108,753)	0	0		355,958	0	0	(108,753)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	06/17/2019	06/15/2020	06/15/2020	Option Expiration-Written	2,201	6,900,000	3135.29	0	0	0	0	0		446,815	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	06/17/2019	06/15/2020	06/15/2020	Option Expiration-Written	1,643	5,200,000	3164.1900000000 01	0	0	0	0	0		299,208	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	07/03/2019	07/06/2020	07/06/2020	Option Closing Purchase	1,203	4,000,000	3325.3600000000 01	0	0	0	0	0		103,575	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	07/15/2019	07/15/2020	07/15/2020	Option Expiration-Written	1,926	6,300,000	3270.52	0	0	0	0	0		231,028	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	07/15/2019	07/15/2020	07/15/2020	Option Expiration-Written	1,727	5,700,000	3300.6599999999 99	0	0	0	0	0		177,307	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	08/05/2019	08/03/2020	08/05/2020	Option Closing Purchase	792	2,500,000	3157.6599999999 99	0	0	(120,354)	0	0		167,757	0	0	(120,354)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	08/15/2019	08/17/2020	08/19/2020	Option Closing Purchase	1,651	5,100,000	3089.6500000000 01	0	0	(523,576)	0	0		439,810	0	0	(523,576)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	08/15/2019	08/17/2020	08/19/2020	Option Closing Purchase	4,233	13,200,000	3118.1199999999 99	0	0	(1,223,165)	0	0		1,040,736	0	0	(1,223,165)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	09/03/2019	09/03/2020	09/08/2020	Option Closing Purchase	1,023	3,300,000	3225.96	0	0	(260,138)	0	0		178,207	0	0	(260,138)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	09/16/2019	09/15/2020	09/17/2020	Option Closing Purchase	1,722	5,600,000	3252.79	0	0	(277,221)	0	0		270,585	0	0	(277,221)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	09/16/2019	09/15/2020	09/17/2020	Option Closing Purchase	1,584	5,200,000	3282.77	0	0	(205,418)	0	0		220,502	0	0	(205,418)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/03/2019	10/05/2020	10/07/2020	Option Closing Purchase	1,176	3,800,000	3230.8000000000 02	0	0	(232,128)	0	0		216,652	0	0	(232,128)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/15/2019	10/15/2020	10/19/2020	Option Closing Purchase	1,015	3,300,000	3250.3099999999 99	0	0	(256,703)	0	0		173,670	0	0	(256,703)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/15/2019	10/15/2020	10/19/2020	Option Closing Purchase	1,280	4,200,000	3280.27	0	0	(284,708)	0	0		196,002	0	0	(284,708)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	11/04/2019	11/03/2020	11/03/2020	Option Expiration-Written	702	2,400,000	3416.8800000000 01	0	0	0	0	0		60,690	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	11/15/2019	11/16/2020	11/17/2020	Option Closing Purchase	1,004	3,400,000	3385.6999999999 98	0	0	(262,818)	0	0		104,420	0	0	(262,818)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	11/15/2019	11/16/2020	11/17/2020	Option Closing Purchase	1,844	6,300,000	3416.9000000000 01	0	0	(423,995)	0	0		166,175	0	0	(423,995)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	12/03/2019	12/03/2020	12/07/2020	Option Closing Purchase	1,049	3,600,000	3433.4499999999 98	0	0	(271,490)	0	0		94,741	0	0	(271,490)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	12/16/2019	12/15/2020	12/17/2020	Option Closing Purchase	1,646	5,700,000	3462.7199999999 98	0	0	(414,179)	0	0		132,079	0	0	(414,179)	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2019	12/15/2020	12/17/2020	Option Closing Purchase	2,547	8,900,000	3494.639999999999	0	0	(557,684)	0	0		173,956	0	0	(557,684)	0	0	EL (Equity Risk Liability)
Interest Rate Swaption - 131923CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/24/2020	04/28/2050	04/24/2020	Sale	130,000,000	130,000,000	1.79538 / 2.075	0	(1,196,000)	0	0	0		0	0	0	1,196,000	0	0	PD (Duration)
Interest Rate Swaption - 132036CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/03/2020	05/06/2050	05/04/2020	Sale	110,000,000	110,000,000	1.73738 / 1.9655	0	(1,298,000)	0	0	0		0	0	0	1,298,000	0	0	PD (Duration)
Interest Rate Swaption - 132041CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/03/2020	05/06/2050	05/04/2020	Sale	140,000,000	140,000,000	1.73738 / 1.9655	0	(1,652,000)	0	0	0		0	0	0	1,652,000	0	0	PD (Duration)
Interest Rate Swaption - 132045CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/03/2020	05/06/2050	05/04/2020	Sale	110,000,000	110,000,000	1.73738 / 1.94	0	(1,298,000)	0	0	0		0	0	0	1,298,000	0	0	PD (Duration)
Interest Rate Swaption - 132047CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/03/2020	05/06/2050	05/04/2020	Sale	140,000,000	140,000,000	1.73738 / 1.94	0	(1,652,000)	0	0	0		0	0	0	1,652,000	0	0	PD (Duration)
Interest Rate Swaption - 132083CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2020	03/06/2050	03/04/2020	Sale	200,000,000	200,000,000	1.88713 / 1.974	0	(695,000)	0	0	0		0	0	0	695,000	0	0	PD (Duration)
Interest Rate Swaption - 132859CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/12/2020	06/16/2050	06/12/2020	Sale	30,000,000	30,000,000	0.7405 / 1.105	0	(1,470,000)	0	0	0		0	0	124	1,469,876	0	0	PD (Duration)
Interest Rate Swaption - 132861CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/12/2020	06/16/2050	06/12/2020	Sale	30,000,000	30,000,000	0.7405 / 1.09	0	(1,491,000)	0	0	0		0	0	126	1,490,874	0	0	PD (Duration)
Interest Rate Swaption - 132942CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2020	06/17/2050	06/15/2020	Sale	45,000,000	45,000,000	0.84313 / 1.22	0	(2,070,000)	0	0	0		0	0	0	2,070,000	0	0	PD (Duration)
Interest Rate Swaption - 133016CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/16/2020	06/18/2050	06/16/2020	Sale	45,000,000	45,000,000	0.88938 / 1.051	0	(1,800,000)	0	0	0		0	0	0	1,800,000	0	0	PD (Duration)
Interest Rate Swaption - 135996CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2020	12/02/2050	11/30/2020	Swap Close Contract	60,000,000	60,000,000	0.24088 / 1.505	0	(522,000)	0	0	0		0	0	0	522,000	0	0	PD (Duration)
Interest Rate Swaption - 136977CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2020	11/24/2050	11/20/2020	Swap Close Contract	200,000,000	200,000,000	0.20488 / 1.511	0	(785,000)	0	0	0		0	0	0	785,000	0	0	PD (Duration)
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												0	(15,929,000)	(11,562,660)	0	0	XXX	13,824,202	0	250	4,366,091	0	0	XXX
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2020	03/18/2020	03/18/2020	Option Expiration-Written	913,242	100,000,000	109.5	0	(128,799)	0	0	0		0	0	0	128,799	0	0	CR (Credit Risk)
Interest Rate Swaption - 130943CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2019	02/24/2025	02/20/2020	Sale	150,000,000	150,000,000	1.412 / 1.68275	0	0	(315,000)	0	0		82,851	0	0	(315,000)	0	0	PD (Duration)
Interest Rate Swaption - 132082CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2020	03/06/2027	03/04/2020	Sale	700,000,000	700,000,000	1.281 / 1.00063	0	(955,500)	(955,500)	0	0		0	0	0	0	0	0	PD (Duration)
Interest Rate Swaption - 132809CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2020	06/15/2027	06/11/2020	Sale	450,000,000	450,000,000	0.5288 / 0.31338	0	0	(1,053,711)	0	0		0	0	0	(1,053,711)	0	0	PD (Duration)
Interest Rate Swaption - 134622CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2020	09/15/2027	09/11/2020	Swap Close Contract	1,400,000,000	1,400,000,000	0.2455 / 0.31338	0	(1,750,000)	0	0	0		0	0	0	1,750,000	0	0	PD (Duration)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Interest Rate Swaption - 135995CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2020	12/02/2025	11/30/2020	Swap Close Contract	300,000,000	300,000,000	0.225 / 0.24088	0	(255,000)	0	0	0		0	0	0	255,000	0	0	PD (Duration)
0659999999. Subtotal - Written Options - Hedging Other - Put Options												0	(3,089,299)	(2,324,211)	0	0	XXX	82,851	0	0	765,088	0	0	XXX
0709999999. Subtotal - Written Options - Hedging Other												0	(19,018,299)	(13,886,871)	0	0	XXX	13,907,053	0	250	5,131,179	0	0	XXX
0779999999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0919999999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0929999999. Total Written Options - Call Options and Warrants												0	(15,929,000)	(11,562,660)	0	0	XXX	13,824,202	0	250	4,366,091	0	0	XXX
0939999999. Total Written Options - Put Options												0	(3,089,299)	(2,324,211)	0	0	XXX	82,851	0	0	765,088	0	0	XXX
0949999999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0959999999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0969999999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0979999999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0989999999. Total Written Options												0	(19,018,299)	(13,886,871)	0	0	XXX	13,907,053	0	250	5,131,179	0	0	XXX
Interest Rate Swap - 104400PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2014	02/20/2020	02/20/2020	Maturity	0	1,628,000	1.7809 / 1.96	0	0	0	(449)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 104401PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2014	02/20/2020	02/20/2020	Maturity	0	704,000	1.7809 / 1.96	0	0	0	(194)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 104402PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2014	02/20/2020	02/20/2020	Maturity	0	9,548,000	1.7809 / 1.96	0	0	0	(2,636)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 104403PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2014	02/20/2020	02/20/2020	Maturity	0	4,092,000	1.7809 / 1.96	0	0	0	(1,130)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 104404PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2014	02/20/2020	02/20/2020	Maturity	0	6,028,000	1.7809 / 1.96	0	0	0	(1,664)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	03/20/2024	01/02/2020	Maturity	0	1,259	1.7085 / 2.795	0	0	0	0	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	03/20/2024	02/03/2020	Maturity	0	1,266	1.7809 / 2.795	0	0	0	(1)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	03/20/2024	03/02/2020	Maturity	0	1,806	1.655 / 2.795	0	0	0	(3)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	03/20/2024	04/01/2020	Maturity	0	1,282	1.5811 / 2.795	0	0	0	(4)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	03/20/2024	05/01/2020	Maturity	0	1,555	.9845 / 2.795	0	0	0	(7)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	03/20/2024	06/01/2020	Maturity	0	1,298	.3701 / 2.795	0	0	0	(8)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	03/20/2024	07/01/2020	Maturity	0	1,570	.1726 / 2.795	0	0	0	(13)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	03/20/2024	08/03/2020	Maturity	0	1,313	.171 / 2.795	0	0	0	(14)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	03/20/2024	09/01/2020	Maturity	0	1,320	.1556 / 2.795	0	0	0	(17)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	03/20/2024	10/01/2020	Maturity	0	1,592	.1551 / 2.795	0	0	0	(24)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	03/20/2024	11/02/2020	Maturity	0	1,336	.149 / 2.795	0	0	0	(23)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	03/20/2024	12/01/2020	Maturity	0	1,607	.1491 / 2.795	0	0	0	(31)	0		0	0	0	0	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	01/02/2020	Maturity	0	769	1.7085 / 2.795	0	0	0	0	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	02/03/2020	Maturity	0	773	1.7809 / 2.795	0	0	0	(1)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	03/02/2020	Maturity	0	1,103	1.655 / 2.795	0	0	0	(2)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	04/01/2020	Maturity	0	783	1.5811 / 2.795	0	0	0	(2)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	05/01/2020	Maturity	0	950	.9845 / 2.795	0	0	0	(4)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	06/01/2020	Maturity	0	793	.3701 / 2.795	0	0	0	(5)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	07/01/2020	Maturity	0	959	.1726 / 2.795	0	0	0	(8)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	08/03/2020	Maturity	0	802	.171 / 2.795	0	0	0	(9)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	09/01/2020	Maturity	0	806	.1556 / 2.795	0	0	0	(10)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	10/01/2020	Maturity	0	973	.1551 / 2.795	0	0	0	(15)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	11/02/2020	Maturity	0	816	.149 / 2.795	0	0	0	(14)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	12/01/2020	Maturity	0	982	.1491 / 2.795	0	0	0	(19)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	01/02/2020	Maturity	0	10,445	1.7085 / 2.795	0	0	0	0	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	02/03/2020	Maturity	0	10,501	1.7809 / 2.795	0	0	0	(9)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	03/02/2020	Maturity	0	14,979	1.655 / 2.795	0	0	0	(27)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	04/01/2020	Maturity	0	10,638	1.5811 / 2.795	0	0	0	(29)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	05/01/2020	Maturity	0	12,902	.9845 / 2.795	0	0	0	(55)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	06/01/2020	Maturity	0	10,765	.3701 / 2.795	0	0	0	(68)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	07/01/2020	Maturity	0	13,025	.1726 / 2.795	0	0	0	(110)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	08/03/2020	Maturity	0	10,893	.171 / 2.795	0	0	0	(117)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	09/01/2020	Maturity	0	10,951	.1556 / 2.795	0	0	0	(141)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	10/01/2020	Maturity	0	13,207	.1551 / 2.795	0	0	0	(199)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	11/02/2020	Maturity	0	11,081	.149 / 2.795	0	0	0	(192)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	12/01/2020	Maturity	0	13,333	.1491 / 2.795	0	0	0	(259)	0		0	0	0	0	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	01/02/2020	Maturity	0	6,571	1.7085 / 2.795	0	0	0	0	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	02/03/2020	Maturity	0	6,606	1.7809 / 2.795	0	0	0	(6)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	03/02/2020	Maturity	0	9,424	1.655 / 2.795	0	0	0	(17)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	04/01/2020	Maturity	0	6,692	1.5811 / 2.795	0	0	0	(18)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	05/01/2020	Maturity	0	8,117	.9845 / 2.795	0	0	0	(35)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	06/01/2020	Maturity	0	6,772	.3701 / 2.795	0	0	0	(42)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	07/01/2020	Maturity	0	8,194	.1726 / 2.795	0	0	0	(69)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	08/03/2020	Maturity	0	6,853	.171 / 2.795	0	0	0	(74)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	09/01/2020	Maturity	0	6,890	.1556 / 2.795	0	0	0	(88)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	10/01/2020	Maturity	0	8,308	.1551 / 2.795	0	0	0	(125)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	11/02/2020	Maturity	0	6,971	.149 / 2.795	0	0	0	(121)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	12/01/2020	Maturity	0	8,388	.1491 / 2.795	0	0	0	(163)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	01/02/2020	Maturity	0	1,038	1.7085 / 2.795	0	0	0	0	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	02/03/2020	Maturity	0	1,044	1.7809 / 2.795	0	0	0	(1)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	03/02/2020	Maturity	0	1,489	1.655 / 2.795	0	0	0	(3)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	04/01/2020	Maturity	0	1,057	1.5811 / 2.795	0	0	0	(3)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	05/01/2020	Maturity	0	1,282	.9845 / 2.795	0	0	0	(5)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	06/01/2020	Maturity	0	1,070	.3701 / 2.795	0	0	0	(7)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	07/01/2020	Maturity	0	1,295	.1726 / 2.795	0	0	0	(11)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	08/03/2020	Maturity	0	1,083	.171 / 2.795	0	0	0	(12)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	09/01/2020	Maturity	0	1,089	.1556 / 2.795	0	0	0	(14)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	10/01/2020	Maturity	0	1,313	.1551 / 2.795	0	0	0	(20)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	11/02/2020	Maturity	0	1,102	.149 / 2.795	0	0	0	(19)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	12/01/2020	Maturity	0	1,325	.1491 / 2.795	0	0	0	(26)	0		0	0	0	0	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap - 131039PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P7000*AA6 - Milestone LNG Transport SA Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/21/2019	01/04/2027	03/31/2020	Maturity	0	171,242	3.17 / 1.8439	0	0	0	(153)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 131039PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P7000*AA6 - Milestone LNG Transport SA Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/21/2019	01/04/2027	06/30/2020	Maturity	0	259,041	3.17 / 1.8439	0	0	0	(170)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 131039PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P7000*AA6 - Milestone LNG Transport SA Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/21/2019	01/04/2027	09/30/2020	Maturity	0	254,685	3.17 / 1.8439	0	0	0	616	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 131039PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P7000*AA6 - Milestone LNG Transport SA Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/21/2019	01/04/2027	12/31/2020	Maturity	0	271,237	3.17 / 1.8104	0	0	0	1,551	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 131040PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P7000*AA6 - Milestone LNG Transport SA Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/21/2019	01/04/2027	03/31/2020	Maturity	0	35,294	3.17 / 1.8439	0	0	0	(32)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 131040PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P7000*AA6 - Milestone LNG Transport SA Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/21/2019	01/04/2027	06/30/2020	Maturity	0	53,390	3.17 / 1.8439	0	0	0	(35)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 131040PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P7000*AA6 - Milestone LNG Transport SA Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/21/2019	01/04/2027	09/30/2020	Maturity	0	52,492	3.17 / 1.8439	0	0	0	127	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 131040PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P7000*AA6 - Milestone LNG Transport SA Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/21/2019	01/04/2027	12/31/2020	Maturity	0	55,904	3.17 / 1.8104	0	0	0	320	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 131041PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P4917*AA5 - Great Shale LNG Transport S.A. Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/21/2019	09/30/2027	03/31/2020	Maturity	0	128,148	3.185 / 1.8439	0	0	0	(110)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 131041PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P4917*AA5 - Great Shale LNG Transport S.A. Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/21/2019	09/30/2027	06/30/2020	Maturity	0	189,475	3.185 / 1.8439	0	0	0	(110)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 131041PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P4917*AA5 - Great Shale LNG Transport S.A. Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/21/2019	09/30/2027	09/30/2020	Maturity	0	194,970	3.185 / 1.8439	0	0	0	494	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 131041PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P4917*AA5 - Great Shale LNG Transport S.A. Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/21/2019	09/30/2027	12/31/2020	Maturity	0	198,532	3.185 / 1.8104	0	0	0	1,165	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 131042PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P4917*AA5 - Great Shale LNG Transport S.A. Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/21/2019	09/30/2027	03/31/2020	Maturity	0	13,272	3.185 / 1.8439	0	0	0	(11)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 131042PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P4917*AA5 - Great Shale LNG Transport S.A. Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/21/2019	09/30/2027	06/30/2020	Maturity	0	19,623	3.185 / 1.8439	0	0	0	(11)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 131042PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P4917*AA5 - Great Shale LNG Transport S.A. Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/21/2019	09/30/2027	09/30/2020	Maturity	0	20,192	3.185 / 1.8439	0	0	0	51	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 131042PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P4917*AA5 - Great Shale LNG Transport S.A. Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/21/2019	09/30/2027	12/31/2020	Maturity	0	20,561	3.185 / 1.8104	0	0	0	121	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 65633CM - Receive: Floating 3 Month Libor +185.5 BPS Pay: Fixed	143658AF9 - CARNIVAL CORP DEBENTURES	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	08/17/2004	10/01/2023	09/02/2020	Sale	0	3,000,000	2.1511 / 7.2	0	0	(467,052)	(80,649)	0		0	0	0	(467,052)	0	0	100.00% \ 100.00%
Interest Rate Swap - 65633CM - Receive: Floating 3 Month Libor +185.5 BPS Pay: Fixed	143658AF9 - CARNIVAL CORP DEBENTURES	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	08/17/2004	10/01/2023	09/10/2020	Sale	0	1,500,000	2.1511 / 7.2	0	0	(231,422)	(42,428)	0		0	0	0	(231,422)	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	01/10/2020	Maturity	0	83,866	2.0261 / 5.62	0	0	0	(75)	0		0	0	0	0	0	0	99.98% \ 96.93%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	02/10/2020	Maturity	0	84,258	1.9881 / 5.62	0	0	0	(326)	0		0	0	0	0	0	0	99.98% \ 96.93%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	03/10/2020	Maturity	0	84,653	1.9819 / 5.62	0	0	0	(589)	0		0	0	0	0	0	0	99.98% \ 96.93%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	04/10/2020	Maturity	0	85,049	1.1736 / 5.62	0	0	0	(904)	0		0	0	0	0	0	0	99.98% \ 96.93%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	05/10/2020	Maturity	0	0	1.1399 / 5.62	0	0	0	(1,721)	0		0	0	0	0	0	0	99.98% \ 96.93%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	05/11/2020	Maturity	0	85,448	1.1399 / 5.62	0	0	0	496	0		0	0	0	0	0	0	99.98% \ 96.93%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	06/10/2020	Maturity	0	85,848	.509 / 5.62	0	0	0	(1,594)	0		0	0	0	0	0	0	99.98% \ 96.93%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	07/10/2020	Maturity	0	86,250	.4876 / 5.62	0	0	0	(1,971)	0		0	0	0	0	0	0	99.98% \ 96.93%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	08/10/2020	Maturity	0	86,654	.4993 / 5.62	0	0	0	(2,348)	0		0	0	0	0	0	0	99.98% \ 96.93%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	09/10/2020	Maturity	0	87,060	.4664 / 5.62	0	0	0	(2,732)	0		0	0	0	0	0	0	99.98% \ 96.93%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	10/10/2020	Maturity	0	0	.4665 / 5.62	0	0	0	(3,810)	0		0	0	0	0	0	0	99.98% \ 96.93%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	10/13/2020	Maturity	0	0	.4665 / 5.62	0	0	0	692	0		0	0	0	0	0	0	99.98% \ 96.93%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	11/10/2020	Maturity	0	87,877	.4563 / 5.62	0	0	0	(3,512)	0		0	0	0	0	0	0	99.98% \ 96.93%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	12/10/2020	Maturity	0	88,289	.4388 / 5.62	0	0	0	(3,910)	0		0	0	0	0	0	0	99.98% \ 96.93%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	01/15/2020	Maturity	0	30,839	2.0472 / 5.58	0	0	0	(42)	0		0	0	0	0	0	0	99.99% \ 98.63%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	02/15/2020	Maturity	0	0	1.9837 / 5.58	0	0	0	(211)	0		0	0	0	0	0	0	99.99% \ 98.63%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	02/18/2020	Maturity	0	30,982	1.9837 / 5.58	0	0	0	83	0		0	0	0	0	0	0	99.99% \ 98.63%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	03/15/2020	Maturity	0	0	1.9659 / 5.58	0	0	0	(357)	0		0	0	0	0	0	0	99.99% \ 98.63%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	03/16/2020	Maturity	0	31,126	1.9659 / 5.58	0	0	0	129	0		0	0	0	0	0	0	99.99% \ 98.63%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	04/15/2020	Maturity	0	31,271	1.012 / 5.58	0	0	0	(348)	0		0	0	0	0	0	0	99.99% \ 98.63%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	05/15/2020	Maturity	0	31,416	1.1214 / 5.58	0	0	0	(466)	0		0	0	0	0	0	0	99.99% \ 98.63%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	06/15/2020	Maturity	0	31,563	.491 / 5.58	0	0	0	(602)	0		0	0	0	0	0	0	99.99% \ 98.63%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	07/15/2020	Maturity	0	31,709	.4922 / 5.58	0	0	0	(739)	0		0	0	0	0	0	0	99.99% \ 98.63%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	08/15/2020	Maturity	0	0	.4822 / 5.58	0	0	0	(1,106)	0		0	0	0	0	0	0	99.99% \ 98.63%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	08/17/2020	Maturity	0	31,857	.4822 / 5.58	0	0	0	229	0		0	0	0	0	0	0	99.99% \ 98.63%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	09/15/2020	Maturity	0	32,005	.4693 / 5.58	0	0	0	(1,018)	0		0	0	0	0	0	0	99.99% \ 98.63%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	10/15/2020	Maturity	0	32,154	.4598 / 5.58	0	0	0	(1,159)	0		0	0	0	0	0	0	99.99% \ 98.63%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	11/15/2020	Maturity	0	0	.4558 / 5.58	0	0	0	(1,572)	0		0	0	0	0	0	0	99.99% \ 98.63%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	11/16/2020	Maturity	0	32,303	.4558 / 5.58	0	0	0	270	0		0	0	0	0	0	0	99.99% \ 98.63%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	12/15/2020	Maturity	0	32,453	.4483 / 5.58	0	0	0	(1,447)	0		0	0	0	0	0	0	99.99% \ 98.63%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	01/15/2020	Maturity	0	67,249	2.186 / 6.03	0	0	0	(101)	0		0	0	0	0	0	0	99.97% \ 99.72%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	02/15/2020	Maturity	0	0	2.1225 / 6.03	0	0	0	(498)	0		0	0	0	0	0	0	99.97% \ 99.72%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	02/18/2020	Maturity	0	67,587	2.1225 / 6.03	0	0	0	193	0		0	0	0	0	0	0	99.97% \ 99.72%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	03/15/2020	Maturity	0	0	2.1047 / 6.03	0	0	0	(842)	0		0	0	0	0	0	0	99.97% \ 99.72%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	03/16/2020	Maturity	0	67,927	2.1047 / 6.03	0	0	0	301	0		0	0	0	0	0	0	99.97% \ 99.72%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	04/15/2020	Maturity	0	68,268	1.1508 / 6.03	0	0	0	(821)	0		0	0	0	0	0	0	99.97% \ 99.72%

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	05/15/2020	Maturity	0	68,611	1.2602 / 6.03	0	0	0	(1,098)	0		0	0	0	0	0	0	99.97% \ 99.72%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	06/15/2020	Maturity	0	68,956	6298 / 6.03	0	0	0	(1,413)	0		0	0	0	0	0	0	99.97% \ 99.72%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	07/15/2020	Maturity	0	69,303	.631 / 6.03	0	0	0	(1,732)	0		0	0	0	0	0	0	99.97% \ 99.72%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	08/15/2020	Maturity	0	0	.621 / 6.03	0	0	0	(2,613)	0		0	0	0	0	0	0	99.97% \ 99.72%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	08/17/2020	Maturity	0	69,651	.621 / 6.03	0	0	0	563	0		0	0	0	0	0	0	99.97% \ 99.72%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	09/15/2020	Maturity	0	70,001	.6081 / 6.03	0	0	0	(2,378)	0		0	0	0	0	0	0	99.97% \ 99.72%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	10/15/2020	Maturity	0	70,353	.5986 / 6.03	0	0	0	(2,709)	0		0	0	0	0	0	0	99.97% \ 99.72%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	11/15/2020	Maturity	0	0	.5946 / 6.03	0	0	0	(3,719)	0		0	0	0	0	0	0	99.97% \ 99.72%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	11/16/2020	Maturity	0	70,706	.5946 / 6.03	0	0	0	679	0		0	0	0	0	0	0	99.97% \ 99.72%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	12/15/2020	Maturity	0	71,062	.5871 / 6.03	0	0	0	(3,379)	0		0	0	0	0	0	0	99.97% \ 99.72%
Interest Rate Swap - 78555PR - Receive: Floating 3 Month Libor +88.1 BPS Pay: Fixed	65605*AC6 - NorLease, Inc. Debt In A Leveraged Lease	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2007	12/31/2028	06/30/2020	Maturity	0	447,436	2.3311 / 6.01	0	0	0	(7,573)	0		0	0	0	0	0	0	99.98% \ 99.85%
Interest Rate Swap - 78555PR - Receive: Floating 3 Month Libor +88.1 BPS Pay: Fixed	65605*AC6 - NorLease, Inc. Debt In A Leveraged Lease	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2007	12/31/2028	12/31/2020	Maturity	0	447,436	1.1014 / 6.01	0	0	0	(18,400)	0		0	0	0	0	0	0	99.98% \ 99.85%
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												0	0	(698,474)	(203,860)	0	XXX	0	0	0	(698,474)	0	0	XXX
Currency Swap - 104030PR - Receive: Fixed USD Pay: Fixed GBP	G18708AA4 - Cambridge Colleges Funding II Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2019	02/01/2044	02/08/2020	Sale	0	23,800,000	5.04 / 4.45	4,901,721	0	0	(165,540)	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 104590PR - Receive: Fixed USD Pay: Fixed CAD	390730AJ8 - Great Lakes Power Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	06/16/2023	06/16/2020	Maturity	0	920,563	3.49 / 3.77	0	0	164,040	1,196	0		0	(126,469)	0	164,040	0	0	99.91% \ 100.00%
Currency Swap - 104590PR - Receive: Fixed USD Pay: Fixed CAD	390730AJ8 - Great Lakes Power Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	06/16/2023	12/16/2020	Maturity	0	217,434	3.49 / 3.77	0	0	26,836	708	0		0	(29,871)	0	26,836	0	0	99.91% \ 100.00%
Currency Swap - 106696PR - Receive: Fixed USD Pay: Fixed EUR	L0001*AA4 - VTG FINANCE S.A. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2012	11/30/2022	10/01/2020	Sale	0	10,000,000	5.09 / 4.725	0	0	933,298	79,063	0		0	(1,338,735)	0	933,298	0	0	100.00% \ 100.00%
Currency Swap - 106697PR - Receive: Fixed USD Pay: Fixed EUR	L0001*AA4 - VTG FINANCE S.A. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2012	11/30/2022	10/01/2020	Sale	0	13,000,000	5.09 / 4.725	0	0	1,213,287	102,782	0		0	(1,740,355)	0	1,213,287	0	0	100.00% \ 100.00%
Currency Swap - 106698PR - Receive: Fixed USD Pay: Fixed EUR	L0001*AA4 - VTG FINANCE S.A. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2012	11/30/2022	10/01/2020	Sale	0	10,000,000	5.09 / 4.725	0	0	933,298	79,063	0		0	(1,338,735)	0	933,298	0	0	100.00% \ 100.00%
Currency Swap - 106878PR - Receive: Fixed USD Pay: Fixed GBP	G18468AQ0 - Capita Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2013	09/30/2020	09/30/2020	Maturity	0	3,909,431	3.93 / 3.73	0	0	755,736	30,589	0		0	222,476	0	(144,536)	0	0	100.00% \ 100.00%
Currency Swap - 106879PR - Receive: Fixed USD Pay: Fixed GBP	G18468AQ0 - Capita Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2013	09/30/2020	09/30/2020	Maturity	0	3,909,431	3.93 / 3.73	0	0	755,736	30,589	0		0	222,476	0	(144,536)	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 106882PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AB3 - LISI SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/15/2013	10/17/2023	10/17/2020	Maturity	0	1,543,707	4.4655 / 3.64	1,543,707	0	1,543,707	54,764	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106882PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AB3 - LISI SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/15/2013	10/17/2023	10/19/2020	Maturity	0	0	4.4655 / 3.64	(1,543,707)	0	(1,348,519)	(36,568)	0		0	(259,049)	0	195,188	0	0	100.00% \ 100.00%
Currency Swap - 106900PRD - Receive: Fixed USD Pay: Fixed EUR	G8124#AK9 - SIG PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/22/2013	11/01/2021	06/18/2020	Sale	0	5,370,000	4.6475 / 3.88	0	0	0	37,931	0		0	(995,671)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106901PRD - Receive: Fixed USD Pay: Fixed EUR	G8124#AK9 - SIG PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/22/2013	11/01/2021	06/18/2020	Sale	0	8,060,000	4.6475 / 3.88	0	0	0	56,931	0		0	(1,494,434)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106902PR - Receive: Fixed USD Pay: Fixed EUR	D2741#AA2 - Feuer Powertrain GmbH & Co. KG Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/18/2013	12/28/2020	08/07/2020	Sale	0	7,440,000	6.95 / 5.9	0	0	1,102,278	96,473	0		0	(1,371,551)	0	(405,778)	1,508,057	0	100.00% \ 100.00%
Currency Swap - 106917PR - Receive: Fixed USD Pay: Fixed GBP	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/26/2014	03/30/2020	03/30/2020	Maturity	0	8,540,707	3.42 / 3.5	0	0	2,140,977	53,019	0		0	(1,710,462)	0	2,140,977	0	0	100.00% \ 100.00%
Currency Swap - 106918PR - Receive: Fixed USD Pay: Fixed GBP	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/26/2014	03/30/2020	03/30/2020	Maturity	0	18,615,764	3.42 / 3.5	0	0	4,666,584	115,562	0		0	(3,728,210)	0	4,666,584	0	0	100.00% \ 100.00%
Currency Swap - 106919PR - Receive: Fixed USD Pay: Fixed GBP	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/26/2014	03/30/2020	03/30/2020	Maturity	0	15,989,418	3.42 / 3.5	0	0	4,008,214	99,259	0		0	(3,202,227)	0	4,008,214	0	0	100.00% \ 100.00%
Currency Swap - 106920PR - Receive: Fixed USD Pay: Fixed GBP	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/26/2014	03/30/2020	03/30/2020	Maturity	0	13,903,477	3.42 / 3.5	0	0	3,485,312	86,310	0		0	(2,784,472)	0	3,485,312	0	0	100.00% \ 100.00%
Currency Swap - 106921PR - Receive: Fixed USD Pay: Fixed GBP	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/26/2014	03/30/2020	03/30/2020	Maturity	0	14,643,341	3.42 / 3.5	0	0	3,670,780	90,902	0		0	(2,932,646)	0	3,670,780	0	0	100.00% \ 100.00%
Currency Swap - 107230PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AB6 - VastNed Retail NV EURO Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/22/2010	10/26/2020	10/26/2020	Maturity	0	6,530,337	5.52 / 5.464	0	0	998,276	66,483	0		0	(1,275,639)	0	(80,751)	1,079,027	0	100.00% \ 100.00%
Currency Swap - 107231PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AB6 - VastNed Retail NV EURO Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/22/2010	10/26/2020	10/26/2020	Maturity	0	9,878,120	5.52 / 5.464	0	0	1,510,042	100,566	0		0	(1,929,597)	0	(122,149)	1,632,191	0	100.00% \ 100.00%
Currency Swap - 107232PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AB6 - VastNed Retail NV EURO Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/22/2010	10/26/2020	10/26/2020	Maturity	0	7,624,082	5.52 / 5.464	0	0	1,165,473	77,618	0		0	(1,489,292)	0	(94,276)	1,259,750	0	100.00% \ 100.00%
Currency Swap - 107233PR - Receive: Fixed USD Pay: Fixed CAD	00173*AB7 - ALS Testing Services Group Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/03/2010	12/07/2020	12/07/2020	Maturity	0	5,899,908	4.48 / 4.96	0	0	1,271,897	40,967	0		0	69,623	0	(125,119)	0	0	100.00% \ 100.00%
Currency Swap - 107234PR - Receive: Fixed USD Pay: Fixed CAD	00173*AB7 - ALS Testing Services Group Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/03/2010	12/07/2020	12/07/2020	Maturity	0	1,988,808	4.48 / 4.96	0	0	428,745	13,810	0		0	23,469	0	(42,177)	0	0	100.00% \ 100.00%
Currency Swap - 107235PR - Receive: Fixed USD Pay: Fixed CAD	00173*AB7 - ALS Testing Services Group Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/03/2010	12/07/2020	12/07/2020	Maturity	0	1,589,514	4.48 / 4.96	0	0	342,666	11,037	0		0	18,757	0	(33,709)	0	0	100.00% \ 100.00%
Currency Swap - 107236PR - Receive: Fixed USD Pay: Fixed CAD	00173*AB7 - ALS Testing Services Group Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/03/2010	12/07/2020	12/07/2020	Maturity	0	1,998,911	4.48 / 4.96	0	0	430,923	13,880	0		0	23,588	0	(42,391)	0	0	100.00% \ 100.00%
Currency Swap - 107237PR - Receive: Fixed USD Pay: Fixed CAD	00173*AB7 - ALS Testing Services Group Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/03/2010	12/07/2020	12/07/2020	Maturity	0	7,121,215	4.48 / 4.96	0	0	1,531,913	49,447	0		0	84,035	0	(154,292)	0	0	100.00% \ 100.00%
Currency Swap - 107338PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AF1 - DS Smith PLC Euro Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/09/2010	08/11/2020	08/11/2020	Maturity	0	5,382,924	5.205 / 4.825	0	0	603,091	39,842	0		0	(822,673)	0	603,091	0	0	100.00% \ 100.00%
Currency Swap - 107339PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AF1 - DS Smith PLC Euro Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/09/2010	08/11/2020	08/11/2020	Maturity	0	6,429,121	5.205 / 4.825	0	0	720,304	47,586	0		0	(982,564)	0	720,304	0	0	100.00% \ 100.00%
Currency Swap - 107340PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AF1 - DS Smith PLC Euro Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/09/2010	08/11/2020	08/11/2020	Maturity	0	21,974,348	5.205 / 4.825	0	0	2,461,956	162,646	0		0	(3,358,344)	0	2,461,956	0	0	100.00% \ 100.00%
Currency Swap - 107341PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AF1 - DS Smith PLC Euro Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/09/2010	08/11/2020	08/11/2020	Maturity	0	4,994,750	5.205 / 4.825	0	0	559,600	36,969	0		0	(763,349)	0	559,600	0	0	100.00% \ 100.00%
Currency Swap - 107342PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AF1 - DS Smith PLC Euro Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/09/2010	08/11/2020	08/11/2020	Maturity	0	5,859,608	5.205 / 4.825	0	0	656,497	43,371	0		0	(895,525)	0	656,497	0	0	100.00% \ 100.00%
Currency Swap - 107384PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AB0 - VTG FINANCE S.A. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/04/2011	05/06/2023	10/01/2020	Sale	0	6,405,215	5.694 / 5.78	0	0	1,414,466	69,934	0		0	(1,579,810)	0	1,414,466	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 107385PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AB0 - VTG FINANCE S.A. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/04/2011	05/06/2023	10/01/2020	Sale	0	10,552,854	5.694 / 5.78	0	0	2,330,390	115,220	0		0	(2,602,801)	0	2,330,390	0	0	100.00% \ 100.00%
Currency Swap - 107392PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AA2 - VTG FINANCE S.A. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/04/2011	05/06/2021	10/01/2020	Sale	0	2,965,825	5.573 / 5.736	0	0	635,137	30,408	0		0	(731,504)	0	(98,655)	733,793	0	100.00% \ 100.00%
Currency Swap - 107393PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AA2 - VTG FINANCE S.A. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/04/2011	05/06/2021	10/01/2020	Sale	0	2,572,586	5.573 / 5.736	0	0	550,925	26,376	0		0	(634,514)	0	(85,575)	636,499	0	100.00% \ 100.00%
Currency Swap - 107394PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AA2 - VTG FINANCE S.A. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/04/2011	05/06/2021	10/01/2020	Sale	0	1,554,052	5.573 / 5.736	0	0	332,803	15,933	0		0	(383,298)	0	(51,694)	384,498	0	100.00% \ 100.00%
Currency Swap - 107395PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AA2 - VTG FINANCE S.A. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/04/2011	05/06/2021	10/01/2020	Sale	0	1,527,801	5.573 / 5.736	0	0	327,182	15,664	0		0	(376,823)	0	(50,821)	378,003	0	100.00% \ 100.00%
Currency Swap - 107485PR - Receive: Fixed USD Pay: Fixed EUR	B6961#AB4 - Puratos NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/15/2011	11/17/2023	08/31/2020	Sale	0	6,573,624	4.224 / 4.01	0	0	0	43,141	0		0	(1,129,955)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107485PR - Receive: Fixed USD Pay: Fixed EUR	B6961#AB4 - Puratos NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/15/2011	11/17/2023	11/17/2020	Maturity	0	1,643,406	4.224 / 4.01	0	0	203,622	733	0		0	0	0	203,622	0	0	100.00% \ 100.00%
Currency Swap - 107517PR - Receive: Fixed USD Pay: Fixed AUD	Q3915#AF3 - Fletcher Building Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2012	01/10/2022	07/30/2020	Sale	0	11,543,709	5.153 / 8.36	0	0	3,397,048	(33,180)	0		0	(3,626,977)	0	3,397,048	0	0	100.00% \ 100.00%
Currency Swap - 107518PR - Receive: Fixed USD Pay: Fixed AUD	Q3915#AF3 - Fletcher Building Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2012	01/10/2022	07/30/2020	Sale	0	4,200,486	5.153 / 8.36	0	0	1,236,106	(12,073)	0		0	(1,319,772)	0	1,236,106	0	0	100.00% \ 100.00%
Currency Swap - 107519PR - Receive: Fixed USD Pay: Fixed AUD	Q3915#AF3 - Fletcher Building Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2012	01/10/2022	07/30/2020	Sale	0	9,011,213	5.153 / 8.36	0	0	2,651,792	(25,901)	0		0	(2,831,279)	0	2,651,792	0	0	100.00% \ 100.00%
Currency Swap - 107520PR - Receive: Fixed USD Pay: Fixed AUD	Q3915#AF3 - Fletcher Building Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2012	01/10/2022	07/30/2020	Sale	0	4,200,486	5.153 / 8.36	0	0	1,236,106	(12,073)	0		0	(1,319,772)	0	1,236,106	0	0	100.00% \ 100.00%
Currency Swap - 107521PR - Receive: Fixed USD Pay: Fixed AUD	Q3915#AF3 - Fletcher Building Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2012	01/10/2022	07/30/2020	Sale	0	1,525,600	5.153 / 8.36	0	0	448,949	(4,385)	0		0	(479,336)	0	448,949	0	0	100.00% \ 100.00%
Currency Swap - 107528PR - Receive: Fixed USD Pay: Fixed EUR	B6961#AC2 - Puratos NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/11/2012	11/17/2023	11/17/2020	Maturity	0	867,137	4.378 / 4.0275	1,163	0	82,108	7,723	0		0	(123,947)	0	80,945	0	0	100.00% \ 100.00%
Currency Swap - 107532PR - Receive: Fixed USD Pay: Fixed GBP	708326A*4 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/19/2012	04/25/2022	08/31/2020	Sale	0	3,472,167	4.261 / 4.5	0	0	0	16,614	0		0	(601,806)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107533PR - Receive: Fixed USD Pay: Fixed GBP	708326A*4 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/19/2012	04/25/2022	08/31/2020	Sale	0	4,657,907	4.261 / 4.5	0	0	0	22,287	0		0	(807,322)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107534PR - Receive: Fixed USD Pay: Fixed GBP	708326A*4 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/19/2012	04/25/2022	08/31/2020	Sale	0	11,902,427	4.261 / 4.5	0	0	0	56,951	0		0	(2,062,964)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107538PR - Receive: Fixed USD Pay: Fixed EUR	D66048AB7 - Roto Frank AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/01/2012	06/04/2020	06/04/2020	Maturity	0	3,520,516	4.728 / 4.04	0	0	294,609	16,605	0		0	(328,449)	0	294,609	0	0	100.00% \ 100.00%
Currency Swap - 107583PR - Receive: Fixed USD Pay: Fixed EUR	T8240#AA6 - San Carlo Gruppo Alimentare Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/26/2014	10/09/2024	10/09/2020	Maturity	0	457,120	6.62 / 4.65	0	0	31,872	9,212	0		0	(53,091)	0	31,872	0	0	100.00% \ 100.00%
Currency Swap - 107729PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	01/25/2020	Maturity	0	5,127	4.8455 / 4.3	5,127	0	5,127	17	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107729PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	01/27/2020	Maturity	0	0	4.8455 / 4.3	(5,127)	0	(4,355)	(13)	0		0	(708)	0	772	0	0	100.00% \ 100.00%
Currency Swap - 107729PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	04/25/2020	Maturity	0	5,127	4.8455 / 4.3	5,127	0	5,127	79	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107729PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	04/27/2020	Maturity	0	0	4.8455 / 4.3	(5,127)	0	(4,140)	(60)	0		0	(708)	0	988	0	0	100.00% \ 100.00%
Currency Swap - 107729PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	07/25/2020	Maturity	0	5,127	4.8455 / 4.3	5,127	0	5,127	141	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107729PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	07/27/2020	Maturity	0	0	4.8455 / 4.3	(5,127)	0	(4,302)	(104)	0		0	(708)	0	825	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 107729PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	10/25/2020	Maturity	0	5,127	4.8455 / 4.3	5,127	0	5,127	203	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107729PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	10/26/2020	Maturity	0	0	4.8455 / 4.3	(5,127)	0	(4,344)	(150)	0		0	(708)	0	783	0	0	100.00% \ 100.00%
Currency Swap - 107730PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	01/25/2020	Maturity	0	7,530	4.8455 / 4.3	7,530	0	7,530	24	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107730PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	01/27/2020	Maturity	0	0	4.8455 / 4.3	(7,530)	0	(6,396)	(19)	0		0	(1,040)	0	1,134	0	0	100.00% \ 100.00%
Currency Swap - 107730PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	04/25/2020	Maturity	0	7,530	4.8455 / 4.3	7,530	0	7,530	116	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107730PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	04/27/2020	Maturity	0	0	4.8455 / 4.3	(7,530)	0	(6,079)	(88)	0		0	(1,040)	0	1,450	0	0	100.00% \ 100.00%
Currency Swap - 107730PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	07/25/2020	Maturity	0	7,530	4.8455 / 4.3	7,530	0	7,530	207	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107730PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	07/27/2020	Maturity	0	0	4.8455 / 4.3	(7,530)	0	(6,318)	(153)	0		0	(1,040)	0	1,212	0	0	100.00% \ 100.00%
Currency Swap - 107730PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	10/25/2020	Maturity	0	7,530	4.8455 / 4.3	7,530	0	7,530	298	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107730PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	10/26/2020	Maturity	0	0	4.8455 / 4.3	(7,530)	0	(6,380)	(221)	0		0	(1,040)	0	1,150	0	0	100.00% \ 100.00%
Currency Swap - 107731PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	01/25/2020	Maturity	0	49,725	4.8455 / 4.3	49,725	0	49,725	161	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107731PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	01/27/2020	Maturity	0	0	4.8455 / 4.3	(49,725)	0	(42,237)	(127)	0		0	(6,867)	0	7,488	0	0	100.00% \ 100.00%
Currency Swap - 107731PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	04/25/2020	Maturity	0	49,725	4.8455 / 4.3	49,725	0	49,725	763	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107731PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	04/27/2020	Maturity	0	0	4.8455 / 4.3	(49,725)	0	(40,147)	(580)	0		0	(6,867)	0	9,578	0	0	100.00% \ 100.00%
Currency Swap - 107731PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	07/25/2020	Maturity	0	49,725	4.8455 / 4.3	49,725	0	49,725	1,365	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107731PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	07/27/2020	Maturity	0	0	4.8455 / 4.3	(49,725)	0	(41,721)	(1,010)	0		0	(6,867)	0	8,004	0	0	100.00% \ 100.00%
Currency Swap - 107731PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	10/25/2020	Maturity	0	49,725	4.8455 / 4.3	49,725	0	49,725	1,968	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107731PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	10/26/2020	Maturity	0	0	4.8455 / 4.3	(49,725)	0	(42,132)	(1,458)	0		0	(6,867)	0	7,593	0	0	100.00% \ 100.00%
Currency Swap - 107732PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	01/25/2020	Maturity	0	12,351	4.8455 / 4.3	12,351	0	12,351	40	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107732PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	01/27/2020	Maturity	0	0	4.8455 / 4.3	(12,351)	0	(10,491)	(32)	0		0	(1,706)	0	1,860	0	0	100.00% \ 100.00%
Currency Swap - 107732PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	04/25/2020	Maturity	0	12,351	4.8455 / 4.3	12,351	0	12,351	190	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107732PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	04/27/2020	Maturity	0	0	4.8455 / 4.3	(12,351)	0	(9,972)	(144)	0		0	(1,706)	0	2,379	0	0	100.00% \ 100.00%
Currency Swap - 107732PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	07/25/2020	Maturity	0	12,351	4.8455 / 4.3	12,351	0	12,351	339	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107732PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	07/27/2020	Maturity	0	0	4.8455 / 4.3	(12,351)	0	(10,363)	(251)	0		0	(1,706)	0	1,988	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 107732PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	10/25/2020	Maturity	0	12,351	4.8455 / 4.3	12,351	0	12,351	489	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107732PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	10/26/2020	Maturity	0	0	4.8455 / 4.3	(12,351)	0	(10,465)	(362)	0		0	(1,706)	0	1,886	0	0	100.00% \ 100.00%
Currency Swap - 108322PR - Receive: Fixed USD Pay: Fixed EUR	T49688AC3 - Sol SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/29/2015	03/12/2027	03/12/2020	Maturity	0	1,224,111	3.52 / 1.96	0	0	27,904	3,895	0		0	(12,414)	0	27,904	0	0	99.76% \ 99.96%
Currency Swap - 108641PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AC1 - LISI SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/06/2015	03/20/2025	03/20/2020	Maturity	0	614,286	3.54 / 1.82	0	0	35,775	2,392	0		0	(6,765)	0	35,775	0	0	99.59% \ 99.96%
Currency Swap - 108642PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AC1 - LISI SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/06/2015	03/20/2025	03/20/2020	Maturity	0	2,628,571	3.54 / 1.82	0	0	153,082	10,235	0		0	(28,949)	0	153,082	0	0	99.59% \ 99.96%
Currency Swap - 109330PR - Receive: Fixed USD Pay: Fixed EUR	D08238AA7 - ALSCO Berufskleidungs Ser GMBH Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/15/2015	04/28/2025	01/28/2020	Maturity	0	1,353,939	3.25 / 1.47	0	0	(47,190)	1,743	0		0	75,785	0	(47,190)	0	0	99.79% \ 99.99%
Currency Swap - 109330PR - Receive: Fixed USD Pay: Fixed EUR	D08238AA7 - ALSCO Berufskleidungs Ser GMBH Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/15/2015	04/28/2025	04/28/2020	Maturity	0	1,353,939	3.25 / 1.47	0	0	(25,729)	7,594	0		0	75,785	0	(25,729)	0	0	99.79% \ 99.99%
Currency Swap - 109330PR - Receive: Fixed USD Pay: Fixed EUR	D08238AA7 - ALSCO Berufskleidungs Ser GMBH Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/15/2015	04/28/2025	07/28/2020	Maturity	0	1,353,939	3.25 / 1.47	0	0	(139,916)	13,525	0		0	75,785	0	(139,916)	0	0	99.79% \ 99.99%
Currency Swap - 109330PR - Receive: Fixed USD Pay: Fixed EUR	D08238AA7 - ALSCO Berufskleidungs Ser GMBH Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/15/2015	04/28/2025	10/28/2020	Maturity	0	1,353,939	3.25 / 1.47	0	0	(142,845)	19,035	0		0	75,785	0	(142,845)	0	0	99.79% \ 99.99%
Currency Swap - 110393PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/24/2015	08/27/2030	01/20/2020	Maturity	0	46,064	4.42 / 3.9	46,064	0	46,064	107	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 110393PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/24/2015	08/27/2030	01/21/2020	Maturity	0	0	4.42 / 3.9	(46,064)	0	(38,257)	(83)	0		0	(7,257)	0	7,807	0	0	100.00% \ 100.00%
Currency Swap - 110393PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/24/2015	08/27/2030	04/20/2020	Maturity	0	46,064	4.42 / 3.9	0	0	9,523	166	0		0	(7,257)	0	9,523	0	0	100.00% \ 100.00%
Currency Swap - 110393PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/24/2015	08/27/2030	07/20/2020	Maturity	0	46,064	4.42 / 3.9	0	0	9,017	321	0		0	(7,257)	0	9,017	0	0	100.00% \ 100.00%
Currency Swap - 110393PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/24/2015	08/27/2030	10/20/2020	Maturity	0	46,064	4.42 / 3.9	0	0	8,092	467	0		0	(7,257)	0	8,092	0	0	100.00% \ 100.00%
Currency Swap - 110394PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/24/2015	08/27/2030	01/20/2020	Maturity	0	113,630	4.42 / 3.9	113,630	0	113,630	265	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 110394PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/24/2015	08/27/2030	01/21/2020	Maturity	0	0	4.42 / 3.9	(113,630)	0	(94,373)	(206)	0		0	(17,903)	0	19,258	0	0	100.00% \ 100.00%
Currency Swap - 110394PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/24/2015	08/27/2030	04/20/2020	Maturity	0	113,630	4.42 / 3.9	0	0	23,492	410	0		0	(17,903)	0	23,492	0	0	100.00% \ 100.00%
Currency Swap - 110394PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/24/2015	08/27/2030	07/20/2020	Maturity	0	113,630	4.42 / 3.9	0	0	22,242	791	0		0	(17,903)	0	22,242	0	0	100.00% \ 100.00%
Currency Swap - 110394PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/24/2015	08/27/2030	10/20/2020	Maturity	0	113,630	4.42 / 3.9	0	0	19,962	1,151	0		0	(17,903)	0	19,962	0	0	100.00% \ 100.00%
Currency Swap - 112105PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AD9 - LISI SA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/03/2016	03/04/2026	03/04/2020	Maturity	0	4,192,857	3.51 / 1.78	0	0	(34,529)	12,718	0		0	66,403	0	(34,529)	0	0	99.99% \ 100.00%
Currency Swap - 113425PRD - Receive: Fixed USD Pay: Fixed EUR	G8124#AP8 - SIG PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/13/2016	08/12/2026	06/18/2020	Sale	0	23,547,733	4.7 / 2.83	0	0	0	213,709	0		0	(198,782)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 113426PRD - Receive: Fixed USD Pay: Fixed EUR	G8124#AP8 - SIG PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/13/2016	08/12/2026	06/18/2020	Sale	0	14,426,151	4.7 / 2.83	0	0	0	130,925	0		0	(121,781)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 113649PR - Receive: Fixed USD Pay: Fixed EUR	T3420#AA9 - CRIF SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/10/2016	07/19/2028	07/20/2020	Maturity	0	416,667	4.04 / 2.23	0	0	(5,162)	4,255	0		0	(2,765)	0	(5,162)	0	0	100.00% \ 100.00%
Currency Swap - 113650PR - Receive: Fixed USD Pay: Fixed EUR	T3420#AA9 - CRIF SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/10/2016	07/19/2028	07/20/2020	Maturity	0	937,500	4.04 / 2.23	0	0	(11,615)	9,574	0		0	(6,222)	0	(11,615)	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 113764PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	01/25/2020	Maturity	0	102,415	3.48 / 3.1	102,415	0	102,415	238	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 113764PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	01/27/2020	Maturity	0	0	3.48 / 3.1	(102,415)	0	(91,051)	(212)	0		0	(10,025)	0	11,364	0	0	100.00% \ 100.00%
Currency Swap - 113764PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	04/27/2020	Maturity	0	102,415	3.48 / 3.1	102,415	0	102,415	1,129	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 113764PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	04/27/2020	Maturity	0	0	3.48 / 3.1	(102,415)	0	(86,545)	(914)	0		0	(10,025)	0	15,870	0	0	100.00% \ 100.00%
Currency Swap - 113764PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	07/25/2020	Maturity	0	102,415	3.48 / 3.1	102,415	0	102,415	2,020	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 113764PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	07/27/2020	Maturity	0	0	3.48 / 3.1	(102,415)	0	(89,938)	(1,581)	0		0	(10,025)	0	12,477	0	0	100.00% \ 100.00%
Currency Swap - 113764PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	10/25/2020	Maturity	0	102,415	3.48 / 3.1	102,415	0	102,415	2,911	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 113764PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	10/26/2020	Maturity	0	0	3.48 / 3.1	(102,415)	0	(90,824)	(2,274)	0		0	(10,025)	0	11,591	0	0	100.00% \ 100.00%
Currency Swap - 113765PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	01/25/2020	Maturity	0	50,331	3.48 / 3.1	50,331	0	50,331	117	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 113765PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	01/27/2020	Maturity	0	0	3.48 / 3.1	(50,331)	0	(44,746)	(104)	0		0	(4,927)	0	5,585	0	0	100.00% \ 100.00%
Currency Swap - 113765PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	04/25/2020	Maturity	0	50,331	3.48 / 3.1	50,331	0	50,331	555	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 113765PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	04/27/2020	Maturity	0	0	3.48 / 3.1	(50,331)	0	(42,532)	(449)	0		0	(4,927)	0	7,799	0	0	100.00% \ 100.00%
Currency Swap - 113765PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	07/25/2020	Maturity	0	50,331	3.48 / 3.1	50,331	0	50,331	993	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 113765PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	07/27/2020	Maturity	0	0	3.48 / 3.1	(50,331)	0	(44,199)	(777)	0		0	(4,927)	0	6,132	0	0	100.00% \ 100.00%
Currency Swap - 113765PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	10/25/2020	Maturity	0	50,331	3.48 / 3.1	50,331	0	50,331	1,430	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 113765PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	10/26/2020	Maturity	0	0	3.48 / 3.1	(50,331)	0	(44,634)	(1,118)	0		0	(4,927)	0	5,696	0	0	100.00% \ 100.00%
Currency Swap - 113766PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	01/25/2020	Maturity	0	7,972	3.48 / 3.1	7,972	0	7,972	19	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 113766PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	01/27/2020	Maturity	0	0	3.48 / 3.1	(7,972)	0	(7,087)	(17)	0		0	(780)	0	885	0	0	100.00% \ 100.00%
Currency Swap - 113766PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	04/25/2020	Maturity	0	7,972	3.48 / 3.1	7,972	0	7,972	88	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 113766PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	04/27/2020	Maturity	0	0	3.48 / 3.1	(7,972)	0	(6,737)	(71)	0		0	(780)	0	1,235	0	0	100.00% \ 100.00%
Currency Swap - 113766PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	07/25/2020	Maturity	0	7,972	3.48 / 3.1	7,972	0	7,972	157	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 113766PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	07/27/2020	Maturity	0	0	3.48 / 3.1	(7,972)	0	(7,001)	(123)	0		0	(780)	0	971	0	0	100.00% \ 100.00%
Currency Swap - 113766PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	10/25/2020	Maturity	0	7,972	3.48 / 3.1	7,972	0	7,972	227	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 113766PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	10/26/2020	Maturity	0	0	3.48 / 3.1	(7,972)	0	(7,070)	(177)	0		0	(780)	0	902	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 115188PR - Receive: Fixed USD Pay: Fixed GBP	749000156 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2016	10/28/2021	11/04/2020	Sale	0	3,093,571	3.35 / 2.6	0	0	0	15,836	0		0	261,491	0	0	0	0	99.94% \ 99.96%
Currency Swap - 115498QM - Receive: Fixed USD Pay: Fixed JPY	J26150M85 - JAPAN (GOVERNMENT OF) GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/22/2016	03/20/2020	03/20/2020	Maturity	0	45,933,531	2.208 / 2.4	(4,055,735)	0	127,892	(26,394)	0		0	1,001,192	268,030	127,892	0	0	100.00% \ 100.00%
Currency Swap - 115500QM - Receive: Fixed USD Pay: Fixed JPY	J26150N35 - JAPAN (GOVERNMENT OF) GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/22/2016	12/21/2020	12/21/2020	Maturity	0	103,575,610	2.35 / 2.5	(12,134,286)	0	(7,535,504)	(264,675)	0		0	2,307,093	2,888,851	(7,535,504)	0	0	100.00% \ 100.00%
Currency Swap - 115509QM - Receive: Fixed USD Pay: Fixed JPY	J26150M93 - JAPAN (GOVERNMENT OF) GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/22/2016	06/22/2020	06/22/2020	Maturity	0	31,523,012	2.242 / 2.2	(2,925,663)	0	(1,219,401)	1,549	0		0	691,507	387,653	(1,219,401)	0	0	100.00% \ 100.00%
Currency Swap - 115510QM - Receive: Fixed USD Pay: Fixed JPY	J26150M93 - JAPAN (GOVERNMENT OF) GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/22/2016	06/22/2020	06/22/2020	Maturity	0	136,899,937	2.242 / 2.2	(12,705,736)	0	(5,295,683)	(29,081)	0		0	3,003,115	1,683,520	(5,295,683)	0	0	100.00% \ 100.00%
Currency Swap - 115511QM - Receive: Fixed USD Pay: Fixed JPY	J26150N27 - JAPAN (GOVERNMENT OF) GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/22/2016	09/21/2020	09/21/2020	Maturity	0	27,019,724	2.295 / 2.2	(2,509,543)	0	(1,474,363)	15,574	0		0	595,796	474,234	(1,474,363)	0	0	100.00% \ 100.00%
Currency Swap - 115514QM - Receive: Fixed USD Pay: Fixed JPY	J26150N27 - JAPAN (GOVERNMENT OF) GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/22/2016	09/21/2020	09/21/2020	Maturity	0	45,933,531	2.295 / 2.2	(4,266,223)	0	(2,506,416)	(7,593)	0		0	1,012,854	806,198	(2,506,416)	0	0	100.00% \ 100.00%
Currency Swap - 115515QM - Receive: Fixed USD Pay: Fixed JPY	J26150N27 - JAPAN (GOVERNMENT OF) GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/22/2016	09/21/2020	09/21/2020	Maturity	0	18,013,150	2.295 / 2.2	(1,673,029)	0	(982,908)	10,383	0		0	397,198	316,166	(982,908)	0	0	100.00% \ 100.00%
Currency Swap - 115971PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/19/2021	01/21/2020	Maturity	0	67,990	3.74 / 2.48	0	0	(3,446)	42	0		0	4,472	0	(3,446)	0	0	99.60% \ 99.97%
Currency Swap - 115971PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/19/2021	04/21/2020	Maturity	0	67,990	3.74 / 2.48	0	0	853	237	0		0	4,472	0	853	0	0	99.60% \ 99.97%
Currency Swap - 115971PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/19/2021	07/21/2020	Maturity	0	67,990	3.74 / 2.48	0	0	(1,750)	459	0		0	4,472	0	(1,750)	0	0	99.60% \ 99.97%
Currency Swap - 115971PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/19/2021	10/21/2020	Maturity	0	67,990	3.74 / 2.48	0	0	(4,007)	660	0		0	4,472	0	(4,007)	0	0	99.60% \ 99.97%
Currency Swap - 115972PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/19/2021	01/21/2020	Maturity	0	39,315	3.74 / 2.48	0	0	(1,993)	24	0		0	2,586	0	(1,993)	0	0	99.60% \ 99.97%
Currency Swap - 115972PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/19/2021	04/21/2020	Maturity	0	39,315	3.74 / 2.48	0	0	493	137	0		0	2,586	0	493	0	0	99.60% \ 99.97%
Currency Swap - 115972PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/19/2021	07/21/2020	Maturity	0	39,315	3.74 / 2.48	0	0	(1,012)	266	0		0	2,586	0	(1,012)	0	0	99.60% \ 99.97%
Currency Swap - 115972PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/19/2021	10/21/2020	Maturity	0	39,315	3.74 / 2.48	0	0	(2,317)	382	0		0	2,586	0	(2,317)	0	0	99.60% \ 99.97%
Currency Swap - 115973PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/19/2021	01/21/2020	Maturity	0	14,314	3.74 / 2.48	0	0	(725)	9	0		0	941	0	(725)	0	0	99.60% \ 99.97%
Currency Swap - 115973PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/19/2021	04/21/2020	Maturity	0	14,314	3.74 / 2.48	0	0	180	50	0		0	941	0	180	0	0	99.60% \ 99.97%
Currency Swap - 115973PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/19/2021	07/21/2020	Maturity	0	14,314	3.74 / 2.48	0	0	(368)	97	0		0	941	0	(368)	0	0	99.60% \ 99.97%
Currency Swap - 115973PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/19/2021	10/21/2020	Maturity	0	14,314	3.74 / 2.48	0	0	(844)	139	0		0	941	0	(844)	0	0	99.60% \ 99.97%
Currency Swap - 115973PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/19/2021	11/04/2020	Sale	0	1,877,687	3.74 / 2.48	0	0	0	18,890	0		0	123,492	0	0	0	0	99.60% \ 99.97%
Currency Swap - 117084PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	01/25/2020	Maturity	0	0	4.95 / 0	76,533	0	76,533	253	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 117084PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	01/27/2020	Maturity	0	0	4.95 / 3.47	(76,533)	0	(80,781)	(211)	0		0	5,436	0	(4,248)	0	0	100.00% \ 100.00%
Currency Swap - 117084PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	04/25/2020	Maturity	0	0	4.95 / 0	76,533	0	76,533	1,200	0		0	0	0	0	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 117084PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	04/27/2020	Maturity	0	0	4.95 / 3.47	(76,533)	0	(76,784)	(908)	0		0	5,436	0	(251)	0	0	100.00% \ 100.00%
Currency Swap - 117084PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	07/25/2020	Maturity	0	0	4.95 / 0	76,533	0	76,533	2,147	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 117084PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	07/27/2020	Maturity	0	0	4.95 / 3.47	(76,533)	0	(79,794)	(1,570)	0		0	5,436	0	(3,261)	0	0	100.00% \ 100.00%
Currency Swap - 117084PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	08/17/2020	Sale	0	9,235,005	4.95 / 3.47	0	0	0	69,571	0		0	655,910	0	0	0	0	100.00% \ 100.00%
Currency Swap - 117085PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	01/25/2020	Maturity	0	0	4.95 / 0	129,875	0	129,875	429	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 117085PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	01/27/2020	Maturity	0	0	4.95 / 3.47	(129,875)	0	(137,083)	(358)	0		0	9,224	0	(7,208)	0	0	100.00% \ 100.00%
Currency Swap - 117085PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	04/25/2020	Maturity	0	0	4.95 / 0	129,875	0	129,875	2,036	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 117085PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	04/27/2020	Maturity	0	0	4.95 / 3.47	(129,875)	0	(130,300)	(1,540)	0		0	9,224	0	(425)	0	0	100.00% \ 100.00%
Currency Swap - 117085PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	07/25/2020	Maturity	0	0	4.95 / 0	129,875	0	129,875	3,643	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 117085PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	07/27/2020	Maturity	0	0	4.95 / 3.47	(129,875)	0	(135,408)	(2,665)	0		0	9,224	0	(5,534)	0	0	100.00% \ 100.00%
Currency Swap - 117085PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	08/17/2020	Sale	0	15,671,523	4.95 / 3.47	0	0	0	118,059	0		0	1,113,060	0	0	0	0	100.00% \ 100.00%
Currency Swap - 117086PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	01/25/2020	Maturity	0	0	4.95 / 0	74,678	0	74,678	246	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 117086PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	01/27/2020	Maturity	0	0	4.95 / 3.47	(74,678)	0	(78,823)	(206)	0		0	5,304	0	(4,145)	0	0	100.00% \ 100.00%
Currency Swap - 117086PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	04/25/2020	Maturity	0	0	4.95 / 0	74,678	0	74,678	1,171	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 117086PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	04/27/2020	Maturity	0	0	4.95 / 3.47	(74,678)	0	(74,922)	(886)	0		0	5,304	0	(245)	0	0	100.00% \ 100.00%
Currency Swap - 117086PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	07/25/2020	Maturity	0	0	4.95 / 0	74,678	0	74,678	2,095	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 117086PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	07/27/2020	Maturity	0	0	4.95 / 3.47	(74,678)	0	(77,860)	(1,532)	0		0	5,304	0	(3,182)	0	0	100.00% \ 100.00%
Currency Swap - 117086PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	08/17/2020	Sale	0	9,011,126	4.95 / 3.47	0	0	0	67,884	0		0	640,009	0	0	0	0	100.00% \ 100.00%
Currency Swap - 117690PR - Receive: Fixed USD Pay: Fixed GBP	749000180 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2017	05/10/2022	11/04/2020	Sale	0	9,273,495	4.42 / 3.07	0	0	0	105,402	0		0	213,040	0	0	0	0	100.00% \ 100.00%
Currency Swap - 118650PR - Receive: Fixed USD Pay: Fixed EUR	T4758*AB1 - GVS S.p.A. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/05/2017	07/25/2024	07/25/2020	Maturity	0	2,299,791	5.28 / 3	0	0	(59,778)	30,712	0		0	(21,313)	0	(59,778)	0	0	99.89% \ 99.99%
Currency Swap - 118651PR - Receive: Fixed USD Pay: Fixed EUR	T4758*AB1 - GVS S.p.A. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/05/2017	07/25/2024	07/25/2020	Maturity	0	1,034,608	5.28 / 3	0	0	(26,892)	13,816	0		0	(9,588)	0	(26,892)	0	0	99.89% \ 99.99%
Currency Swap - 118652PR - Receive: Fixed USD Pay: Fixed EUR	T4758*AB1 - GVS S.p.A. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/05/2017	07/25/2024	07/25/2020	Maturity	0	2,423,030	5.28 / 3	0	0	(62,982)	32,357	0		0	(22,455)	0	(62,982)	0	0	99.89% \ 99.99%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	01/05/2020	Maturity	0	55,087	3.28 / 3.3	55,087	0	55,087	20	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	01/06/2020	Maturity	0	0	3.28 / 3.3	(55,087)	0	(53,119)	(30)	0		0	(1,943)	0	1,968	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	02/05/2020	Maturity	0	55,087	3.28 / 3.3	0	0	3,247	(3)	0		0	(1,943)	0	3,247	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	03/05/2020	Maturity	0	55,087	3.28 / 3.3	0	0	3,659	12	0		0	(1,943)	0	3,659	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	04/05/2020	Maturity	0	55,087	3.28 / 3.3	55,087	0	55,087	472	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	04/06/2020	Maturity	0	0	3.28 / 3.3	(55,087)	0	(48,726)	(457)	0		0	(1,943)	0	6,361	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	05/05/2020	Maturity	0	55,087	3.28 / 3.3	0	0	6,064	37	0		0	(1,943)	0	6,064	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	06/05/2020	Maturity	0	55,087	3.28 / 3.3	0	0	3,695	51	0		0	(1,943)	0	3,695	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	07/05/2020	Maturity	0	55,087	3.28 / 3.3	55,087	0	55,087	924	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	07/06/2020	Maturity	0	0	3.28 / 3.3	(55,087)	0	(50,921)	(866)	0		0	(1,943)	0	4,166	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	08/05/2020	Maturity	0	55,087	3.28 / 3.3	0	0	3,065	71	0		0	(1,943)	0	3,065	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	09/05/2020	Maturity	0	55,087	3.28 / 3.3	55,087	0	55,087	1,225	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	09/08/2020	Maturity	0	0	3.28 / 3.3	(55,087)	0	(52,231)	(1,163)	0		0	(1,943)	0	2,856	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	10/05/2020	Maturity	0	55,087	3.28 / 3.3	0	0	3,135	85	0		0	(1,943)	0	3,135	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	11/05/2020	Maturity	0	55,087	3.28 / 3.3	0	0	2,204	91	0		0	(1,943)	0	2,204	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	12/05/2020	Maturity	0	55,087	3.28 / 3.3	55,087	0	55,087	1,676	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	12/07/2020	Maturity	0	0	3.28 / 3.3	(55,087)	0	(53,788)	(1,588)	0		0	(1,943)	0	1,298	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	01/05/2020	Maturity	0	65,761	3.28 / 3.3	65,761	0	65,761	24	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	01/06/2020	Maturity	0	0	3.28 / 3.3	(65,761)	0	(63,412)	(36)	0		0	(2,320)	0	2,349	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	02/05/2020	Maturity	0	65,761	3.28 / 3.3	0	0	3,876	(3)	0		0	(2,320)	0	3,876	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	03/05/2020	Maturity	0	65,761	3.28 / 3.3	0	0	4,368	14	0		0	(2,320)	0	4,368	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	04/05/2020	Maturity	0	65,761	3.28 / 3.3	65,761	0	65,761	563	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	04/06/2020	Maturity	0	0	3.28 / 3.3	(65,761)	0	(58,168)	(546)	0		0	(2,320)	0	7,593	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	05/05/2020	Maturity	0	65,761	3.28 / 3.3	0	0	7,239	45	0		0	(2,320)	0	7,239	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	06/05/2020	Maturity	0	65,761	3.28 / 3.3	0	0	4,411	61	0		0	(2,320)	0	4,411	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	07/05/2020	Maturity	0	65,761	3.28 / 3.3	65,761	0	65,761	1,102	0		0	0	0	0	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	07/06/2020	Maturity	0	0	3.28 / 3.3	(65,761)	0	(60,788)	(1,033)	0		0	(2,320)	0	4,973	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	08/05/2020	Maturity	0	65,761	3.28 / 3.3	0	0	3,659	85	0		0	(2,320)	0	3,659	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	09/05/2020	Maturity	0	65,761	3.28 / 3.3	65,761	0	65,761	1,462	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	09/08/2020	Maturity	0	0	3.28 / 3.3	(65,761)	0	(62,352)	(1,388)	0		0	(2,320)	0	3,409	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	10/05/2020	Maturity	0	65,761	3.28 / 3.3	0	0	3,743	102	0		0	(2,320)	0	3,743	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	11/05/2020	Maturity	0	65,761	3.28 / 3.3	0	0	2,632	108	0		0	(2,320)	0	2,632	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	12/05/2020	Maturity	0	65,761	3.28 / 3.3	65,761	0	65,761	2,001	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	12/07/2020	Maturity	0	0	3.28 / 3.3	(65,761)	0	(64,211)	(1,895)	0		0	(2,320)	0	1,550	0	0	100.00% \ 100.00%
Currency Swap - 119364PR - Receive: Fixed USD Pay: Fixed EUR	750000201 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/24/2017	08/29/2021	11/02/2020	Sale	0	2,283,300	3.33 / 1.197	0	0	55,435	41,748	0		0	(111,263)	0	55,435	0	0	100.00% \ 100.00%
Currency Swap - 120380PR - Receive: Fixed USD Pay: Fixed EUR	750000207 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/21/2017	08/31/2021	11/02/2020	Sale	0	6,506,631	3.775 / 1.215	0	0	143,263	141,932	0		0	(280,124)	0	143,263	0	0	100.00% \ 100.00%
Currency Swap - 120975PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project ...	D1	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	03/31/2020	Maturity	0	378,360	3.79 / 3.67	0	0	37,096	147	0		0	(3,779)	0	37,096	0	0	100.00% \ 100.00%
Currency Swap - 120975PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project ...	D1	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	06/30/2020	Maturity	0	1,273,372	3.79 / 3.67	0	0	73,111	2,021	0		0	(12,717)	0	73,111	0	0	100.00% \ 100.00%
Currency Swap - 120975PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project ...	D1	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	09/30/2020	Maturity	0	1,314,501	3.79 / 3.67	0	0	51,124	3,173	0		0	(13,127)	0	51,124	0	0	100.00% \ 100.00%
Currency Swap - 120975PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project ...	D1	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	12/31/2020	Maturity	0	312,695	3.79 / 3.67	0	0	(2,405)	960	0		0	(3,123)	0	(2,405)	0	0	100.00% \ 100.00%
Currency Swap - 120976PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project ...	D1	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	03/31/2020	Maturity	0	111,382	3.79 / 3.67	0	0	10,920	43	0		0	(1,112)	0	10,920	0	0	100.00% \ 100.00%
Currency Swap - 120976PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project ...	D1	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	06/30/2020	Maturity	0	374,858	3.79 / 3.67	0	0	21,523	595	0		0	(3,744)	0	21,523	0	0	100.00% \ 100.00%
Currency Swap - 120976PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project ...	D1	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	09/30/2020	Maturity	0	386,965	3.79 / 3.67	0	0	15,050	934	0		0	(3,864)	0	15,050	0	0	100.00% \ 100.00%
Currency Swap - 120976PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project ...	D1	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	12/31/2020	Maturity	0	92,052	3.79 / 3.67	0	0	(708)	283	0		0	(919)	0	(708)	0	0	100.00% \ 100.00%
Currency Swap - 120977PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project ...	D1	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	03/31/2020	Maturity	0	89,858	3.79 / 3.67	0	0	8,810	35	0		0	(897)	0	8,810	0	0	100.00% \ 100.00%
Currency Swap - 120977PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project ...	D1	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	06/30/2020	Maturity	0	302,416	3.79 / 3.67	0	0	17,363	480	0		0	(3,020)	0	17,363	0	0	100.00% \ 100.00%
Currency Swap - 120977PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project ...	D1	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	09/30/2020	Maturity	0	312,183	3.79 / 3.67	0	0	12,141	753	0		0	(3,118)	0	12,141	0	0	100.00% \ 100.00%
Currency Swap - 120977PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project ...	D1	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	12/31/2020	Maturity	0	74,263	3.79 / 3.67	0	0	(571)	228	0		0	(742)	0	(571)	0	0	100.00% \ 100.00%
Currency Swap - 123305PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	01/25/2020	Maturity	0	205,995	4.11 / 2.6	205,995	0	205,995	564	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 123305PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	01/27/2020	Maturity	0	0	4.11 / 2.6	(205,995)	0	(202,360)	(396)	0		0	(659)	0	3,635	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Currency Swap - 123305PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	04/25/2020	Maturity	0	205,995	4.11 / 2.6	205,995	0	205,995	2,681	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 123305PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	04/27/2020	Maturity	0	0	4.11 / 2.6	(205,995)	0	(192,347)	(1,704)	0		0	(659)	0	13,648	0	0	100.00% \ 100.00%
Currency Swap - 123305PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	07/25/2020	Maturity	0	205,995	4.11 / 2.6	205,995	0	205,995	4,798	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 123305PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	07/27/2020	Maturity	0	0	4.11 / 2.6	(205,995)	0	(199,888)	(2,947)	0		0	(659)	0	6,107	0	0	100.00% \ 100.00%
Currency Swap - 123305PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	10/25/2020	Maturity	0	205,995	4.11 / 2.6	205,995	0	205,995	6,914	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 123305PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	10/26/2020	Maturity	0	0	4.11 / 2.6	(205,995)	0	(201,857)	(4,239)	0		0	(659)	0	4,139	0	0	100.00% \ 100.00%
Currency Swap - 123306PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	01/25/2020	Maturity	0	68,942	4.11 / 2.6	68,942	0	68,942	189	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 123306PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	01/27/2020	Maturity	0	0	4.11 / 2.6	(68,942)	0	(67,725)	(132)	0		0	(220)	0	1,216	0	0	100.00% \ 100.00%
Currency Swap - 123306PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	04/25/2020	Maturity	0	68,942	4.11 / 2.6	68,942	0	68,942	897	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 123306PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	04/27/2020	Maturity	0	0	4.11 / 2.6	(68,942)	0	(64,374)	(570)	0		0	(220)	0	4,568	0	0	100.00% \ 100.00%
Currency Swap - 123306PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	07/25/2020	Maturity	0	68,942	4.11 / 2.6	68,942	0	68,942	1,606	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 123306PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	07/27/2020	Maturity	0	0	4.11 / 2.6	(68,942)	0	(66,898)	(986)	0		0	(220)	0	2,044	0	0	100.00% \ 100.00%
Currency Swap - 123306PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	10/25/2020	Maturity	0	68,942	4.11 / 2.6	68,942	0	68,942	2,314	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 123306PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	10/26/2020	Maturity	0	0	4.11 / 2.6	(68,942)	0	(67,557)	(1,419)	0		0	(220)	0	1,385	0	0	100.00% \ 100.00%
Currency Swap - 123307PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	01/25/2020	Maturity	0	63,958	4.11 / 2.6	63,958	0	63,958	175	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 123307PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	01/27/2020	Maturity	0	0	4.11 / 2.6	(63,958)	0	(62,830)	(123)	0		0	(205)	0	1,129	0	0	100.00% \ 100.00%
Currency Swap - 123307PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	04/25/2020	Maturity	0	63,958	4.11 / 2.6	63,958	0	63,958	832	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 123307PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	04/27/2020	Maturity	0	0	4.11 / 2.6	(63,958)	0	(59,721)	(529)	0		0	(205)	0	4,237	0	0	100.00% \ 100.00%
Currency Swap - 123307PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	07/25/2020	Maturity	0	63,958	4.11 / 2.6	63,958	0	63,958	1,490	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 123307PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	07/27/2020	Maturity	0	0	4.11 / 2.6	(63,958)	0	(62,062)	(915)	0		0	(205)	0	1,896	0	0	100.00% \ 100.00%
Currency Swap - 123307PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	10/25/2020	Maturity	0	63,958	4.11 / 2.6	63,958	0	63,958	2,147	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 123307PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	10/26/2020	Maturity	0	0	4.11 / 2.6	(63,958)	0	(62,673)	(1,316)	0		0	(205)	0	1,285	0	0	100.00% \ 100.00%
Currency Swap - 123308PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	01/25/2020	Maturity	0	34,886	4.11 / 2.6	34,886	0	34,886	96	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 123308PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	01/27/2020	Maturity	0	0	4.11 / 2.6	(34,886)	0	(34,271)	(67)	0		0	(112)	0	616	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

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Currency Swap - 123308PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	04/25/2020	Maturity	0	34,886	4.11 / 2.6	34,886	0	34,886	454	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 123308PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	04/27/2020	Maturity	0	0	4.11 / 2.6	(34,886)	0	(32,575)	(289)	0		0	(112)	0	2,311	0	0	100.00% \ 100.00%
Currency Swap - 123308PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	07/25/2020	Maturity	0	34,886	4.11 / 2.6	34,886	0	34,886	813	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 123308PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	07/27/2020	Maturity	0	0	4.11 / 2.6	(34,886)	0	(33,852)	(499)	0		0	(112)	0	1,034	0	0	100.00% \ 100.00%
Currency Swap - 123308PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	10/25/2020	Maturity	0	34,886	4.11 / 2.6	34,886	0	34,886	1,171	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 123308PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	10/26/2020	Maturity	0	0	4.11 / 2.6	(34,886)	0	(34,185)	(718)	0		0	(112)	0	701	0	0	100.00% \ 100.00%
Currency Swap - 123309PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	01/25/2020	Maturity	0	219,285	4.11 / 2.6	219,285	0	219,285	601	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 123309PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	01/27/2020	Maturity	0	0	4.11 / 2.6	(219,285)	0	(215,416)	(421)	0		0	(701)	0	3,869	0	0	100.00% \ 100.00%
Currency Swap - 123309PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	04/25/2020	Maturity	0	219,285	4.11 / 2.6	219,285	0	219,285	2,854	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 123309PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	04/27/2020	Maturity	0	0	4.11 / 2.6	(219,285)	0	(204,757)	(1,814)	0		0	(701)	0	14,528	0	0	100.00% \ 100.00%
Currency Swap - 123309PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	07/25/2020	Maturity	0	219,285	4.11 / 2.6	219,285	0	219,285	5,107	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 123309PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	07/27/2020	Maturity	0	0	4.11 / 2.6	(219,285)	0	(212,784)	(3,137)	0		0	(701)	0	6,501	0	0	100.00% \ 100.00%
Currency Swap - 123309PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	10/25/2020	Maturity	0	219,285	4.11 / 2.6	219,285	0	219,285	7,360	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 123309PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	10/26/2020	Maturity	0	0	4.11 / 2.6	(219,285)	0	(214,880)	(4,513)	0		0	(701)	0	4,406	0	0	100.00% \ 100.00%
Currency Swap - 123310PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	01/25/2020	Maturity	0	158,649	4.11 / 2.6	158,649	0	158,649	435	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 123310PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	01/27/2020	Maturity	0	0	4.11 / 2.6	(158,649)	0	(155,850)	(305)	0		0	(507)	0	2,799	0	0	100.00% \ 100.00%
Currency Swap - 123310PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	04/25/2020	Maturity	0	158,649	4.11 / 2.6	158,649	0	158,649	2,065	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 123310PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	04/27/2020	Maturity	0	0	4.11 / 2.6	(158,649)	0	(148,138)	(1,312)	0		0	(507)	0	10,511	0	0	100.00% \ 100.00%
Currency Swap - 123310PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	07/25/2020	Maturity	0	158,649	4.11 / 2.6	158,649	0	158,649	3,695	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 123310PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	07/27/2020	Maturity	0	0	4.11 / 2.6	(158,649)	0	(153,946)	(2,270)	0		0	(507)	0	4,703	0	0	100.00% \ 100.00%
Currency Swap - 123310PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	10/25/2020	Maturity	0	158,649	4.11 / 2.6	158,649	0	158,649	5,325	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 123310PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	10/26/2020	Maturity	0	0	4.11 / 2.6	(158,649)	0	(155,462)	(3,265)	0		0	(507)	0	3,187	0	0	100.00% \ 100.00%
Currency Swap - 124119PR - Receive: Fixed USD Pay: Fixed EUR	T0296#AC2 - AMA SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/02/2018	09/19/2028	09/19/2020	Maturity	0	458,256	6.89 / 3.9	0	0	(9,344)	10,717	0		0	(15,692)	0	(9,344)	0	0	99.99% \ 100.00%
Currency Swap - 124120PR - Receive: Fixed USD Pay: Fixed EUR	T0296#AC2 - AMA SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/02/2018	09/19/2028	09/19/2020	Maturity	0	798,407	6.89 / 3.9	0	0	(16,280)	18,672	0		0	(27,339)	0	(16,280)	0	0	99.99% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 124121PR - Receive: Fixed USD Pay: Fixed EUR	T0296#AC2 - AMA SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/02/2018	09/19/2028	09/19/2020	Maturity	0	570,397	6.89 / 3.9	0	0	(11,631)	13,339	0		0	(19,532)	0	(11,631)	0	0	99.99% \ 100.00%
Currency Swap - 124122PR - Receive: Fixed USD Pay: Fixed EUR	T0296#AC2 - AMA SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/02/2018	09/19/2028	09/19/2020	Maturity	0	651,813	6.89 / 3.9	0	0	(13,291)	15,243	0		0	(22,320)	0	(13,291)	0	0	99.99% \ 100.00%
Currency Swap - 124133PR - Receive: Fixed USD Pay: Fixed GBP	G7178*AF1 - Porterbrook Rail Finance Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/07/2018	04/18/2028	04/16/2020	Maturity	0	1,123,500	4.3155 / 2.77	0	0	43,308	5,163	0		0	26,254	0	43,308	0	0	100.00% \ 100.00%
Currency Swap - 124133PR - Receive: Fixed USD Pay: Fixed GBP	G7178*AF1 - Porterbrook Rail Finance Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/07/2018	04/18/2028	10/16/2020	Maturity	0	1,123,500	4.3155 / 2.77	0	0	1,432	14,445	0		0	26,254	0	1,432	0	0	100.00% \ 100.00%
Currency Swap - 125423PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	01/05/2020	Maturity	0	1,414	4.657 / 4.38	1,414	0	1,414	1	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 125423PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	01/06/2020	Maturity	0	0	4.657 / 4.38	(1,414)	0	(1,444)	(1)	0		0	30	0	(30)	0	0	99.99% \ 100.00%
Currency Swap - 125423PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	02/05/2020	Maturity	0	1,414	4.657 / 4.38	0	0	5	0	0		0	30	0	5	0	0	99.99% \ 100.00%
Currency Swap - 125423PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	03/05/2020	Maturity	0	1,414	4.657 / 4.38	0	0	16	1	0		0	30	0	16	0	0	99.99% \ 100.00%
Currency Swap - 125423PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	04/05/2020	Maturity	0	1,414	4.657 / 4.38	1,414	0	1,414	17	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 125423PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	04/06/2020	Maturity	0	0	4.657 / 4.38	(1,414)	0	(1,325)	(16)	0		0	30	0	90	0	0	99.99% \ 100.00%
Currency Swap - 125423PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	05/05/2020	Maturity	0	1,414	4.657 / 4.38	0	0	82	2	0		0	30	0	82	0	0	99.99% \ 100.00%
Currency Swap - 125423PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	06/05/2020	Maturity	0	1,414	4.657 / 4.38	0	0	17	2	0		0	30	0	17	0	0	99.99% \ 100.00%
Currency Swap - 125423PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	07/05/2020	Maturity	0	1,414	4.657 / 4.38	1,414	0	1,414	34	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 125423PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	07/06/2020	Maturity	0	0	4.657 / 4.38	(1,414)	0	(1,384)	(31)	0		0	30	0	30	0	0	99.99% \ 100.00%
Currency Swap - 125423PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	08/05/2020	Maturity	0	1,414	4.657 / 4.38	0	0	0	3	0		0	30	0	0	0	0	99.99% \ 100.00%
Currency Swap - 125423PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	09/05/2020	Maturity	0	1,414	4.657 / 4.38	1,414	0	1,414	45	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 125423PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	09/08/2020	Maturity	0	0	4.657 / 4.38	(1,414)	0	(1,420)	(42)	0		0	30	0	(6)	0	0	99.99% \ 100.00%
Currency Swap - 125423PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	10/05/2020	Maturity	0	1,414	4.657 / 4.38	0	0	2	4	0		0	30	0	2	0	0	99.99% \ 100.00%
Currency Swap - 125423PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	11/05/2020	Maturity	0	1,414	4.657 / 4.38	0	0	(23)	4	0		0	30	0	(23)	0	0	99.99% \ 100.00%
Currency Swap - 125423PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	12/05/2020	Maturity	0	1,414	4.657 / 4.38	1,414	0	1,414	61	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 125423PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	12/07/2020	Maturity	0	0	4.657 / 4.38	(1,414)	0	(1,462)	(57)	0		0	30	0	(48)	0	0	99.99% \ 100.00%
Currency Swap - 125424PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	01/05/2020	Maturity	0	5,374	4.657 / 4.38	5,374	0	5,374	3	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 125424PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	01/06/2020	Maturity	0	0	4.657 / 4.38	(5,374)	0	(5,487)	(4)	0		0	115	0	(113)	0	0	99.99% \ 100.00%
Currency Swap - 125424PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	02/05/2020	Maturity	0	5,374	4.657 / 4.38	0	0	19	0	0		0	115	0	19	0	0	99.99% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 125424PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	03/05/2020	Maturity	0	5,374	4.657 / 4.38	0	0	62	2	0		0	115	0	62	0	0	99.99% \ 100.00%
Currency Swap - 125424PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	04/05/2020	Maturity	0	5,374	4.657 / 4.38	5,374	0	5,374	65	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 125424PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	04/06/2020	Maturity	0	0	4.657 / 4.38	(5,374)	0	(5,033)	(63)	0		0	115	0	341	0	0	99.99% \ 100.00%
Currency Swap - 125424PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	05/05/2020	Maturity	0	5,374	4.657 / 4.38	0	0	310	6	0		0	115	0	310	0	0	99.99% \ 100.00%
Currency Swap - 125424PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	06/05/2020	Maturity	0	5,374	4.657 / 4.38	0	0	66	8	0		0	115	0	66	0	0	99.99% \ 100.00%
Currency Swap - 125424PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	07/05/2020	Maturity	0	5,374	4.657 / 4.38	5,374	0	5,374	128	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 125424PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	07/06/2020	Maturity	0	0	4.657 / 4.38	(5,374)	0	(5,260)	(119)	0		0	115	0	114	0	0	99.99% \ 100.00%
Currency Swap - 125424PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	08/05/2020	Maturity	0	5,374	4.657 / 4.38	0	0	0	11	0		0	115	0	0	0	0	99.99% \ 100.00%
Currency Swap - 125424PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	09/05/2020	Maturity	0	5,374	4.657 / 4.38	5,374	0	5,374	170	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 125424PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	09/08/2020	Maturity	0	0	4.657 / 4.38	(5,374)	0	(5,395)	(159)	0		0	115	0	(21)	0	0	99.99% \ 100.00%
Currency Swap - 125424PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	10/05/2020	Maturity	0	5,374	4.657 / 4.38	0	0	8	14	0		0	115	0	8	0	0	99.99% \ 100.00%
Currency Swap - 125424PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	11/05/2020	Maturity	0	5,374	4.657 / 4.38	0	0	(88)	15	0		0	115	0	(88)	0	0	99.99% \ 100.00%
Currency Swap - 125424PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	12/05/2020	Maturity	0	5,374	4.657 / 4.38	5,374	0	5,374	232	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 125424PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	12/07/2020	Maturity	0	0	4.657 / 4.38	(5,374)	0	(5,556)	(218)	0		0	115	0	(182)	0	0	99.99% \ 100.00%
Currency Swap - 125425PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	01/05/2020	Maturity	0	5,657	4.657 / 4.38	5,657	0	5,657	3	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 125425PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	01/06/2020	Maturity	0	0	4.657 / 4.38	(5,657)	0	(5,776)	(4)	0		0	122	0	(119)	0	0	99.99% \ 100.00%
Currency Swap - 125425PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	02/05/2020	Maturity	0	5,657	4.657 / 4.38	0	0	20	0	0		0	122	0	20	0	0	99.99% \ 100.00%
Currency Swap - 125425PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	03/05/2020	Maturity	0	5,657	4.657 / 4.38	0	0	65	2	0		0	122	0	65	0	0	99.99% \ 100.00%
Currency Swap - 125425PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	04/05/2020	Maturity	0	5,657	4.657 / 4.38	5,657	0	5,657	69	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 125425PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	04/06/2020	Maturity	0	0	4.657 / 4.38	(5,657)	0	(5,298)	(66)	0		0	122	0	359	0	0	99.99% \ 100.00%
Currency Swap - 125425PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	05/05/2020	Maturity	0	5,657	4.657 / 4.38	0	0	327	6	0		0	122	0	327	0	0	99.99% \ 100.00%
Currency Swap - 125425PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	06/05/2020	Maturity	0	5,657	4.657 / 4.38	0	0	69	8	0		0	122	0	69	0	0	99.99% \ 100.00%
Currency Swap - 125425PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	07/05/2020	Maturity	0	5,657	4.657 / 4.38	5,657	0	5,657	135	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 125425PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	07/06/2020	Maturity	0	0	4.657 / 4.38	(5,657)	0	(5,537)	(125)	0		0	122	0	120	0	0	99.99% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 125425PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	08/05/2020	Maturity	0	5,657	4.657 / 4.38	0	0	0	12	0		0	122	0	0	0	0	99.99% \ 100.00%
Currency Swap - 125425PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	09/05/2020	Maturity	0	5,657	4.657 / 4.38	5,657	0	5,657	179	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 125425PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	09/08/2020	Maturity	0	0	4.657 / 4.38	(5,657)	0	(5,679)	(168)	0		0	122	0	(22)	0	0	99.99% \ 100.00%
Currency Swap - 125425PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	10/05/2020	Maturity	0	5,657	4.657 / 4.38	0	0	8	14	0		0	122	0	8	0	0	99.99% \ 100.00%
Currency Swap - 125425PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	11/05/2020	Maturity	0	5,657	4.657 / 4.38	0	0	(93)	15	0		0	122	0	(93)	0	0	99.99% \ 100.00%
Currency Swap - 125425PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	12/05/2020	Maturity	0	5,657	4.657 / 4.38	5,657	0	5,657	244	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 125425PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	12/07/2020	Maturity	0	0	4.657 / 4.38	(5,657)	0	(5,849)	(229)	0		0	122	0	(192)	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	01/05/2020	Maturity	0	27,437	4.657 / 4.38	27,437	0	27,437	14	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	01/06/2020	Maturity	0	0	4.657 / 4.38	(27,437)	0	(28,013)	(21)	0		0	589	0	(576)	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	02/05/2020	Maturity	0	27,437	4.657 / 4.38	0	0	98	(1)	0		0	589	0	98	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	03/05/2020	Maturity	0	27,437	4.657 / 4.38	0	0	315	11	0		0	589	0	315	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	04/05/2020	Maturity	0	27,437	4.657 / 4.38	27,437	0	27,437	334	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	04/06/2020	Maturity	0	0	4.657 / 4.38	(27,437)	0	(25,697)	(320)	0		0	589	0	1,740	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	05/05/2020	Maturity	0	27,437	4.657 / 4.38	0	0	1,584	31	0		0	589	0	1,584	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	06/05/2020	Maturity	0	27,437	4.657 / 4.38	0	0	335	41	0		0	589	0	335	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	07/05/2020	Maturity	0	27,437	4.657 / 4.38	27,437	0	27,437	653	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	07/06/2020	Maturity	0	0	4.657 / 4.38	(27,437)	0	(26,854)	(606)	0		0	589	0	583	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	08/05/2020	Maturity	0	27,437	4.657 / 4.38	0	0	2	57	0		0	589	0	2	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	09/05/2020	Maturity	0	27,437	4.657 / 4.38	27,437	0	27,437	866	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	09/08/2020	Maturity	0	0	4.657 / 4.38	(27,437)	0	(27,545)	(814)	0		0	589	0	(108)	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	10/05/2020	Maturity	0	27,437	4.657 / 4.38	0	0	39	70	0		0	589	0	39	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	11/05/2020	Maturity	0	27,437	4.657 / 4.38	0	0	(452)	74	0		0	589	0	(452)	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	12/05/2020	Maturity	0	27,437	4.657 / 4.38	27,437	0	27,437	1,185	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency, ...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	12/07/2020	Maturity	0	0	4.657 / 4.38	(27,437)	0	(28,366)	(1,111)	0		0	589	0	(929)	0	0	99.99% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 125752PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/06/2018	12/12/2028	12/12/2020	Maturity	0	2,797,614	5.93 / 3.1	0	0	(175,449)	76,489	0		0	(41,253)	0	(175,449)	0	0	100.00% \ 100.00%
Currency Swap - 125753PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/06/2018	12/12/2028	12/12/2020	Maturity	0	126,589	5.93 / 3.1	0	0	(7,939)	3,461	0		0	(1,867)	0	(7,939)	0	0	100.00% \ 100.00%
Currency Swap - 125754PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/06/2018	12/12/2028	12/12/2020	Maturity	0	582,309	5.93 / 3.1	0	0	(36,519)	15,921	0		0	(8,587)	0	(36,519)	0	0	100.00% \ 100.00%
Currency Swap - 125755PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/06/2018	12/12/2028	12/12/2020	Maturity	0	1,189,936	5.93 / 3.1	0	0	(74,626)	32,534	0		0	(17,547)	0	(74,626)	0	0	100.00% \ 100.00%
Currency Swap - 125756PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/06/2018	12/12/2028	12/12/2020	Maturity	0	1,632,997	5.93 / 3.1	0	0	(102,412)	44,648	0		0	(24,080)	0	(102,412)	0	0	100.00% \ 100.00%
Currency Swap - 128588PR - Receive: Fixed USD Pay: Fixed GBP	G3718#AE6 - The Gap Partnership Bidco Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/28/2019	07/25/2024	01/30/2020	Maturity	0	348,067	6.36 / 5.4	0	0	(10,665)	250	0		0	14,663	0	(10,665)	0	0	99.99% \ 100.00%
Currency Swap - 128588PR - Receive: Fixed USD Pay: Fixed GBP	G3718#AE6 - The Gap Partnership Bidco Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/28/2019	07/25/2024	04/30/2020	Maturity	0	348,067	6.36 / 5.4	0	0	2,697	942	0		0	14,663	0	2,697	0	0	99.99% \ 100.00%
Currency Swap - 128588PR - Receive: Fixed USD Pay: Fixed GBP	G3718#AE6 - The Gap Partnership Bidco Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/28/2019	07/25/2024	07/30/2020	Maturity	0	348,067	6.36 / 5.4	0	0	(9,008)	1,813	0		0	14,663	0	(9,008)	0	0	99.99% \ 100.00%
Currency Swap - 128588PR - Receive: Fixed USD Pay: Fixed GBP	G3718#AE6 - The Gap Partnership Bidco Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/28/2019	07/25/2024	10/30/2020	Maturity	0	348,067	6.36 / 5.4	0	0	(5,969)	2,527	0		0	14,663	0	(5,969)	0	0	99.99% \ 100.00%
Currency Swap - 128589PR - Receive: Fixed USD Pay: Fixed GBP	G3718#AE6 - The Gap Partnership Bidco Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/28/2019	07/25/2024	01/30/2020	Maturity	0	287,533	6.36 / 5.4	0	0	(8,810)	207	0		0	12,112	0	(8,810)	0	0	99.99% \ 100.00%
Currency Swap - 128589PR - Receive: Fixed USD Pay: Fixed GBP	G3718#AE6 - The Gap Partnership Bidco Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/28/2019	07/25/2024	04/30/2020	Maturity	0	287,533	6.36 / 5.4	0	0	2,228	778	0		0	12,112	0	2,228	0	0	99.99% \ 100.00%
Currency Swap - 128589PR - Receive: Fixed USD Pay: Fixed GBP	G3718#AE6 - The Gap Partnership Bidco Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/28/2019	07/25/2024	07/30/2020	Maturity	0	287,533	6.36 / 5.4	0	0	(7,442)	1,498	0		0	12,112	0	(7,442)	0	0	99.99% \ 100.00%
Currency Swap - 128589PR - Receive: Fixed USD Pay: Fixed GBP	G3718#AE6 - The Gap Partnership Bidco Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/28/2019	07/25/2024	10/30/2020	Maturity	0	287,533	6.36 / 5.4	0	0	(4,931)	2,088	0		0	12,112	0	(4,931)	0	0	99.99% \ 100.00%
Currency Swap - 128731PR - Receive: Fixed USD Pay: Fixed CAD	66509CAD2 - Northern Courier Pipeline LP Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/10/2019	06/30/2042	06/30/2020	Maturity	0	53,277	3.3675 / 3.365	0	0	1,964	(5)	0		0	618	0	1,964	0	0	99.95% \ 99.99%
Currency Swap - 128731PR - Receive: Fixed USD Pay: Fixed CAD	66509CAD2 - Northern Courier Pipeline LP Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/10/2019	06/30/2042	12/31/2020	Maturity	0	53,094	3.3675 / 3.365	0	0	(1,575)	24	0		0	616	0	(1,575)	0	0	99.95% \ 99.99%
Currency Swap - 128732PR - Receive: Fixed USD Pay: Fixed CAD	66509CAD2 - Northern Courier Pipeline LP Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/10/2019	06/30/2042	06/30/2020	Maturity	0	222,297	3.3675 / 3.365	0	0	8,193	(20)	0		0	2,580	0	8,193	0	0	99.95% \ 99.99%
Currency Swap - 128732PR - Receive: Fixed USD Pay: Fixed CAD	66509CAD2 - Northern Courier Pipeline LP Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/10/2019	06/30/2042	12/31/2020	Maturity	0	221,534	3.3675 / 3.365	0	0	(6,573)	101	0		0	2,571	0	(6,573)	0	0	99.95% \ 99.99%
Currency Swap - 128733PR - Receive: Fixed USD Pay: Fixed CAD	66509CAD2 - Northern Courier Pipeline LP Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/10/2019	06/30/2042	06/30/2020	Maturity	0	535,506	3.3675 / 3.365	0	0	19,737	(48)	0		0	6,215	0	19,737	0	0	99.95% \ 99.99%
Currency Swap - 128733PR - Receive: Fixed USD Pay: Fixed CAD	66509CAD2 - Northern Courier Pipeline LP Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/10/2019	06/30/2042	12/31/2020	Maturity	0	533,667	3.3675 / 3.365	0	0	(15,834)	242	0		0	6,194	0	(15,834)	0	0	99.95% \ 99.99%
Currency Swap - 129838PR - Receive: Fixed USD Pay: Fixed CAD	66980CAA6 - Nouvelle Autoroute 30 Fin Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/05/2018	06/30/2042	06/30/2020	Maturity	0	16,034	4.397 / 4.115	3	0	679	21	0		0	93	(3)	679	0	0	99.99% \ 100.00%
Currency Swap - 129838PR - Receive: Fixed USD Pay: Fixed CAD	66980CAA6 - Nouvelle Autoroute 30 Fin Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/05/2018	06/30/2042	12/31/2020	Maturity	0	5,205	4.397 / 4.115	1	0	(124)	19	0		0	30	(1)	(124)	0	0	99.99% \ 100.00%
Currency Swap - 130602PR - Receive: Fixed USD Pay: Fixed AUD	Q3384#AB4 - Eclipx Group Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/29/2019	07/31/2025	05/26/2020	Sale	0	174,728	6.365 / 6.39	0	0	22,939	369	0		0	(7,232)	0	22,939	0	0	99.94% \ 99.97%
Currency Swap - 130603PR - Receive: Fixed USD Pay: Fixed AUD	Q3384#AB4 - Eclipx Group Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/29/2019	07/31/2025	05/26/2020	Sale	0	174,728	6.365 / 6.39	0	0	22,939	369	0		0	(7,232)	0	22,939	0	0	99.94% \ 99.97%
Currency Swap - 130604PR - Receive: Fixed USD Pay: Fixed AUD	Q3384#AB4 - Eclipx Group Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/29/2019	07/31/2025	05/26/2020	Sale	0	174,728	6.365 / 6.39	0	0	22,939	369	0		0	(7,232)	0	22,939	0	0	99.94% \ 99.97%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 130931PR - Receive: Fixed USD Pay: Fixed CAD	724155AB2 - PIP6 Courier Holdings LP Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/19/2019	02/15/2042	02/15/2020	Maturity	0	7,066	3.912 / 4.166	0	0	(5)	(3)	0		0	162	0	(5)	0	0	100.00% \ 100.00%
Currency Swap - 130931PR - Receive: Fixed USD Pay: Fixed CAD	724155AB2 - PIP6 Courier Holdings LP Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/19/2019	02/15/2042	05/15/2020	Maturity	0	6,922	3.912 / 4.166	0	0	399	(6)	0		0	159	0	399	0	0	100.00% \ 100.00%
Currency Swap - 130931PR - Receive: Fixed USD Pay: Fixed CAD	724155AB2 - PIP6 Courier Holdings LP Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/19/2019	02/15/2042	08/15/2020	Maturity	0	5,841	3.912 / 4.166	0	0	(7)	(5)	0		0	134	0	(7)	0	0	100.00% \ 100.00%
Currency Swap - 130931PR - Receive: Fixed USD Pay: Fixed CAD	724155AB2 - PIP6 Courier Holdings LP Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/19/2019	02/15/2042	11/15/2020	Maturity	0	6,403	3.912 / 4.166	0	0	(49)	(11)	0		0	147	0	(49)	0	0	100.00% \ 100.00%
Currency Swap - 130932PR - Receive: Fixed USD Pay: Fixed CAD	724155AB2 - PIP6 Courier Holdings LP Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/19/2019	02/15/2042	02/15/2020	Maturity	0	7,066	3.912 / 4.166	0	0	(5)	(3)	0		0	162	0	(5)	0	0	100.00% \ 100.00%
Currency Swap - 130932PR - Receive: Fixed USD Pay: Fixed CAD	724155AB2 - PIP6 Courier Holdings LP Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/19/2019	02/15/2042	05/15/2020	Maturity	0	6,922	3.912 / 4.166	0	0	399	(6)	0		0	159	0	399	0	0	100.00% \ 100.00%
Currency Swap - 130932PR - Receive: Fixed USD Pay: Fixed CAD	724155AB2 - PIP6 Courier Holdings LP Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/19/2019	02/15/2042	08/15/2020	Maturity	0	5,841	3.912 / 4.166	0	0	(7)	(5)	0		0	134	0	(7)	0	0	100.00% \ 100.00%
Currency Swap - 130932PR - Receive: Fixed USD Pay: Fixed CAD	724155AB2 - PIP6 Courier Holdings LP Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/19/2019	02/15/2042	11/15/2020	Maturity	0	6,403	3.912 / 4.166	0	0	(49)	(11)	0		0	147	0	(49)	0	0	100.00% \ 100.00%
Currency Swap - 131592PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	01/25/2020	Maturity	0	161,625	4.089 / 3.17	161,625	0	161,625	441	0		0	0	0	0	0	0	99.92% \ 99.98%
Currency Swap - 131592PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	01/27/2020	Maturity	0	0	4.089 / 3.17	(161,625)	0	(163,194)	(364)	0		0	3,969	0	(1,569)	0	0	99.92% \ 99.98%
Currency Swap - 131592PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	04/25/2020	Maturity	0	161,625	4.089 / 3.17	161,625	0	161,625	2,093	0		0	0	0	0	0	0	99.92% \ 99.98%
Currency Swap - 131592PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	04/27/2020	Maturity	0	0	4.089 / 3.17	(161,625)	0	(155,119)	(1,651)	0		0	3,969	0	6,506	0	0	99.92% \ 99.98%
Currency Swap - 131592PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	07/25/2020	Maturity	0	161,625	4.089 / 3.17	161,625	0	161,625	3,745	0		0	0	0	0	0	0	99.92% \ 99.98%
Currency Swap - 131592PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	07/27/2020	Maturity	0	0	4.089 / 3.17	(161,625)	0	(161,200)	(2,873)	0		0	3,969	0	425	0	0	99.92% \ 99.98%
Currency Swap - 131592PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	10/25/2020	Maturity	0	161,625	4.089 / 3.17	161,625	0	161,625	5,397	0		0	0	0	0	0	0	99.92% \ 99.98%
Currency Swap - 131592PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	10/26/2020	Maturity	0	0	4.089 / 3.17	(161,625)	0	(162,788)	(4,144)	0		0	3,969	0	(1,163)	0	0	99.92% \ 99.98%
Currency Swap - 131593PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	01/25/2020	Maturity	0	105,056	4.089 / 3.17	105,056	0	105,056	286	0		0	0	0	0	0	0	99.92% \ 99.98%
Currency Swap - 131593PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	01/27/2020	Maturity	0	0	4.089 / 3.17	(105,056)	0	(106,076)	(237)	0		0	2,580	0	(1,020)	0	0	99.92% \ 99.98%
Currency Swap - 131593PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	04/25/2020	Maturity	0	105,056	4.089 / 3.17	105,056	0	105,056	1,360	0		0	0	0	0	0	0	99.92% \ 99.98%
Currency Swap - 131593PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	04/27/2020	Maturity	0	0	4.089 / 3.17	(105,056)	0	(100,827)	(1,073)	0		0	2,580	0	4,229	0	0	99.92% \ 99.98%
Currency Swap - 131593PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	07/25/2020	Maturity	0	105,056	4.089 / 3.17	105,056	0	105,056	2,434	0		0	0	0	0	0	0	99.92% \ 99.98%
Currency Swap - 131593PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	07/27/2020	Maturity	0	0	4.089 / 3.17	(105,056)	0	(104,780)	(1,868)	0		0	2,580	0	276	0	0	99.92% \ 99.98%
Currency Swap - 131593PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	10/25/2020	Maturity	0	105,056	4.089 / 3.17	105,056	0	105,056	3,508	0		0	0	0	0	0	0	99.92% \ 99.98%
Currency Swap - 131593PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2019	06/01/2028	10/26/2020	Maturity	0	0	4.089 / 3.17	(105,056)	0	(105,812)	(2,693)	0		0	2,580	0	(756)	0	0	99.92% \ 99.98%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 131594PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	12/23/2019	06/01/2028	01/25/2020	Maturity	0	274,763	4.089 / 3.17	274,763	0	274,763	749	0		0	0	0	0	0	0	99.92% \ 99.98%
Currency Swap - 131594PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	12/23/2019	06/01/2028	01/27/2020	Maturity	0	0	4.089 / 3.17	(274,763)	0	(277,429)	(619)	0		0	6,747	0	(2,667)	0	0	99.92% \ 99.98%
Currency Swap - 131594PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	12/23/2019	06/01/2028	04/25/2020	Maturity	0	274,763	4.089 / 3.17	274,763	0	274,763	3,558	0		0	0	0	0	0	0	99.92% \ 99.98%
Currency Swap - 131594PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	12/23/2019	06/01/2028	04/27/2020	Maturity	0	0	4.089 / 3.17	(274,763)	0	(263,702)	(2,806)	0		0	6,747	0	11,061	0	0	99.92% \ 99.98%
Currency Swap - 131594PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	12/23/2019	06/01/2028	07/25/2020	Maturity	0	274,763	4.089 / 3.17	274,763	0	274,763	6,367	0		0	0	0	0	0	0	99.92% \ 99.98%
Currency Swap - 131594PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	12/23/2019	06/01/2028	07/27/2020	Maturity	0	0	4.089 / 3.17	(274,763)	0	(274,040)	(4,884)	0		0	6,747	0	723	0	0	99.92% \ 99.98%
Currency Swap - 131594PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	12/23/2019	06/01/2028	10/25/2020	Maturity	0	274,763	4.089 / 3.17	274,763	0	274,763	9,175	0		0	0	0	0	0	0	99.92% \ 99.98%
Currency Swap - 131594PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	12/23/2019	06/01/2028	10/26/2020	Maturity	0	0	4.089 / 3.17	(274,763)	0	(276,739)	(7,044)	0		0	6,747	0	(1,976)	0	0	99.92% \ 99.98%
Currency Swap - 131595PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	12/23/2019	06/01/2028	01/25/2020	Maturity	0	177,788	4.089 / 3.17	177,788	0	177,788	485	0		0	0	0	0	0	0	99.92% \ 99.98%
Currency Swap - 131595PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	12/23/2019	06/01/2028	01/27/2020	Maturity	0	0	4.089 / 3.17	(177,788)	0	(179,513)	(401)	0		0	4,366	0	(1,726)	0	0	99.92% \ 99.98%
Currency Swap - 131595PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	12/23/2019	06/01/2028	04/25/2020	Maturity	0	177,788	4.089 / 3.17	177,788	0	177,788	2,302	0		0	0	0	0	0	0	99.92% \ 99.98%
Currency Swap - 131595PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	12/23/2019	06/01/2028	04/27/2020	Maturity	0	0	4.089 / 3.17	(177,788)	0	(170,631)	(1,816)	0		0	4,366	0	7,157	0	0	99.92% \ 99.98%
Currency Swap - 131595PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	12/23/2019	06/01/2028	07/25/2020	Maturity	0	177,788	4.089 / 3.17	177,788	0	177,788	4,120	0		0	0	0	0	0	0	99.92% \ 99.98%
Currency Swap - 131595PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	12/23/2019	06/01/2028	07/27/2020	Maturity	0	0	4.089 / 3.17	(177,788)	0	(177,320)	(3,161)	0		0	4,366	0	468	0	0	99.92% \ 99.98%
Currency Swap - 131595PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	12/23/2019	06/01/2028	10/25/2020	Maturity	0	177,788	4.089 / 3.17	177,788	0	177,788	5,937	0		0	0	0	0	0	0	99.92% \ 99.98%
Currency Swap - 131595PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	12/23/2019	06/01/2028	10/26/2020	Maturity	0	0	4.089 / 3.17	(177,788)	0	(179,066)	(4,558)	0		0	4,366	0	(1,279)	0	0	99.92% \ 99.98%
Currency Swap - 132428PR - Receive: Fixed USD Pay: Fixed GBP	G1093*AB5 - BIIF BidCo Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	02/19/2020	12/31/2037	06/30/2020	Maturity	0	123,547	3.745 / 2.948	0	0	5,685	339	0		0	0	0	5,685	0	0	99.99% \ 100.00%
Currency Swap - 132428PR - Receive: Fixed USD Pay: Fixed GBP	G1093*AB5 - BIIF BidCo Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	02/19/2020	12/31/2037	12/31/2020	Maturity	0	167,915	3.745 / 2.948	0	0	(9,302)	1,244	0		0	0	0	(9,302)	0	0	99.99% \ 100.00%
Currency Swap - 132429PR - Receive: Fixed USD Pay: Fixed GBP	G1093*AB5 - BIIF BidCo Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	02/19/2020	12/31/2037	06/30/2020	Maturity	0	725,535	3.745 / 2.948	0	0	33,386	1,992	0		0	0	0	33,386	0	0	99.99% \ 100.00%
Currency Swap - 132429PR - Receive: Fixed USD Pay: Fixed GBP	G1093*AB5 - BIIF BidCo Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	02/19/2020	12/31/2037	12/31/2020	Maturity	0	986,086	3.745 / 2.948	0	0	(54,626)	7,305	0		0	0	0	(54,626)	0	0	99.99% \ 100.00%
Currency Swap - 135854PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	03/20/2017	03/22/2032	08/17/2020	Sale	0	2,015,374	4.95 / 3.47	0	0	11,773	2,044	0		0	0	0	11,773	0	0	100.00% \ 100.00%
Currency Swap - 135854PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	03/20/2017	03/22/2032	10/25/2020	Maturity	0	68,076	4.95 / 3.47	0	68,076	68,076	842	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 135854PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	03/20/2017	03/22/2032	10/26/2020	Maturity	0	0	4.95 / 3.47	0	(68,076)	(71,676)	(612)	0		0	0	0	(3,599)	0	0	100.00% \ 100.00%
Currency Swap - 135855PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	03/20/2017	03/22/2032	08/17/2020	Sale	0	3,420,029	4.95 / 3.47	0	0	19,978	3,468	0		0	0	0	19,978	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 135855PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	10/25/2020	Maturity	0	115,524	4.95 / 3.47	0	115,524	115,524	1,430	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 135855PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	10/26/2020	Maturity	0	0	4.95 / 3.47	0	(115,524)	(121,632)	(1,039)	0		0	0	0	(6,108)	0	0	100.00% \ 100.00%
Currency Swap - 135856PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	08/17/2020	Sale	0	1,966,516	4.95 / 3.47	0	0	11,487	1,994	0		0	0	0	11,487	0	0	100.00% \ 100.00%
Currency Swap - 135856PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	10/25/2020	Maturity	0	66,426	4.95 / 3.47	0	66,426	66,426	822	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 135856PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	10/26/2020	Maturity	0	0	4.95 / 3.47	0	(66,426)	(69,938)	(598)	0		0	0	0	(3,512)	0	0	100.00% \ 100.00%
Currency Swap - 92535PR - Receive: Fixed USD Pay: Fixed EUR	D6000#AB5 - MEC Holding GmbH EURO Gtd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/30/2010	07/02/2020	07/02/2020	Maturity	0	8,487,987	6.116 / 5.5	(294,204)	0	707,794	47,099	0		0	(928,482)	5,046	(10,394)	936,450	0	100.00% \ 100.00%
Currency Swap - 92536PR - Receive: Fixed USD Pay: Fixed EUR	D6000#AB5 - MEC Holding GmbH EURO Gtd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/30/2010	07/02/2020	07/02/2020	Maturity	0	6,824,513	6.116 / 5.5	(236,546)	0	569,081	37,869	0		0	(746,518)	4,057	(8,356)	752,925	0	100.00% \ 100.00%
Currency Swap - 92957PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AE7 - Bonduelle S.A. EURO GTD Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/31/2010	09/02/2022	09/02/2020	Maturity	0	2,274,051	5.3275 / 4.7	0	0	153,901	17,582	0		0	(264,112)	0	153,901	0	0	100.00% \ 100.00%
Currency Swap - 92958PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AE7 - Bonduelle S.A. EURO GTD Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/31/2010	09/02/2022	09/02/2020	Maturity	0	1,580,273	5.3275 / 4.7	0	0	106,948	12,218	0		0	(183,536)	0	106,948	0	0	100.00% \ 100.00%
Currency Swap - 92959PR - Receive: Fixed USD Pay: Fixed EUR	02343*AH5 - Amcor Finance USA EURO Series B GTD Sr Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/31/2010	09/01/2020	09/01/2020	Maturity	0	21,883,291	5.565 / 5	0	0	1,269,059	180,557	0		0	(2,541,563)	0	1,269,059	0	0	100.00% \ 100.00%
Currency Swap - 92960PR - Receive: Fixed USD Pay: Fixed EUR	02343*AH5 - Amcor Finance USA EURO Series B GTD Sr Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/31/2010	09/01/2020	09/01/2020	Maturity	0	21,523,766	5.565 / 5	0	0	1,248,209	177,591	0		0	(2,499,807)	0	1,248,209	0	0	100.00% \ 100.00%
Currency Swap - 92961PR - Receive: Fixed USD Pay: Fixed EUR	02343*AH5 - Amcor Finance USA EURO Series B GTD Sr Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/31/2010	09/01/2020	09/01/2020	Maturity	0	8,805,177	5.565 / 5	0	0	510,631	72,651	0		0	(1,022,648)	0	510,631	0	0	100.00% \ 100.00%
Currency Swap - 94349PR - Receive: Fixed USD Pay: Fixed EUR	D9695*AA5 - Wilo SE Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/14/2011	02/16/2021	08/31/2020	Sale	0	44,567,192	4.9925 / 4.5	0	0	0	395,912	0		0	(7,427,865)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 94350PR - Receive: Fixed USD Pay: Fixed EUR	D9695*AA5 - Wilo SE Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/14/2011	02/16/2021	08/31/2020	Sale	0	11,884,447	4.9925 / 4.5	0	0	0	105,575	0		0	(1,980,741)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 94351PR - Receive: Fixed USD Pay: Fixed EUR	D9695*AA5 - Wilo SE Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/14/2011	02/16/2021	08/31/2020	Sale	0	14,861,215	4.9925 / 4.5	0	0	0	132,019	0		0	(2,476,869)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 97361PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AD2 - VastNed Retail NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/12/2012	01/17/2020	01/17/2020	Maturity	0	29,601,199	5.413 / 5.06	0	0	3,942,972	12,833	0		0	323,763	0	(23,126)	0	0	100.00% \ 100.00%
Currency Swap - 97362PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AD2 - VastNed Retail NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/12/2012	01/17/2020	01/17/2020	Maturity	0	2,398,801	5.413 / 5.06	0	0	319,528	1,040	0		0	26,237	0	(1,874)	0	0	100.00% \ 100.00%
Currency Swap - 98926PR - Receive: Fixed USD Pay: Fixed EUR	435596D87 - Hollingsworth & Vose Company Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/03/2012	07/08/2024	07/06/2020	Maturity	0	561,302	4.61 / 4.21	0	0	57,133	2,709	0		0	(61,253)	0	57,133	0	0	100.00% \ 100.00%
Currency Swap - 99485PR - Receive: Fixed USD Pay: Fixed CAD	717046A85 - Peyto Exploration & Dev Corp Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/04/2012	09/06/2022	08/31/2020	Sale	0	22,814,130	4.1825 / 4.88	0	0	88,882	0	0		0	(5,484,715)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 99486PR - Receive: Fixed USD Pay: Fixed CAD	717046A85 - Peyto Exploration & Dev Corp Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/04/2012	09/06/2022	08/31/2020	Sale	0	13,155,263	4.1825 / 4.88	0	0	51,252	0	0		0	(3,162,640)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 99487PR - Receive: Fixed USD Pay: Fixed CAD	717046A85 - Peyto Exploration & Dev Corp Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/04/2012	09/06/2022	08/31/2020	Sale	0	5,343,338	4.1825 / 4.88	0	0	20,817	0	0		0	(1,284,585)	0	0	0	0	100.00% \ 100.00%
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												(35,898,075)	0	42,063,730	4,356,909	0	XXX	0	(73,214,487)	6,833,751	22,663,248	9,301,192	0	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(35,898,075)	0	41,365,255	4,153,050	0	XXX	0	(73,214,487)	6,833,751	21,964,774	9,301,192	0	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Interest Rate Swap - 101909CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	05/21/2013	05/23/2020	05/23/2020	Maturity	0	83,000,000	1.6828 / 1.52	0	0	0	86,518	0		(119,909)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 102205CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	06/24/2013	06/26/2023	07/22/2020	Sale	0	1,900,000	.1795 / 2.685	0	0	(142,360)	(18,224)	0		70,680	0	0	(142,360)	0	0	PD (Duration)

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 102440CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	07/11/2013	07/15/2023	08/17/2020	Sale	0	1,850,000	1748 / 2.7375	0	0	(139,466)	(22,230)	0		73,279	0	0	(139,466)	0	0	PD (Duration)
Interest Rate Swap - 105202CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	06/18/2014	06/20/2023	07/22/2020	Sale	0	1,850,000	.19 / 2.5288	0	0	(129,415)	(16,501)	0		58,831	0	0	(129,415)	0	0	PD (Duration)
Interest Rate Swap - 105397CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	07/17/2014	07/21/2024	03/16/2020	Sale	0	2,855,000	1.6394 / 2.5075	0	0	(247,114)	(4,964)	0		111,615	0	0	(247,114)	0	0	PD (Duration)
Interest Rate Swap - 105434CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2014	07/25/2024	08/10/2020	Sale	0	1,900,000	1716 / 2.5	0	0	(165,013)	(18,429)	0		73,732	0	0	(165,013)	0	0	PD (Duration)
Interest Rate Swap - 108184CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	01/13/2015	01/15/2020	01/15/2020	Maturity	0	1,000,000	1.7398 / 1.39	0	0	0	136	0		(140)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 108247CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	01/22/2015	01/26/2020	01/26/2020	Maturity	0	25,000,000	1.9356 / 1.545	0	0	0	7,053	0		(7,137)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 108275CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	01/27/2015	01/29/2020	01/29/2020	Maturity	0	50,000,000	1.9281 / 1.5	0	0	0	16,650	0		(16,810)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 108327CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	01/30/2015	02/03/2020	02/03/2020	Maturity	0	50,000,000	1.9023 / 1.359	0	0	0	26,786	0		(26,926)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 108343CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	02/02/2015	02/04/2020	02/04/2020	Maturity	0	50,000,000	1.9023 / 1.39	0	0	0	26,120	0		(26,275)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 108999CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/18/2015	03/20/2020	03/20/2020	Maturity	0	100,000,000	1.908 / 1.5585	0	0	0	76,696	0		(77,722)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 109228CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/07/2015	04/09/2020	04/09/2020	Maturity	0	1,500,000	1.0051 / 1.38	0	0	0	448	0		(1,398)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 109358PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	02/20/2014	02/20/2024	05/19/2020	Sale	0	704,000	7183 / 4.33	0	0	(110,661)	(3,759)	0		74,555	0	0	(110,661)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 109359PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	02/20/2014	02/20/2024	05/19/2020	Sale	0	1,628,000	7183 / 4.33	0	0	(255,903)	(8,693)	0		172,409	0	0	(255,903)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 109360PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	02/20/2014	02/20/2024	05/19/2020	Sale	0	6,028,000	7183 / 4.33	0	0	(947,532)	(32,189)	0		638,379	0	0	(947,532)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 109361PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	02/20/2014	02/20/2024	05/19/2020	Sale	0	9,548,000	7183 / 4.33	0	0	(1,500,835)	(50,986)	0		1,011,156	0	0	(1,500,835)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 110618CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	09/24/2015	09/28/2020	09/28/2020	Maturity	0	75,000,000	.306 / 1.457	0	0	0	(128,327)	0		(200,924)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 110679CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2015	09/30/2025	03/18/2020	Sale	0	1,800,000	1.6034 / 1.955	0	0	(117,484)	(1,012)	0		29,260	0	0	(117,484)	0	0	PD (Duration)
Interest Rate Swap - 110780CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	10/02/2015	10/06/2020	10/06/2020	Maturity	0	75,000,000	.3038 / 1.3	0	0	0	(44,737)	0		(285,526)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 112578CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	10/08/2020	10/08/2020	Maturity	0	545,000,000	.2765 / 2.095	(23,194,360)	0	0	(3,743,040)	0		(2,822,436)	0	4,028,642	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112579CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	10/14/2044	09/02/2020	Sale	0	36,000,000	3.052 / .2681	7,338,151	0	15,909,447	412,327	0		(148,965)	0	(137,538)	9,443,097	0	0	LD (Liability Cashflow)
Interest Rate Swap - 113592CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	06/10/2016	06/14/2021	01/21/2020	Sale	0	2,700,000	1.7398 / 1.015	0	0	18,635	1,104	0		(22,815)	0	0	18,635	0	0	PD (Duration)
Interest Rate Swap - 115120CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	10/18/2016	10/20/2046	11/03/2020	Sale	0	300,000,000	2184 / 1.987	0	0	(46,820,481)	(2,228,644)	0		(7,987,065)	0	0	(46,820,481)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 115121CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	10/18/2016	10/20/2046	11/03/2020	Sale	0	300,000,000	1.9855 / .2184	0	0	46,715,656	2,228,856	0		8,082,206	0	0	46,715,656	0	0	SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Interest Rate Swap - 115248CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2016	08/01/2025	07/31/2020	Sale	0	400,000	1.982 / .2961	0	0	33,923	77	0		(4,497)	0	0	33,923	0	0	PD (Duration)
Interest Rate Swap - 115249CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2016	05/01/2025	04/30/2020	Sale	0	400,000	1.946 / 1.4334	0	0	30,572	13	0		(4,026)	0	0	30,572	0	0	PD (Duration)
Interest Rate Swap - 115250CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2016	02/01/2025	01/31/2020	Sale	0	800,000	1.912 / 1.9094	0	0	21,191	9	0		(6,704)	0	0	21,191	0	0	PD (Duration)
Interest Rate Swap - 115553CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/23/2016	11/28/2036	05/29/2020	Sale	0	20,000,000	1.6133 / 2.4413	0	0	(4,969,351)	(60,191)	0		1,140,627	0	0	(4,969,351)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 115634CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2016	12/02/2026	04/23/2020	Sale	0	35,000,000	2.243 / 1.5804	0	0	3,935,395	51,896	0		(1,002,711)	0	0	3,935,395	0	0	SD (Asset Cashflow)
Interest Rate Swap - 115634CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2016	12/02/2026	06/16/2020	Sale	0	35,000,000	2.243 / .344	0	0	3,865,236	102,534	0		(1,002,711)	0	0	3,865,236	0	0	SD (Asset Cashflow)
Interest Rate Swap - 116355CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/25/2017	01/27/2023	06/24/2020	Sale	0	1,350,000	.1738 / 1.98	0	0	(63,562)	(5,703)	0		16,264	0	0	(63,562)	0	0	PD (Duration)
Interest Rate Swap - 116480CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2017	08/01/2025	07/31/2020	Sale	0	4,300,000	2.7246 / .2961	0	0	524,323	1,177	0		(200,257)	0	0	524,323	0	0	PD (Duration)
Interest Rate Swap - 116481CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2017	05/01/2025	04/30/2020	Sale	0	4,600,000	2.696 / 1.4334	0	0	523,453	247	0		(211,066)	0	0	523,453	0	0	PD (Duration)
Interest Rate Swap - 116890CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/06/2017	03/08/2022	06/23/2020	Sale	0	1,600,000	.198 / 1.975	0	0	(49,368)	(7,081)	0		13,856	0	0	(49,368)	0	0	PD (Duration)
Interest Rate Swap - 117218CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	04/05/2022	06/23/2020	Sale	0	1,670,000	.3296 / 1.953	0	0	(53,189)	(6,750)	0		14,160	0	0	(53,189)	0	0	PD (Duration)
Interest Rate Swap - 117616CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2017	05/01/2025	04/30/2020	Sale	0	7,000,000	2.487 / 1.4334	0	0	723,694	336	0		(251,316)	0	0	723,694	0	0	PD (Duration)
Interest Rate Swap - 117618CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2017	02/03/2025	01/31/2020	Sale	0	7,400,000	2.46 / 1.9084	0	0	392,179	421	0		(256,343)	0	0	392,179	0	0	PD (Duration)
Interest Rate Swap - 117623CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2017	08/01/2025	07/31/2020	Sale	0	6,200,000	2.517 / .2961	0	0	691,146	1,554	0		(227,225)	0	0	691,146	0	0	PD (Duration)
Interest Rate Swap - 117654CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/02/2017	05/04/2020	05/04/2020	Maturity	0	75,000,000	1.7511 / 1.72	0	0	0	22,330	0		(50,373)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 117687CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2017	05/10/2022	06/23/2020	Sale	0	1,200,000	.198 / 1.905	0	0	(39,269)	(5,124)	0		9,325	0	0	(39,269)	0	0	PD (Duration)
Interest Rate Swap - 118814CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2017	01/21/2020	01/21/2020	Maturity	0	20,000,000	1.9659 / 1.6595	0	0	0	3,404	0		(3,463)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 118860CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/20/2017	07/24/2022	06/23/2020	Sale	0	1,080,000	.1683 / 1.817	0	0	(37,200)	(3,880)	0		6,720	0	0	(37,200)	0	0	PD (Duration)
Interest Rate Swap - 118914CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/21/2017	07/25/2024	08/10/2020	Sale	0	1,000,000	.1716 / 1.9675	0	0	(87,056)	(6,445)	0		15,383	0	0	(87,056)	0	0	PD (Duration)
Interest Rate Swap - 119161CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2017	08/01/2025	07/31/2020	Sale	0	3,200,000	2.365 / .2961	0	0	332,502	748	0		(94,164)	0	0	332,502	0	0	PD (Duration)

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 1191620M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2017	11/01/2025	10/30/2020	Sale	0	2,300,000	2.39 / .2251	0	0	222,736	264	0		(68,722)	0	0	222,736	0	0	PD (Duration)
Interest Rate Swap - 1191660M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2017	02/01/2025	01/31/2020	Sale	0	3,700,000	2.29 / 1.9094	0	0	165,642	158	0		(98,018)	0	0	165,642	0	0	PD (Duration)
Interest Rate Swap - 1191670M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2017	05/01/2025	04/30/2020	Sale	0	3,300,000	2.315 / 1.4334	0	0	312,887	143	0		(91,369)	0	0	312,887	0	0	PD (Duration)
Interest Rate Swap - 1192170M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2017	02/01/2025	01/31/2020	Sale	0	5,900,000	2.6683 / 1.9094	87,400	0	372,362	438	0		(176,195)	0	(88)	285,050	0	0	PD (Duration)
Interest Rate Swap - 1194400M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/06/2017	09/08/2047	02/11/2020	Sale	0	73,000,000	1.885 / 2.382	0	0	(10,583,438)	(37,498)	0		4,257,208	0	0	(10,583,438)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 1194410M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/06/2017	09/08/2047	02/11/2020	Sale	0	73,000,000	2.38 / 1.885	0	0	10,551,058	37,331	0		(4,225,579)	0	0	10,551,058	0	0	SD (Asset Cashflow)
Interest Rate Swap - 1194420M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/06/2017	09/08/2027	08/27/2020	Sale	0	190,000,000	2.061 / .3176	0	0	20,715,489	1,285,935	0		(3,155,387)	0	0	20,715,489	0	0	SD (Asset Cashflow)
Interest Rate Swap - 1194430M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/06/2017	09/08/2027	08/27/2020	Sale	0	190,000,000	.3176 / 2.061	0	0	(20,715,489)	(1,285,935)	0		3,155,387	0	0	(20,715,489)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 1196390M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/19/2017	09/21/2022	06/24/2020	Sale	0	1,400,000	.1709 / 1.845	0	0	(52,867)	(5,128)	0		10,176	0	0	(52,867)	0	0	PD (Duration)
Interest Rate Swap - 1201720M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2017	02/03/2025	01/31/2020	Sale	0	2,900,000	2.38 / 1.9084	0	0	142,454	146	0		(89,337)	0	0	142,454	0	0	PD (Duration)
Interest Rate Swap - 1201730M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2017	05/01/2025	04/30/2020	Sale	0	2,900,000	2.4 / 1.4334	0	0	287,248	132	0		(92,067)	0	0	287,248	0	0	PD (Duration)
Interest Rate Swap - 1201740M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2017	08/03/2025	07/31/2020	Sale	0	2,900,000	2.43 / .3038	0	0	311,201	699	0		(94,398)	0	0	311,201	0	0	PD (Duration)
Interest Rate Swap - 1201750M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2017	11/02/2025	10/30/2020	Sale	0	1,900,000	2.45 / .2339	0	0	189,775	225	0		(62,176)	0	0	189,775	0	0	PD (Duration)
Interest Rate Swap - 1201800M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2017	11/03/2027	04/13/2020	Sale	0	15,000,000	2.346 / 1.7633	0	0	1,822,280	22,364	0		(560,607)	0	0	1,822,280	0	0	SD (Asset Cashflow)
Interest Rate Swap - 1202610M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/09/2017	11/13/2047	04/13/2020	Sale	0	4,000,000	2.5405 / 1.7073	0	0	1,540,650	8,403	0		(372,049)	0	0	1,540,650	0	0	SD (Asset Cashflow)
Interest Rate Swap - 1202611M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/09/2017	11/13/2047	04/27/2020	Sale	0	13,000,000	2.5405 / 1.7073	0	0	5,706,288	31,523	0		(1,209,159)	0	0	5,706,288	0	0	SD (Asset Cashflow)
Interest Rate Swap - 1202710M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2017	11/15/2024	08/10/2020	Sale	0	1,410,000	.1748 / 2.1775	0	0	(116,577)	(11,414)	0		36,337	0	0	(116,577)	0	0	PD (Duration)
Interest Rate Swap - 1202760M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2017	11/16/2020	11/16/2020	Maturity	0	18,600,000	.2801 / 1.9963	0	0	0	(167,699)	0		31,854	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1209340M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2017	12/18/2027	10/29/2020	Sale	0	625,000,000	.2333 / 2.39	0	0	(78,301,495)	(7,786,130)	0		25,664,855	0	0	(78,301,495)	0	0	SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 1209360M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2017	12/18/2047	04/23/2020	Sale	0	245,000,000	2.57 / .8894	0	0	113,715,036	757,584	0		(24,452,902)	0	0	113,715,036	0	0	SD (Asset Cashflow)
Interest Rate Swap - 1219700M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2018	08/08/2020	08/08/2020	Maturity	0	33,500,000	.4346 / 2.403	0	0	0	(234,078)	0		113,552	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1224110M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2018	01/16/2020	01/16/2020	Maturity	0	32,300,000	2.0009 / 2.5875	0	0	0	(7,895)	0		7,721	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1227780M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2018	04/16/2043	03/31/2020	Sale	0	200,000,000	2.9686 / 1.8426	0	0	90,012,783	539,561	0		(32,765,979)	0	0	90,012,783	0	0	SD (Asset Cashflow)
Interest Rate Swap - 1227780M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2018	04/16/2043	04/13/2020	Sale	0	160,000,000	2.9686 / 1.8426	0	0	67,497,608	496,705	0		(26,212,784)	0	0	67,497,608	0	0	SD (Asset Cashflow)
Interest Rate Swap - 1227840M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2018	12/18/2047	04/23/2020	Sale	0	245,000,000	.8894 / 2.57	19,470,918	0	(113,715,036)	(757,584)	0		43,035,010	0	(327,920)	(131,967,114)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 1234030M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2018	12/11/2020	12/11/2020	Maturity	0	10,000,000	.2503 / 2.865	0	0	0	(199,869)	0		101,248	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1235620M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2018	12/22/2020	12/22/2020	Maturity	0	40,000,000	.2254 / 2.8713	0	0	0	(769,200)	0		419,485	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1237640M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2018	01/10/2020	01/10/2020	Maturity	0	17,500,000	2.0095 / 2.74	0	0	0	(3,196)	0		3,131	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1239280M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/18/2018	07/20/2025	10/30/2020	Sale	0	1,800,000	.1563 / 2.85	0	0	(215,363)	(32,568)	0		114,749	0	0	(215,363)	0	0	PD (Duration)
Interest Rate Swap - 1239420M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2018	01/23/2020	01/23/2020	Maturity	0	15,000,000	1.934 / 2.8	0	0	0	(7,938)	0		7,804	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1241600M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2018	02/09/2020	02/09/2020	Maturity	0	19,000,000	1.9006 / 2.815	0	0	0	(17,818)	0		17,502	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1244640M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2018	09/17/2020	09/17/2020	Maturity	0	20,000,000	.299 / 2.933	0	0	0	(278,556)	0		157,945	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1245850M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/18/2018	03/20/2020	03/20/2020	Maturity	0	19,000,000	1.908 / 2.8745	0	0	0	(40,298)	0		39,671	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1250980M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2018	10/25/2028	05/08/2020	Sale	0	19,000,000	3.219 / .9914	0	0	4,275,040	100,750	0		(2,102,122)	0	0	4,275,040	0	0	SD (Asset Cashflow)
Interest Rate Swap - 1252650M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2018	11/02/2020	11/02/2020	Maturity	0	10,000,000	.251 / 3.075	0	0	0	(174,693)	0		104,781	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1253750M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/07/2018	05/09/2020	05/09/2020	Maturity	0	47,000,000	1.7341 / 3.0573	0	0	0	(213,612)	0		194,256	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1254340R - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2015	06/01/2020	06/01/2020	Maturity	0	24,000,000	1.5804 / 1.615	0	0	0	11,923	0		(26,604)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 1254350R - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2015	11/01/2020	11/01/2020	Maturity	0	4,000,000	.251 / 1.6888	0	0	0	(22,529)	0		(3,974)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 1254380R - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2017	09/01/2020	09/01/2020	Maturity	0	62,100,000	.35 / 1.81	0	0	0	(245,063)	0		(6,981)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 1254420R - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2017	08/01/2020	08/01/2020	Maturity	0	11,600,000	.6866 / 1.69	0	0	0	(24,350)	0		(10,786)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 1254440R - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2017	02/01/2020	02/01/2020	Maturity	0	90,800,000	1.9091 / 1.785	0	0	0	14,834	0		(15,371)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 1254550R - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2018	05/31/2020	05/31/2020	Maturity	0	39,000,000	.35 / 2.7513	0	0	0	(161,830)	0		138,953	0	0	0	0	0	PD (Duration)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap - 125470CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2017	03/02/2020	03/02/2020	Maturity	0	20,000,000	1.9069 / 1.8181	0	0	0	3,009	0		(3,235)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 125734CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/10/2020	12/10/2020	Maturity	0	20,000,000	.2495 / 2.946	0	0	0	(408,120)	0		216,790	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 126143CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/21/2018	12/27/2020	12/27/2020	Maturity	0	20,000,000	.2333 / 2.801	0	0	0	(370,525)	0		199,725	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 126315CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2019	01/15/2049	12/18/2020	Sale	0	60,000,000	2.868 / .2369	0	0	21,357,772	1,095,091	0		(10,173,367)	0	0	21,357,772	0	0	PD (Duration)
Interest Rate Swap - 126484CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/18/2019	01/23/2049	12/18/2020	Sale	0	12,000,000	2.955 / .2091	0	0	4,530,183	232,192	0		(2,270,628)	0	0	4,530,183	0	0	PD (Duration)
Interest Rate Swap - 126487CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/18/2019	07/23/2020	07/23/2020	Maturity	0	14,000,000	1.043 / 2.785	0	0	0	(101,399)	0		73,253	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 126620PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2019	02/04/2020	02/04/2020	Maturity	0	8,000,000	1.9023 / 2.713	0	0	0	(5,523)	0		5,419	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 127588CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/10/2019	10/12/2020	10/12/2020	Maturity	0	26,000,000	.2663 / 2.4975	0	0	0	(265,605)	0		139,466	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 127599CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/10/2019	04/12/2049	04/13/2020	Sale	0	22,000,000	2.6851 / 1.3114	0	0	9,894,121	(25,484)	0		(2,846,582)	0	0	9,894,121	0	0	SD (Asset Cashflow)
Interest Rate Swap - 127599CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/10/2019	04/12/2049	05/08/2020	Sale	0	8,000,000	2.6851 / 1.3114	0	0	3,985,231	(1,025)	0		(1,035,121)	0	0	3,985,231	0	0	SD (Asset Cashflow)
Interest Rate Swap - 127832PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2019	05/02/2020	05/02/2020	Maturity	0	41,000,000	1.7633 / 2.5175	0	0	0	(98,426)	0		83,203	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 127840PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2019	05/02/2020	05/02/2020	Maturity	0	61,000,000	1.7633 / 2.5325	0	0	0	(149,564)	0		126,892	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 128242PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2019	06/04/2020	06/04/2020	Maturity	0	39,000,000	1.2538 / 2.2641	0	0	0	(120,634)	0		63,751	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 128341CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2019	06/14/2029	03/18/2020	Sale	0	1,400,000	1.6501 / 2.003	0	0	(128,838)	(1,103)	0		26,054	0	0	(128,838)	0	0	PD (Duration)
Interest Rate Swap - 128549CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2019	06/28/2029	01/21/2020	Sale	0	2,800,000	1.8048 / 1.885	0	0	(64,603)	(131)	0		22,837	0	0	(64,603)	0	0	PD (Duration)
Interest Rate Swap - 128600CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2019	07/02/2029	01/28/2020	Sale	0	65,000,000	2.0851 / 1.9599	0	0	(2,212,737)	(2,237)	0		389,277	0	0	(2,212,737)	0	0	PD (Duration)
Interest Rate Swap - 128600CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2019	07/02/2029	02/04/2020	Sale	0	125,000,000	1.9094 / 1.9599	0	0	(4,426,441)	1,276	0		748,609	0	0	(4,426,441)	0	0	PD (Duration)
Interest Rate Swap - 128601CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2019	07/02/2029	01/28/2020	Sale	0	65,000,000	1.9591 / 1.9094	0	0	2,208,275	2,197	0		(384,821)	0	0	2,208,275	0	0	PD (Duration)
Interest Rate Swap - 128601CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2019	07/02/2029	02/04/2020	Sale	0	125,000,000	1.9591 / 1.9094	0	0	4,417,830	(1,368)	0		(740,040)	0	0	4,417,830	0	0	PD (Duration)
Interest Rate Swap - 128946CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2019	07/23/2020	07/23/2020	Maturity	0	20,000,000	1.043 / 2.038	0	0	0	(61,026)	0		21,544	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 128972CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2019	10/25/2020	10/25/2020	Maturity	0	32,000,000	.2445 / 1.9925	0	0	0	(232,557)	0		48,555	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 129107PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2019	08/02/2020	08/02/2020	Maturity	0	11,000,000	.5561 / 2.0595	0	0	0	(49,737)	0		13,557	0	0	0	0	0	PD (Duration)

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 1292050M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	08/05/2019	08/07/2026	06/24/2020	Sale	0	2,000,000	.2473 / 1.4175	0	0	(130,644)	(3,507)	0		(34,059)	0	0	(130,644)	0	0	PD (Duration)
Interest Rate Swap - 1292510M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	08/06/2019	08/08/2020	08/08/2020	Maturity	0	29,000,000	.4346 / 1.846	0	0	0	(104,371)	0		946	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1292690M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	08/07/2019	08/09/2020	08/09/2020	Maturity	0	55,000,000	.4346 / 1.7665	0	0	0	(171,567)	0		(24,354)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1292860M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	08/09/2019	08/13/2026	03/23/2020	Sale	0	3,000,000	1.6528 / 1.39	0	0	(173,481)	1,200	0		(56,524)	0	0	(173,481)	0	0	PD (Duration)
Interest Rate Swap - 1293180M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	08/14/2019	09/16/2020	09/16/2020	Maturity	0	47,000,000	.3209 / 1.7983	0	0	0	(285,766)	0		(3,933)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1294930M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	08/20/2019	08/22/2020	08/22/2020	Maturity	0	45,000,000	.358 / 1.7665	0	0	0	(159,160)	0		(16,809)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1295680M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	09/26/2019	09/30/2029	01/21/2020	Sale	0	1,900,000	1.8048 / 1.4525	0	0	30,595	390	0		(59,567)	0	0	30,595	0	0	PD (Duration)
Interest Rate Swap - 1301620M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	10/11/2020	10/11/2020	Maturity	0	28,000,000	.2663 / 1.6625	0	0	0	(103,048)	0		(30,882)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1303960M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	10/17/2019	10/21/2020	10/21/2020	Maturity	0	28,000,000	.2714 / 1.762	0	0	0	(140,183)	0		(9,781)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1306150M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	10/30/2019	11/01/2049	05/11/2020	Sale	0	25,000,000	1.7633 / 1.904	0	0	(6,596,004)	(16,461)	0		(1,190,266)	0	0	(6,596,004)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 1306160M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	10/30/2019	11/01/2049	05/11/2020	Sale	0	25,000,000	1.9 / .6866	0	0	6,568,980	16,097	0		1,213,163	0	0	6,568,980	0	0	SD (Asset Cashflow)
Interest Rate Swap - 1312740M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	12/12/2019	12/16/2034	02/04/2020	Sale	0	40,000,000	1.8936 / 1.9585	0	0	(1,454,376)	(347)	0		(342,849)	0	0	(1,454,376)	0	0	PD (Duration)
Interest Rate Swap - 1312750M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	12/12/2019	12/16/2034	02/04/2020	Sale	0	40,000,000	1.956 / 1.8936	0	0	1,441,012	252	0		356,018	0	0	1,441,012	0	0	PD (Duration)
Interest Rate Swap - 1316120M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	12/26/2019	12/30/2029	03/30/2020	Sale	0	1,900,000	1.882 / 1.3746	0	0	228,533	(441)	0		4,850	0	0	228,533	0	0	PD (Duration)
Interest Rate Swap - 1326500M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/05/2020	03/09/2050	03/30/2020	Sale	0	20,000,000	.9989 / 1.1963	0	0	(2,094,480)	(2,412)	0		0	0	0	(2,094,480)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 1326500M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/05/2020	03/09/2050	05/11/2020	Sale	0	15,000,000	.9989 / 1.1963	0	0	(1,102,847)	(4,765)	0		0	0	0	(1,102,847)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 1326510M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/05/2020	03/09/2050	03/30/2020	Sale	0	20,000,000	1.195 / .9989	0	0	2,087,563	2,397	0		0	0	0	2,087,563	0	0	SD (Asset Cashflow)
Interest Rate Swap - 1326510M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/05/2020	03/09/2050	05/11/2020	Sale	0	15,000,000	1.195 / .9989	0	0	1,097,725	4,732	0		0	0	0	1,097,725	0	0	SD (Asset Cashflow)
Interest Rate Swap - 1359650M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	08/27/2020	09/01/2040	09/24/2020	Sale	0	25,000,000	.35 / 1.0063	0	0	60,571	(12,671)	0		0	0	0	60,571	0	0	SD (Asset Cashflow)
Interest Rate Swap - 1359680M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	08/27/2020	09/01/2040	09/24/2020	Sale	0	25,000,000	1.005 / .246	0	0	(66,450)	12,650	0		0	0	0	(66,450)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	07/12/2005	06/30/2025	03/31/2020	Maturity	0	266,074	3.6776 / 6.45	0	0	0	(1,796)	0		23,070	0	0	0	0	0	SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2005	06/30/2025	06/30/2020	Maturity	0	270,145	3.1831 / 6.45	0	0	0	(4,006)	0		23,423	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2005	06/30/2025	09/30/2020	Maturity	0	274,278	2.0409 / 6.45	0	0	0	(7,060)	0		23,781	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2005	06/30/2025	12/31/2020	Maturity	0	278,474	1.9534 / 6.45	0	0	0	(10,268)	0		24,145	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 69273PR - Receive: Floating 3 Month Libor +156 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/06/2005	10/01/2020	10/01/2020	Maturity	0	2,543,144	1.8561 / 6.535	0	0	0	(71,023)	0		59,225	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	01/05/2020	Maturity	0	0	2.2211 / 6.19	0	0	0	(25)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	01/06/2020	Maturity	0	36,233	2.2211 / 6.19	0	0	0	11	0		8,060	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	02/05/2020	Maturity	0	36,420	2.2519 / 6.19	0	0	0	(133)	0		8,101	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	03/05/2020	Maturity	0	36,608	2.1853 / 6.19	0	0	0	(258)	0		8,143	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	04/05/2020	Maturity	0	0	1.8943 / 6.19	0	0	0	(595)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	04/06/2020	Maturity	0	36,796	1.8943 / 6.19	0	0	0	207	0		8,185	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	05/05/2020	Maturity	0	36,986	1.4991 / 6.19	0	0	0	(536)	0		8,227	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	06/05/2020	Maturity	0	37,177	.8471 / 6.19	0	0	0	(704)	0		8,270	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	07/05/2020	Maturity	0	0	.6911 / 6.19	0	0	0	(1,182)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	07/06/2020	Maturity	0	37,369	.6911 / 6.19	0	0	0	304	0		8,312	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	08/05/2020	Maturity	0	37,562	.6813 / 6.19	0	0	0	(1,055)	0		8,355	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	09/05/2020	Maturity	0	0	.6745 / 6.19	0	0	0	(1,584)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	09/08/2020	Maturity	0	37,755	.6745 / 6.19	0	0	0	353	0		8,398	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	10/05/2020	Maturity	0	37,950	.6718 / 6.19	0	0	0	(1,414)	0		8,442	0	0	0	0	0	SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	11/05/2020	Maturity	0	38,146	.657 / 6.19	0	0	0	(1,597)	0		8,485	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	12/05/2020	Maturity	0	0	.6551 / 6.19	0	0	0	(2,202)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	12/07/2020	Maturity	0	38,343	.6551 / 6.19	0	0	0	422	0		8,529	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed ..	706106994 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	01/05/2020	Maturity	0	0	2.0136 / 5.53	0	0	0	(28)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed ..	706106994 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	01/06/2020	Maturity	0	45,346	2.0136 / 5.53	0	0	0	13	0		1,874	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed ..	706106994 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	02/05/2020	Maturity	0	45,555	2.0444 / 5.53	0	0	0	(148)	0		1,883	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed ..	706106994 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	03/05/2020	Maturity	0	45,765	1.9778 / 5.53	0	0	0	(286)	0		1,892	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed ..	706106994 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	04/05/2020	Maturity	0	0	1.6868 / 5.53	0	0	0	(664)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed ..	706106994 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	04/06/2020	Maturity	0	45,976	1.6868 / 5.53	0	0	0	233	0		1,900	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed ..	706106994 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	05/05/2020	Maturity	0	46,188	1.2916 / 5.53	0	0	0	(597)	0		1,909	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed ..	706106994 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	06/05/2020	Maturity	0	46,401	.6396 / 5.53	0	0	0	(789)	0		1,918	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed ..	706106994 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	07/05/2020	Maturity	0	0	.4836 / 5.53	0	0	0	(1,318)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed ..	706106994 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	07/06/2020	Maturity	0	46,615	.4836 / 5.53	0	0	0	329	0		1,927	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed ..	706106994 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	08/05/2020	Maturity	0	46,830	.4738 / 5.53	0	0	0	(1,190)	0		1,936	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed ..	706106994 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	09/05/2020	Maturity	0	0	.467 / 5.53	0	0	0	(1,763)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed ..	706106994 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	09/08/2020	Maturity	0	47,045	.467 / 5.53	0	0	0	372	0		1,945	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed ..	706106994 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	10/05/2020	Maturity	0	47,262	.4643 / 5.53	0	0	0	(1,600)	0		1,954	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed ..	706106994 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	11/05/2020	Maturity	0	47,480	.4495 / 5.53	0	0	0	(1,807)	0		1,963	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed ..	706106994 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	12/05/2020	Maturity	0	0	.4476 / 5.53	0	0	0	(2,447)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed ..	706106994 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	12/07/2020	Maturity	0	47,699	.4476 / 5.53	0	0	0	431	0		1,972	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	01/05/2020	Maturity	0	0	4.8506 / 7.89	0	0	0	(57)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	01/06/2020	Maturity	0	64,823	4.8506 / 7.89	0	0	0	44	0		10,238	0	0	0	0	0	SD (Asset Cashflow)

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Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	02/05/2020	Maturity	0	65,249	4.8814 / 7.89	0	0	0	(177)	0		10,306	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	03/05/2020	Maturity	0	71,300	4.8148 / 7.89	0	0	0	(386)	0		11,262	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	04/06/2020	Maturity	0	66,110	4.5238 / 7.89	0	0	0	(526)	0		10,442	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	05/05/2020	Maturity	0	66,544	4.1286 / 7.89	0	0	0	(746)	0		10,510	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	06/05/2020	Maturity	0	66,983	3.4766 / 7.89	0	0	0	(992)	0		10,580	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	07/05/2020	Maturity	0	0	3.3206 / 7.89	0	0	0	(2,719)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	07/06/2020	Maturity	0	67,424	3.3206 / 7.89	0	0	0	1,470	0		10,649	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	08/05/2020	Maturity	0	67,865	3.3108 / 7.89	0	0	0	(1,516)	0		10,719	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	09/05/2020	Maturity	0	0	3.304 / 7.89	0	0	0	(3,653)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	09/08/2020	Maturity	0	68,312	3.304 / 7.89	0	0	0	1,891	0		10,790	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	10/05/2020	Maturity	0	68,761	3.3013 / 7.89	0	0	0	(2,056)	0		10,860	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	11/05/2020	Maturity	0	69,213	3.2865 / 7.89	0	0	0	(2,329)	0		10,932	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	12/07/2020	Maturity	0	69,669	3.2846 / 7.89	0	0	0	(2,599)	0		11,004	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 83044PR - Receive: Floating 3 Month Libor +181.8 BPS Pay: Fixed	247158AA2 - Deloitte LLP Guaranteed Series A Senior NT	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/18/2008	08/20/2023	08/20/2020	Maturity	0	3,245,455	2.1941 / 6.73	0	0	0	(75,495)	0		213,994	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 92565CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2010	08/03/2020	08/03/2020	Maturity	0	20,000,000	2.8888 / .251	0	0	0	188,098	0		(121,232)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 93158PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2020	09/17/2020	Maturity	0	127,000,000	.299 / 2.6853	0	0	0	(1,545,083)	0		779,978	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 93160PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2020	09/17/2020	Maturity	0	20,000,000	2.6853 / .2461	0	0	0	243,320	0		(122,831)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 93675CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2010	12/08/2020	12/08/2020	Maturity	0	61,000,000	3.105 / .248	0	0	0	1,314,070	0		(746,028)	0	0	0	0	0	PD (Duration)
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												3,702,108	0	151,439,856	(14,061,750)	0	XXX	(36,787,918)	0	3,563,096	126,634,116	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Credit Default Swap - 132255CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	02/13/2020	12/20/2020	12/20/2020	Maturity	0	8,000,000	Credit Event / 1	0	(50,817)	0	(68,000)	0		0	0	50,817	0	0	0	CR (Credit Risk)
Credit Default Swap - 133439CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	06/20/2025	04/03/2020	Sale	0	3,200,000	Credit Event / 5	0	301,689	304,889	0	0		0	0	0	3,200	0	0	CR (Credit Risk)
Credit Default Swap - 133442CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	06/20/2025	04/03/2020	Sale	0	1,600,000	Credit Event / 5	0	147,733	149,333	0	0		0	0	0	1,600	0	0	CR (Credit Risk)
Credit Default Swap - 133447CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	06/20/2025	04/03/2020	Sale	0	9,700,000	Credit Event / 5	0	914,494	924,194	0	0		0	0	0	9,700	0	0	CR (Credit Risk)
Credit Default Swap - 133450CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	06/20/2025	04/03/2020	Sale	0	1,500,000	Credit Event / 5	0	141,417	142,917	0	0		0	0	0	1,500	0	0	CR (Credit Risk)
Credit Default Swap - 133451CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	06/20/2025	04/03/2020	Sale	0	1,000,000	Credit Event / 5	0	94,278	95,278	0	0		0	0	0	1,000	0	0	CR (Credit Risk)
Credit Default Swap - 133452CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	06/20/2025	04/03/2020	Sale	0	16,100,000	Credit Event / 5	0	1,517,872	1,533,972	0	0		0	0	0	16,100	0	0	CR (Credit Risk)
Credit Default Swap - 133453CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	06/20/2025	04/03/2020	Sale	0	41,900,000	Credit Event / 5	0	3,950,239	3,992,139	0	0		0	0	0	41,900	0	0	CR (Credit Risk)
Credit Default Swap - 133454CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	06/20/2025	04/03/2020	Sale	0	4,800,000	Credit Event / 5	0	452,533	457,333	0	0		0	0	0	4,800	0	0	CR (Credit Risk)
Credit Default Swap - 134521CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/08/2020	06/20/2030	06/08/2020	Sale	0	6,000,000	Credit Event / 1	0	24,286	24,286	0	0		0	0	0	0	0	0	CR (Credit Risk)
1129999999. Subtotal - Swaps - Hedging Other - Credit Default												0	7,493,725	7,624,341	(68,000)	0	XXX	0	0	50,817	79,800	0	0	XXX
Currency Swap - 101090PR - Receive: Fixed USD Pay: Fixed GBP	G9105#AB0 - Trustees of Fund 20 - Viscount Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	09/07/2032	11/23/2020	Sale	0	0	4.73 / 4.61	0	0	(2,930)	0	0		0	0	0	(2,930)	0	0	FX (Foreign Exchange)
Currency Swap - 106900PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AK9 - SIG PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2013	11/01/2021	07/20/2020	Sale	0	1,393,915	4.6475 / 3.88	0	0	248,842	951	0		0	0	0	248,842	0	0	FX (Foreign Exchange)
Currency Swap - 106901PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AK9 - SIG PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2013	11/01/2021	07/20/2020	Sale	0	2,092,171	4.6475 / 3.88	0	0	373,495	1,427	0		0	0	0	373,495	0	0	FX (Foreign Exchange)
Currency Swap - 107179PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	06/16/2020	Maturity	0	176,708	5.755 / 6.6	0	0	409	(859)	0		4,836	8,347	0	409	0	0	FX (Foreign Exchange)
Currency Swap - 107179PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	12/16/2020	Maturity	0	182,539	5.755 / 6.6	0	0	(11,715)	(1,644)	0		4,996	8,622	0	(11,715)	0	0	FX (Foreign Exchange)
Currency Swap - 107180PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	06/16/2020	Maturity	0	26,179	5.755 / 6.6	0	0	61	(127)	0		716	1,237	0	61	0	0	FX (Foreign Exchange)
Currency Swap - 107180PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	12/16/2020	Maturity	0	27,043	5.755 / 6.6	0	0	(1,736)	(244)	0		740	1,277	0	(1,736)	0	0	FX (Foreign Exchange)
Currency Swap - 107193PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2007	07/30/2022	07/30/2020	Maturity	0	6,771,582	6.3435 / 5.44	0	0	933,320	76,642	0		35,425	(1,215,222)	0	933,320	0	0	FX (Foreign Exchange)
Currency Swap - 107194PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2007	07/30/2022	07/30/2020	Maturity	0	985,599	6.3435 / 5.44	0	0	135,844	11,155	0		5,156	(176,875)	0	135,844	0	0	FX (Foreign Exchange)
Currency Swap - 107195PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2007	07/30/2022	07/30/2020	Maturity	0	352,833	6.3435 / 5.44	0	0	48,631	3,993	0		1,846	(63,319)	0	48,631	0	0	FX (Foreign Exchange)
Currency Swap - 107196PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2007	07/30/2022	07/30/2020	Maturity	0	1,924,543	6.3435 / 5.44	0	0	265,258	21,782	0		10,068	(345,377)	0	265,258	0	0	FX (Foreign Exchange)
Currency Swap - 107297PR - Receive: Fixed USD Pay: Fixed GBP	G9105*AC2 - Trustees of Fd 26- Primary Set Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	09/08/2037	11/23/2020	Sale	0	0	5.07 / 5.01	0	0	(8,501)	0	0		0	0	0	(8,501)	0	0	FX (Foreign Exchange)
Currency Swap - 107298PR - Receive: Fixed USD Pay: Fixed GBP	G9105#AC8 - Trustees of Fund 20 - Viscount Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	09/08/2037	11/23/2020	Sale	0	0	5.07 / 5.01	0	0	(11,760)	0	0		0	0	0	(11,760)	0	0	FX (Foreign Exchange)
Currency Swap - 107299PR - Receive: Fixed USD Pay: Fixed GBP	G9105*AC2 - Trustees of Fd 26- Primary Set Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	09/08/2037	11/23/2020	Sale	0	0	5.07 / 5.01	0	0	(8,501)	0	0		0	0	0	(8,501)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 107300PR - Receive: Fixed USD Pay: Fixed GBP	G91058AC0 - Trustees of Fund 22- Vicountcy Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/06/2013	09/08/2037	11/23/2020	Sale	0	0	5.07 / 5.01	0	0	(8,501)	0	0		0	0	0	(8,501)	0	0	FX (Foreign Exchange)
Currency Swap - 107307PR - Receive: Fixed USD Pay: Fixed GBP	G91058AA4 - Trustees of Fund 22- Vicountcy Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/06/2013	09/07/2027	11/23/2020	Sale	0	0	4.29 / 4.13	0	0	(639)	0	0		0	0	0	(639)	0	0	FX (Foreign Exchange)
Currency Swap - 107308PR - Receive: Fixed USD Pay: Fixed GBP	G9105*AA6 - Trustees of Fd 26- Primary Set Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/06/2013	09/07/2027	11/23/2020	Sale	0	0	4.29 / 4.13	0	0	(639)	0	0		0	0	0	(639)	0	0	FX (Foreign Exchange)
Currency Swap - 110445PR - Receive: Fixed USD Pay: Fixed CAD	C41118AB9 - Great Lakes PIIR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/09/2003	06/16/2023	06/16/2020	Maturity	0	57,594	5.755 / 6.6	(25)	0	133	(280)	0		1,576	2,695	0	159	0	0	FX (Foreign Exchange)
Currency Swap - 110445PR - Receive: Fixed USD Pay: Fixed CAD	C41118AB9 - Great Lakes PIIR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/09/2003	06/16/2023	12/16/2020	Maturity	0	59,494	5.755 / 6.6	(26)	0	(3,818)	(536)	0		1,628	2,784	0	(3,792)	0	0	FX (Foreign Exchange)
Currency Swap - 110446PR - Receive: Fixed USD Pay: Fixed CAD	C41118AB9 - Great Lakes PIIR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/09/2003	06/16/2023	06/16/2020	Maturity	0	388,757	5.755 / 6.6	(171)	0	900	(1,889)	0		10,639	18,191	0	1,071	0	0	FX (Foreign Exchange)
Currency Swap - 110446PR - Receive: Fixed USD Pay: Fixed CAD	C41118AB9 - Great Lakes PIIR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/09/2003	06/16/2023	12/16/2020	Maturity	0	401,586	5.755 / 6.6	(176)	0	(25,774)	(3,617)	0		10,990	18,792	0	(25,597)	0	0	FX (Foreign Exchange)
Currency Swap - 112810PR - Receive: Fixed USD Pay: Fixed GBP	G18468AQ0 - Capita Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	09/30/2020	09/30/2020	Maturity	0	889,334	3.93 / 3.73	95,251	0	171,918	6,959	0		18,099	(154,188)	(16,245)	171,918	0	0	FX (Foreign Exchange)
Currency Swap - 112820PR - Receive: Fixed USD Pay: Fixed EUR	T49688AC3 - Sol SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	03/12/2027	03/12/2020	Maturity	0	155,092	3.52 / 1.96	(4,038)	0	3,535	494	0		1,118	(1,573)	2,272	3,535	0	0	FX (Foreign Exchange)
Currency Swap - 113425PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AP8 - SIG PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/13/2016	08/12/2026	07/20/2020	Sale	0	6,112,392	4.7 / 2.83	0	0	192,677	10,160	0		0	0	0	192,677	0	0	FX (Foreign Exchange)
Currency Swap - 113426PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AP8 - SIG PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/13/2016	08/12/2026	07/20/2020	Sale	0	3,744,661	4.7 / 2.83	0	0	118,041	6,224	0		0	0	0	118,041	0	0	FX (Foreign Exchange)
Currency Swap - 124179PR - Receive: Fixed USD Pay: Fixed EUR	19770#AB0 - Columbia Holdings Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/09/2018	08/28/2020	02/28/2020	Maturity	0	160,524	7.79 / 4.5	0	0	8,386	894	0		(1,168)	(5,055)	0	8,386	0	0	FX (Foreign Exchange)
Currency Swap - 124179PR - Receive: Fixed USD Pay: Fixed EUR	19770#AB0 - Columbia Holdings Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/09/2018	08/28/2020	05/28/2020	Maturity	0	160,524	7.79 / 4.5	0	0	7,403	2,308	0		(1,168)	(5,055)	0	7,403	0	0	FX (Foreign Exchange)
Currency Swap - 124179PR - Receive: Fixed USD Pay: Fixed EUR	19770#AB0 - Columbia Holdings Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/09/2018	08/28/2020	08/28/2020	Maturity	0	10,059,476	7.79 / 4.5	0	0	(267,327)	232,620	0		(73,210)	(316,800)	0	(267,327)	0	0	FX (Foreign Exchange)
Currency Swap - 125190PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	06/30/2020	Maturity	0	288,889	7.84 / 13.65	0	0	44,720	(9,117)	0		3,516	9,883	0	44,720	0	0	FX (Foreign Exchange)
Currency Swap - 125190PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	12/31/2020	Maturity	0	288,889	7.84 / 13.65	0	0	5,734	(14,576)	0		3,516	9,883	0	5,734	0	0	FX (Foreign Exchange)
Currency Swap - 125191PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	06/30/2020	Maturity	0	11,111	7.84 / 13.65	0	0	1,720	(351)	0		135	380	0	1,720	0	0	FX (Foreign Exchange)
Currency Swap - 125191PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	12/31/2020	Maturity	0	11,111	7.84 / 13.65	0	0	221	(561)	0		135	380	0	221	0	0	FX (Foreign Exchange)
Currency Swap - 125192PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	06/30/2020	Maturity	0	44,444	7.84 / 13.65	0	0	6,880	(1,403)	0		541	1,520	0	6,880	0	0	FX (Foreign Exchange)
Currency Swap - 125192PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	12/31/2020	Maturity	0	44,444	7.84 / 13.65	0	0	882	(2,242)	0		541	1,520	0	882	0	0	FX (Foreign Exchange)
Currency Swap - 125193PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	06/30/2020	Maturity	0	144,444	7.84 / 13.65	0	0	22,360	(4,559)	0		1,758	4,941	0	22,360	0	0	FX (Foreign Exchange)
Currency Swap - 125193PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	12/31/2020	Maturity	0	144,444	7.84 / 13.65	0	0	2,867	(7,288)	0		1,758	4,941	0	2,867	0	0	FX (Foreign Exchange)
Currency Swap - 125194PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	06/30/2020	Maturity	0	66,667	7.84 / 13.65	0	0	10,320	(2,104)	0		811	2,281	0	10,320	0	0	FX (Foreign Exchange)
Currency Swap - 125194PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	12/31/2020	Maturity	0	66,667	7.84 / 13.65	0	0	1,323	(3,364)	0		811	2,281	0	1,323	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 125195PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	06/30/2020	Maturity	0	22,222	7.84 / 13.65	0	0	3,440	(701)	0		270	760	0	3,440	0	0	FX (Foreign Exchange)
Currency Swap - 125195PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	12/31/2020	Maturity	0	22,222	7.84 / 13.65	0	0	441	(1,121)	0		270	760	0	441	0	0	FX (Foreign Exchange)
Currency Swap - 125196PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	06/30/2020	Maturity	0	244,444	7.84 / 13.65	0	0	37,840	(7,714)	0		2,975	8,362	0	37,840	0	0	FX (Foreign Exchange)
Currency Swap - 125196PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	12/31/2020	Maturity	0	244,444	7.84 / 13.65	0	0	4,852	(12,333)	0		2,975	8,362	0	4,852	0	0	FX (Foreign Exchange)
Currency Swap - 125197PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	06/30/2020	Maturity	0	277,778	7.84 / 13.65	0	0	43,000	(8,766)	0		3,381	9,502	0	43,000	0	0	FX (Foreign Exchange)
Currency Swap - 125197PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	12/31/2020	Maturity	0	277,778	7.84 / 13.65	0	0	5,514	(14,015)	0		3,381	9,502	0	5,514	0	0	FX (Foreign Exchange)
Currency Swap - 125198PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	06/30/2020	Maturity	0	11,111	7.84 / 13.65	0	0	1,720	(351)	0		135	380	0	1,720	0	0	FX (Foreign Exchange)
Currency Swap - 125198PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	12/31/2020	Maturity	0	11,111	7.84 / 13.65	0	0	221	(561)	0		135	380	0	221	0	0	FX (Foreign Exchange)
Currency Swap - 128115PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/22/2019	02/22/2050	02/20/2020	Sale	0	6,074,053	4.37 / 2.42	0	0	0	0	0		45,764	35,378	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 128116PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/22/2019	02/22/2050	02/20/2020	Sale	0	2,168,053	4.37 / 2.42	0	0	0	0	0		16,335	12,628	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 128117PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/22/2019	02/22/2050	02/20/2020	Sale	0	8,845,974	4.37 / 2.42	0	0	0	0	0		66,649	51,522	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 128118PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/22/2019	02/22/2050	02/20/2020	Sale	0	21,191,947	4.37 / 2.42	0	0	0	0	0		159,669	123,430	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 128886PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AD3 - Forth Ports Finance Plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/17/2019	07/17/2030	07/28/2020	Sale	0	1,398,576	4.13 / 3.07	0	0	0	0	0		(86,304)	91,502	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 128924PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AF8 - Forth Ports Finance Plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/17/2019	07/19/2032	07/28/2020	Sale	0	1,165,563	4.22 / 3.13	0	0	0	0	0		(69,530)	76,257	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 128937PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AH4 - Forth Ports Finance Plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/17/2019	07/19/2038	07/28/2020	Sale	0	1,011,009	4.51 / 3.29	0	0	0	0	0		(53,288)	66,146	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 129952PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/25/2019	01/24/2050	01/23/2020	Sale	0	2,947,339	3.7325 / 2.44	0	0	0	0	0		(197,564)	210,865	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 129953PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/25/2019	01/24/2050	01/23/2020	Sale	0	3,153,801	3.7325 / 2.44	0	0	0	0	0		(211,404)	225,636	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 129954PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/25/2019	01/24/2050	01/23/2020	Sale	0	30,259,679	3.7325 / 2.44	0	0	0	0	0		(2,028,346)	2,164,902	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 130121PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/02/2019	05/07/2030	05/07/2020	Sale	0	5,247,169	3.385 / 1.33	0	0	0	0	0		(111,990)	135,219	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 130122PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/02/2019	05/07/2030	05/07/2020	Sale	0	7,578,028	3.385 / 1.33	0	0	0	0	0		(161,737)	195,285	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 130123PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/02/2019	05/07/2030	05/07/2020	Sale	0	46,286,701	3.385 / 1.33	0	0	0	0	0		(987,891)	1,192,804	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 130654PR - Receive: Fixed USD Pay: Fixed AUD	Q3915#AF3 - Fletcher Building Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/01/2019	01/10/2022	07/30/2020	Sale	0	4,200,486	5.153 / 8.36	1,256,414	0	1,236,106	(14,896)	0		1,029,715	(1,045,562)	(305,014)	367,631	0	0	FX (Foreign Exchange)
Currency Swap - 130893PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/15/2019	04/15/2032	03/27/2020	Sale	0	4,011,950	3.67 / 1.65	0	0	375,932	0	0		(28,581)	68,338	0	375,932	0	0	FX (Foreign Exchange)
Currency Swap - 130894PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/15/2019	04/15/2032	03/27/2020	Sale	0	3,491,003	3.67 / 1.65	0	0	327,117	0	0		(24,870)	59,464	0	327,117	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 130895PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/15/2019	04/15/2032	03/27/2020	Sale	0	32,314,129	3.67 / 1.65	0	0	3,027,931	0	0		(230,204)	550,426	0	3,027,931	0	0	FX (Foreign Exchange)
Currency Swap - 130909PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/19/2019	01/22/2027	01/22/2020	Sale	0	7,755,529	3.1988 / 1.19	0	0	0	0	0		(32,407)	106,461	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 131165PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/05/2019	01/15/2027	01/15/2020	Sale	0	3,916,614	3.485 / 2.8	0	0	0	0	0		32,473	31,141	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 131166PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/05/2019	01/15/2027	01/15/2020	Sale	0	9,788,906	3.485 / 2.8	0	0	0	0	0		81,162	77,832	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 131226PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/11/2019	04/18/2028	04/16/2020	Sale	0	9,433,746	3.45 / 1.4	0	0	0	0	0		(47,427)	113,117	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 131227PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/11/2019	04/18/2028	04/16/2020	Sale	0	9,120,952	3.45 / 1.4	0	0	0	0	0		(45,855)	109,366	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 131228PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/11/2019	04/18/2028	04/16/2020	Sale	0	11,101,983	3.45 / 1.4	0	0	0	0	0		(55,814)	133,120	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 131229PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/11/2019	04/18/2028	04/16/2020	Sale	0	25,803,320	3.45 / 1.4	0	0	0	0	0		(129,723)	309,398	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 131289PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/12/2019	01/30/2030	01/30/2020	Sale	0	3,334,500	3.76 / 1.7	0	0	0	0	0		(8,895)	33,000	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 131290PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/12/2019	01/30/2030	01/30/2020	Sale	0	8,892,000	3.76 / 1.7	0	0	0	0	0		(23,721)	88,000	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 131291PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/12/2019	01/30/2030	01/30/2020	Sale	0	22,230,000	3.76 / 1.7	0	0	0	0	0		(59,302)	220,000	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 131680PRM - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	01/24/2028	01/23/2020	Sale	0	1,040,006	2.905 / 2.682	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 131681PRM - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	01/24/2028	01/23/2020	Sale	0	11,379,708	2.905 / 2.682	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 132209PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/12/2020	03/11/2030	03/10/2020	Sale	0	5,776,028	3.786 / 1.83	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 132237PRM - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/12/2020	06/16/2050	06/16/2020	Sale	0	4,999,935	3.4675 / 3.53	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 132238PRM - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/12/2020	06/16/2050	06/16/2020	Sale	0	17,351,088	3.4675 / 3.53	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 132427PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/20/2020	05/19/2032	05/19/2020	Sale	0	10,811,000	3.084 / 1.25	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 132428PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/19/2020	12/31/2037	02/26/2020	Sale	0	4,901,037	3.745 / 2.948	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 132429PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/19/2020	12/31/2037	02/26/2020	Sale	0	28,781,520	3.745 / 2.948	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 133975PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/17/2020	06/30/2027	06/30/2020	Sale	0	6,377,438	4.69 / 3.54	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 134041PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/24/2020	05/07/2026	05/07/2020	Sale	0	4,999,968	3.38 / 2.36	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 134042PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/24/2020	05/07/2026	05/07/2020	Sale	0	13,049,964	3.38 / 2.36	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 134043PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/24/2020	05/07/2026	05/07/2020	Sale	0	44,730,036	3.38 / 2.36	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 135051PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/07/2020	07/14/2032	07/14/2020	Sale	0	24,838,000	3.8325 / 2.6	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 135297PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/17/2020	10/23/2040	10/23/2020	Sale	0	2,110,133	3.04 / 1.83	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 135298PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/17/2020	10/23/2040	10/23/2020	Sale	0	10,320,521	3.04 / 1.83	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 135357PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/21/2020	11/30/2035	11/30/2020	Sale	0	23,299,983	3.28 / 2.07	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 135358PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/21/2020	11/30/2035	11/30/2020	Sale	0	56,485,091	3.28 / 2.07	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 135360PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/21/2020	11/30/2035	11/30/2020	Sale	0	5,525,042	3.28 / 2.07	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 135528PRM - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/04/2020	11/25/2030	11/25/2020	Sale	0	5,839,824	2.562 / 3.09	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 136134PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	12/13/2032	12/11/2020	Sale	0	1,662,036	2.8975 / 1.66	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 136135PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	12/13/2032	12/11/2020	Sale	0	11,982,328	2.8975 / 1.66	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 136373PRM - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/14/2020	10/15/2035	10/14/2020	Sale	0	8,018,165	2.714 / 3.2067	0	154,890	154,890	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 136374PRM - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/18/2020	10/15/2035	10/14/2020	Sale	0	1,465,659	2.714 / 3.2067	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 136435PRM - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/23/2020	12/02/2032	12/02/2020	Sale	0	3,220,009	4.456 / 4.869	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 136462PRM - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/23/2020	12/02/2032	12/02/2020	Sale	0	10,300,029	4.436 / 4.869	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 136463PRM - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/23/2020	12/02/2032	12/02/2020	Sale	0	1,049,977	4.436 / 4.869	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 136546PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2020	10/29/2035	10/28/2020	Sale	0	12,757,291	3.018 / 1.7	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 136548PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2020	10/29/2040	10/29/2020	Sale	0	9,059,414	4.035 / 2.55	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 136549PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2020	10/29/2040	10/29/2020	Sale	0	5,047,223	4.17 / 2.67	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 136551PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2020	10/29/2040	10/29/2020	Sale	0	1,224,572	3.765 / 2.31	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 136615PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/07/2020	11/26/2040	11/25/2020	Sale	0	7,094,749	2.89 / 1.5	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 136619PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/07/2020	11/26/2040	11/25/2020	Sale	0	46,351,661	2.89 / 1.5	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 136950PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2020	10/29/2035	10/28/2020	Sale	0	20,022,365	3.018 / 1.7	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 136951PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2020	10/29/2035	10/28/2020	Sale	0	60,282,981	3.018 / 1.7	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 136956PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2020	10/29/2040	10/29/2020	Sale	0	4,364,193	3.765 / 2.31	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 136962PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2020	10/29/2040	10/29/2020	Sale	0	1,203,887	3.765 / 2.31	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 136964PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2020	10/29/2040	10/29/2020	Sale	0	9,059,414	4.035 / 2.55	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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Currency Swap - 136965PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2020	10/29/2040	10/29/2020	Sale	0	11,777,238	4.035 / 2.55	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 136971PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2020	10/29/2040	10/29/2020	Sale	0	8,315,507	4.17 / 2.67	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 137206PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVC2CZP30M085	10/30/2020	01/07/2033	12/30/2020	Sale	0	7,638,246	3.115 / 1.65	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 137207PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVC2CZP30M085	10/30/2020	01/07/2033	12/30/2020	Sale	0	2,184,861	3.115 / 1.65	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 137208PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVC2CZP30M085	10/30/2020	01/07/2033	12/30/2020	Sale	0	12,804,057	3.115 / 1.65	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 137437PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2020	12/08/2050	12/08/2020	Sale	0	10,765,287	5.075 / 3.13	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 137439PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2020	12/08/2050	12/08/2020	Sale	0	1,345,956	5.075 / 3.13	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 137440PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2020	12/08/2045	12/08/2020	Sale	0	1,367,227	4.8525 / 3.05	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 137441PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2020	12/08/2045	12/08/2020	Sale	0	10,766,469	4.8525 / 3.05	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 137448PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2020	12/10/2040	12/08/2020	Sale	0	1,390,861	4.6175 / 2.94	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 137449PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2020	12/10/2040	12/08/2020	Sale	0	10,768,832	4.6175 / 2.94	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 137661PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVC2CZP30M085	11/20/2020	12/11/2032	12/11/2020	Sale	0	1,000,472	3.555 / 2.15	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 137664PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVC2CZP30M085	11/20/2020	12/11/2032	12/11/2020	Sale	0	19,219,039	3.555 / 2.15	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 137666PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVC2CZP30M085	11/20/2020	12/11/2032	12/11/2020	Sale	0	8,008,526	3.555 / 2.15	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange												1,347,228	154,890	7,473,043	260,392	0	XXX	(3,103,747)	3,290,174	(318,987)	6,450,076	0	0	XXX
Total Return Swap - 121405CM - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index,	Pru Global Fund B2XP4TQXVC2CZP30M085	01/08/2018	01/12/2028	01/10/2020	Sale	0	0	2.3709 / Total Return	0	0	(7,087,678)	0	0		0	0	0	(7,087,678)	0	0	LD (Liability Cashflow)
Total Return Swap - 121405CM - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index,	Pru Global Fund B2XP4TQXVC2CZP30M085	01/08/2018	01/12/2028	04/13/2020	Maturity	0	9,252,638	2.2179 / Total Return	0	0	0	61,983	0		1,088,205	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 121405CM - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index,	Pru Global Fund B2XP4TQXVC2CZP30M085	01/08/2018	01/12/2028	04/13/2020	Sale	0	0	2.2179 / Total Return	0	0	9,252,638	0	0		0	0	0	9,252,638	0	0	LD (Liability Cashflow)
Total Return Swap - 121405CM - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index,	Pru Global Fund B2XP4TQXVC2CZP30M085	01/08/2018	01/12/2028	07/10/2020	Sale	0	0	1.6814 / Total Return	0	0	(8,272,753)	0	0		0	0	0	(8,272,753)	0	0	LD (Liability Cashflow)
Total Return Swap - 121405CM - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index,	Pru Global Fund B2XP4TQXVC2CZP30M085	01/08/2018	01/12/2028	10/13/2020	Sale	0	0	1.6363 / Total Return	0	0	(5,591,695)	0	0		0	0	0	(5,591,695)	0	0	LD (Liability Cashflow)
Total Return Swap - 121997CM - Receive: Floating 3 Month Libor +36.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index,	Pru Global Fund B2XP4TQXVC2CZP30M085	02/07/2018	02/09/2028	02/11/2020	Sale	0	0	2.2656 / Total Return	0	0	(4,987,707)	0	0		0	0	0	(4,987,707)	0	0	LD (Liability Cashflow)
Total Return Swap - 121997CM - Receive: Floating 3 Month Libor +36.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index,	Pru Global Fund B2XP4TQXVC2CZP30M085	02/07/2018	02/09/2028	05/11/2020	Maturity	0	8,376,515	2.0991 / Total Return	0	0	0	65,504	0		394,795	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 121997CM - Receive: Floating 3 Month Libor +36.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index,	Pru Global Fund B2XP4TQXVC2CZP30M085	02/07/2018	02/09/2028	05/11/2020	Sale	0	0	2.0991 / Total Return	0	0	8,376,515	0	0		0	0	0	8,376,515	0	0	LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 2

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Total Return Swap - 121997CM - Receive: Floating 3 Month Libor +36.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2018	02/09/2028	08/11/2020	Sale	0	0	.7996 / Total Return	0	0	(9,478,432)	0	0		0	0	0	(9,478,432)	0	0	LD (Liability Cashflow)
Total Return Swap - 121997CM - Receive: Floating 3 Month Libor +36.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2018	02/09/2028	11/12/2020	Sale	0	0	.6083 / Total Return	0	0	(4,193,615)	0	0		0	0	0	(4,193,615)	0	0	LD (Liability Cashflow)
Total Return Swap - 125159CM - Receive: Floating 3 Month Libor +57 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/25/2018	10/31/2023	01/30/2020	Sale	0	0	2.4971 / Total Return	0	0	(2,945,729)	0	0		0	0	0	(2,945,729)	0	0	LD (Liability Cashflow)
Total Return Swap - 125159CM - Receive: Floating 3 Month Libor +57 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/25/2018	10/31/2023	04/30/2020	Maturity	0	16,094,854	2.3471 / Total Return	0	0	0	127,557	0		997,416	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 125159CM - Receive: Floating 3 Month Libor +57 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/25/2018	10/31/2023	04/30/2020	Sale	0	0	2.3471 / Total Return	0	0	16,094,854	0	0		0	0	0	16,094,854	0	0	LD (Liability Cashflow)
Total Return Swap - 125159CM - Receive: Floating 3 Month Libor +57 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/25/2018	10/31/2023	07/30/2020	Sale	0	0	1.3301 / Total Return	0	0	(11,844,564)	0	0		0	0	0	(11,844,564)	0	0	LD (Liability Cashflow)
Total Return Swap - 125159CM - Receive: Floating 3 Month Libor +57 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/25/2018	10/31/2023	10/29/2020	Maturity	0	217,498	.8306 / Total Return	0	0	0	2,916	0		8,534	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 125159CM - Receive: Floating 3 Month Libor +57 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/25/2018	10/31/2023	10/29/2020	Sale	0	0	.8306 / Total Return	0	0	217,498	0	0		0	0	0	217,498	0	0	LD (Liability Cashflow)
Total Return Swap - 126288CM - Receive: Floating 3 Month Libor +44.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2019	01/12/2024	01/14/2020	Sale	0	0	2.4459 / Total Return	0	0	(9,656,136)	0	0		0	0	0	(9,656,136)	0	0	LD (Liability Cashflow)
Total Return Swap - 126288CM - Receive: Floating 3 Month Libor +44.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2019	01/12/2024	04/16/2020	Maturity	0	21,092,196	2.2929 / Total Return	0	0	0	142,226	0		2,547,561	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 126288CM - Receive: Floating 3 Month Libor +44.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2019	01/12/2024	04/16/2020	Sale	0	0	2.2929 / Total Return	0	0	21,092,196	0	0		0	0	0	21,092,196	0	0	LD (Liability Cashflow)
Total Return Swap - 126288CM - Receive: Floating 3 Month Libor +44.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2019	01/12/2024	07/14/2020	Sale	0	0	1.7564 / Total Return	0	0	(11,014,440)	0	0		0	0	0	(11,014,440)	0	0	LD (Liability Cashflow)
Total Return Swap - 126288CM - Receive: Floating 3 Month Libor +44.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2019	01/12/2024	10/14/2020	Sale	0	0	.7113 / Total Return	0	0	(6,026,352)	0	0		0	0	0	(6,026,352)	0	0	LD (Liability Cashflow)
Total Return Swap - 126745CM - Receive: Floating 3 Month Libor -21 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2019	02/10/2020	02/10/2020	Maturity	0	81,561,403	1.6906 / Total Return	0	0	0	169,303	0		4,301,750	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 126745CM - Receive: Floating 3 Month Libor -21 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2019	02/10/2020	02/10/2020	Sale	0	0	1.6906 / Total Return	0	0	(4,827,871)	0	0		0	0	0	(4,827,871)	0	0	LD (Liability Cashflow)
Total Return Swap - 126785CM - Receive: Floating 3 Month Libor +19.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2019	02/09/2024	02/11/2020	Sale	0	0	2.0956 / Total Return	0	0	(9,974,892)	0	0		0	0	0	(9,974,892)	0	0	LD (Liability Cashflow)
Total Return Swap - 126785CM - Receive: Floating 3 Month Libor +19.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2019	02/09/2024	05/11/2020	Maturity	0	16,752,153	1.9259 / Total Return	0	0	0	120,639	0		926,369	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 126785CM - Receive: Floating 3 Month Libor +19.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2019	02/09/2024	05/11/2020	Sale	0	0	1.9259 / Total Return	0	0	16,752,153	0	0		0	0	0	16,752,153	0	0	LD (Liability Cashflow)
Total Return Swap - 126785CM - Receive: Floating 3 Month Libor +19.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2019	02/09/2024	08/11/2020	Sale	0	0	.6296 / Total Return	0	0	(18,955,872)	0	0		0	0	0	(18,955,872)	0	0	LD (Liability Cashflow)
Total Return Swap - 126785CM - Receive: Floating 3 Month Libor +19.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2019	02/09/2024	11/12/2020	Sale	0	0	.4475 / Total Return	0	0	(8,386,791)	0	0		0	0	0	(8,386,791)	0	0	LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 128499CM - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	06/19/2019	06/21/2024	03/23/2020	Maturity	0	27,063,981	2.1778 / Total Return	0	0	0	134,249	0		301,535	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 128499CM - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	06/19/2019	06/21/2024	03/23/2020	Sale	0	0	2.1778 / Total Return	0	0	27,063,981	0	0		0	0	0	27,063,981	0	0	LD (Liability Cashflow)
Total Return Swap - 128499CM - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	06/19/2019	06/21/2024	06/23/2020	Sale	0	0	1.4451 / Total Return	0	0	(24,433,373)	0	0		0	0	0	(24,433,373)	0	0	LD (Liability Cashflow)
Total Return Swap - 128499CM - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	06/19/2019	06/21/2024	09/23/2020	Sale	0	0	.5564 / Total Return	0	0	(6,865,400)	0	0		0	0	0	(6,865,400)	0	0	LD (Liability Cashflow)
Total Return Swap - 128499CM - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	06/19/2019	06/21/2024	12/23/2020	Sale	0	0	.4774 / Total Return	0	0	(15,011,605)	0	0		0	0	0	(15,011,605)	0	0	LD (Liability Cashflow)
Total Return Swap - 128512CM - Receive: Floating 3 Month Libor +20 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2019	06/23/2022	03/25/2020	Maturity	0	69,687,069	2.1278 / Total Return	0	0	0	336,912	0		289,223	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 128512CM - Receive: Floating 3 Month Libor +20 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2019	06/23/2022	03/25/2020	Sale	0	0	2.1278 / Total Return	0	0	69,687,069	0	0		0	0	0	69,687,069	0	0	LD (Liability Cashflow)
Total Return Swap - 128512CM - Receive: Floating 3 Month Libor +20 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2019	06/23/2022	06/24/2020	Sale	0	0	1.3951 / Total Return	0	0	(64,349,798)	0	0		0	0	0	(64,349,798)	0	0	LD (Liability Cashflow)
Total Return Swap - 128512CM - Receive: Floating 3 Month Libor +20 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2019	06/23/2022	09/23/2020	Sale	0	0	.5051 / Total Return	0	0	(12,760,089)	0	0		0	0	0	(12,760,089)	0	0	LD (Liability Cashflow)
Total Return Swap - 128512CM - Receive: Floating 3 Month Libor +20 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2019	06/23/2022	12/23/2020	Sale	0	0	.4233 / Total Return	0	0	(31,075,471)	0	0		0	0	0	(31,075,471)	0	0	LD (Liability Cashflow)
Total Return Swap - 128627CM - Receive: Floating 3 Month Libor -13 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2019	07/06/2020	01/06/2020	Sale	0	0	1.9131 / Total Return	0	0	(11,186,198)	0	0		0	0	0	(11,186,198)	0	0	LD (Liability Cashflow)
Total Return Swap - 128627CM - Receive: Floating 3 Month Libor -13 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2019	07/06/2020	04/03/2020	Maturity	0	36,885,955	1.7703 / Total Return	0	0	0	181,687	0		4,326,330	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 128627CM - Receive: Floating 3 Month Libor -13 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2019	07/06/2020	04/03/2020	Sale	0	0	1.7703 / Total Return	0	0	36,885,955	0	0		0	0	0	36,885,955	0	0	LD (Liability Cashflow)
Total Return Swap - 128627CM - Receive: Floating 3 Month Libor -13 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2019	07/06/2020	07/06/2020	Maturity	0	56,039,953	1.243 / Total Return	0	0	0	467,208	0		6,997,586	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 128627CM - Receive: Floating 3 Month Libor -13 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2019	07/06/2020	07/06/2020	Sale	0	0	1.243 / Total Return	0	0	(22,581,592)	0	0		0	0	0	(22,581,592)	0	0	LD (Liability Cashflow)
Total Return Swap - 128627CM - Receive: Floating 3 Month Libor -13 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2020	07/06/2020	07/06/2020	Maturity	0	11,186,198	1.243 / Total Return	0	0	0	86,567	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 128687CM - Receive: Floating 3 Month Libor +30.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	07/09/2019	07/15/2020	01/15/2020	Sale	0	0	2.3059 / Total Return	0	0	(9,797,263)	0	0		0	0	0	(9,797,263)	0	0	LD (Liability Cashflow)
Total Return Swap - 128687CM - Receive: Floating 3 Month Libor +30.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	07/09/2019	07/15/2020	04/16/2020	Maturity	0	22,336,982	2.1363 / Total Return	0	0	0	140,544	0		2,067,981	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 128687CM - Receive: Floating 3 Month Libor +30.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	07/09/2019	07/15/2020	04/16/2020	Sale	0	0	2.1363 / Total Return	0	0	22,336,982	0	0		0	0	0	22,336,982	0	0	LD (Liability Cashflow)
Total Return Swap - 128687CM - Receive: Floating 3 Month Libor +30.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	07/09/2019	07/15/2020	07/15/2020	Maturity	0	76,304,717	1.5239 / Total Return	0	0	0	762,651	0		7,557,190	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 128687CM - Receive: Floating 3 Month Libor +30.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	07/09/2019	07/15/2020	07/15/2020	Sale	0	0	1.5239 / Total Return	0	0	(11,977,083)	0	0		0	0	0	(11,977,083)	0	0	LD (Liability Cashflow)
Total Return Swap - 128687CM - Receive: Floating 3 Month Libor +30.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	01/15/2020	07/15/2020	07/15/2020	Maturity	0	9,797,263	1.5239 / Total Return	0	0	0	89,764	0		0	0	0	0	0	0	LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 129944CM - Receive: Floating 3 Month Libor -8 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	09/25/2019	09/29/2020	03/27/2020	Maturity	0	23,694,431	1.8805 / Total Return	0	0	0	106,443	0		(103,039)	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 129944CM - Receive: Floating 3 Month Libor -8 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	09/25/2019	09/29/2020	03/27/2020	Sale	0	0	1.8805 / Total Return	0	0	23,694,431	0	0		0	0	0	23,694,431	0	0	LD (Liability Cashflow)
Total Return Swap - 129944CM - Receive: Floating 3 Month Libor -8 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	09/25/2019	09/29/2020	06/29/2020	Sale	0	0	1.2946 / Total Return	0	0	(13,017,418)	0	0		0	0	0	(13,017,418)	0	0	LD (Liability Cashflow)
Total Return Swap - 129944CM - Receive: Floating 3 Month Libor -8 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	09/25/2019	09/29/2020	09/29/2020	Maturity	0	46,903,189	.226 / Total Return	0	0	0	383,164	0		(196,590)	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 129944CM - Receive: Floating 3 Month Libor -8 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	09/25/2019	09/29/2020	09/29/2020	Sale	0	0	.226 / Total Return	0	0	(2,810,633)	0	0		0	0	0	(2,810,633)	0	0	LD (Liability Cashflow)
Total Return Swap - 129944CM - Receive: Floating 3 Month Libor -8 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	06/29/2020	09/29/2020	09/29/2020	Maturity	0	13,017,418	.226 / Total Return	0	0	0	7,518	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 130087CM - Receive: Floating 3 Month Libor +21 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2019	10/05/2020	01/06/2020	Sale	0	0	2.2531 / Total Return	0	0	(15,145,340)	0	0		0	0	0	(15,145,340)	0	0	LD (Liability Cashflow)
Total Return Swap - 130087CM - Receive: Floating 3 Month Libor +21 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2019	10/05/2020	04/03/2020	Maturity	0	35,333,943	2.1103 / Total Return	(77,190)	0	0	197,387	0		3,608,204	0	64,915	0	0	0	LD (Liability Cashflow)
Total Return Swap - 130087CM - Receive: Floating 3 Month Libor +21 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2019	10/05/2020	04/03/2020	Sale	0	0	2.1103 / Total Return	0	0	35,755,208	0	0		0	0	0	35,755,208	0	0	LD (Liability Cashflow)
Total Return Swap - 130087CM - Receive: Floating 3 Month Libor +21 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2019	10/05/2020	07/03/2020	Sale	0	0	1.583 / Total Return	0	0	(32,213,085)	0	0		0	0	0	(32,213,085)	0	0	LD (Liability Cashflow)
Total Return Swap - 130087CM - Receive: Floating 3 Month Libor +21 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2019	10/05/2020	10/05/2020	Maturity	0	98,017,077	.5138 / Total Return	(168,941)	0	0	1,085,644	0		10,009,232	0	180,075	0	0	0	LD (Liability Cashflow)
Total Return Swap - 130087CM - Receive: Floating 3 Month Libor +21 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2019	10/05/2020	10/05/2020	Sale	0	0	.5138 / Total Return	0	0	(13,688,303)	0	0		0	0	0	(13,688,303)	0	0	LD (Liability Cashflow)
Total Return Swap - 130087CM - Receive: Floating 3 Month Libor +21 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2020	10/05/2020	10/05/2020	Maturity	0	15,145,340	.5138 / Total Return	0	(26,104)	0	161,269	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 130087CM - Receive: Floating 3 Month Libor +21 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	01/16/2020	10/05/2020	04/03/2020	Maturity	0	421,265	2.1103 / Total Return	0	(5,891)	0	1,803	0		0	0	5,891	0	0	0	LD (Liability Cashflow)
Total Return Swap - 130087CM - Receive: Floating 3 Month Libor +21 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	01/16/2020	10/05/2020	10/05/2020	Maturity	0	1,349,165	.5138 / Total Return	0	(14,885)	0	13,180	0		0	0	18,866	0	0	0	LD (Liability Cashflow)
Total Return Swap - 130087CM - Receive: Floating 3 Month Libor +21 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	10/05/2020	10/05/2020	Maturity	0	5,927,322	.5138 / Total Return	0	(866,567)	0	23,156	0		0	0	1,098,343	0	0	0	LD (Liability Cashflow)
Total Return Swap - 130087CM - Receive: Floating 3 Month Libor +21 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	07/03/2020	10/05/2020	10/05/2020	Maturity	0	32,213,085	.5138 / Total Return	0	(287,924)	0	42,771	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 130088CM - Receive: Fixed Pay: Floating 3 Month Libor +21 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2019	10/05/2020	01/06/2020	Sale	0	0	Total Return / 2.1103	0	0	15,145,340	0	0		0	0	0	15,145,340	0	0	LD (Liability Cashflow)
Total Return Swap - 130088CM - Receive: Fixed Pay: Floating 3 Month Libor +21 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2019	10/05/2020	04/03/2020	Maturity	0	35,333,943	Total Return / .444	77,190	0	0	(197,387)	0		(3,608,204)	0	(64,915)	0	0	0	LD (Liability Cashflow)
Total Return Swap - 130088CM - Receive: Fixed Pay: Floating 3 Month Libor +21 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2019	10/05/2020	04/03/2020	Sale	0	0	Total Return / 2.1103	0	0	(35,755,208)	0	0		0	0	0	(35,755,208)	0	0	LD (Liability Cashflow)
Total Return Swap - 130088CM - Receive: Fixed Pay: Floating 3 Month Libor +21 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2019	10/05/2020	07/03/2020	Sale	0	0	Total Return / 1.583	0	0	32,213,085	0	0		0	0	0	32,213,085	0	0	LD (Liability Cashflow)
Total Return Swap - 130088CM - Receive: Fixed Pay: Floating 3 Month Libor +21 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2019	10/05/2020	10/05/2020	Maturity	0	98,017,077	Total Return / .444	168,941	0	0	(1,085,644)	0		(10,009,232)	0	(180,075)	0	0	0	LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 130088CM - Receive: Fixed Pay: Floating 3 Month Libor +21 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2019	10/05/2020	10/05/2020	Sale	0	0	Total Return / .444	0	0	13,688,303	0	0		0	0	0	13,688,303	0	0	LD (Liability Cashflow)
Total Return Swap - 130088CM - Receive: Fixed Pay: Floating 3 Month Libor +21 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2020	10/05/2020	10/05/2020	Maturity	0	15,145,340	Total Return / .444	0	26,104	0	(161,269)	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 130088CM - Receive: Fixed Pay: Floating 3 Month Libor +21 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/16/2020	10/05/2020	04/03/2020	Maturity	0	421,265	Total Return / .444	0	5,891	0	(1,803)	0		0	0	(5,891)	0	0	0	LD (Liability Cashflow)
Total Return Swap - 130088CM - Receive: Fixed Pay: Floating 3 Month Libor +21 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/16/2020	10/05/2020	10/05/2020	Maturity	0	1,349,165	Total Return / .444	0	14,885	0	(13,180)	0		0	0	(18,866)	0	0	0	LD (Liability Cashflow)
Total Return Swap - 130088CM - Receive: Fixed Pay: Floating 3 Month Libor +21 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2020	10/05/2020	10/05/2020	Maturity	0	5,927,322	Total Return / .444	0	866,567	0	(23,156)	0		0	0	(1,098,343)	0	0	0	LD (Liability Cashflow)
Total Return Swap - 130088CM - Receive: Fixed Pay: Floating 3 Month Libor +21 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2020	10/05/2020	10/05/2020	Maturity	0	32,213,085	Total Return / .444	0	287,924	0	(42,771)	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 130090CM - Receive: Fixed Pay: Floating 3 Month Libor -3 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2019	10/05/2020	01/06/2020	Sale	0	0	Total Return / 1.8703	0	0	5,782,666	0	0		0	0	0	5,782,666	0	0	LD (Liability Cashflow)
Total Return Swap - 130090CM - Receive: Fixed Pay: Floating 3 Month Libor -3 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2019	10/05/2020	01/16/2020	Sale	0	5,865,010	Total Return / 1.8703	25,280	0	80,870	(8,212)	0		(692,371)	0	(3,906)	63,394	0	0	LD (Liability Cashflow)
Total Return Swap - 130090CM - Receive: Fixed Pay: Floating 3 Month Libor -3 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2019	10/05/2020	04/03/2020	Maturity	0	16,990,149	Total Return / .204	73,233	0	0	(87,339)	0		(2,005,706)	0	(61,945)	0	0	0	LD (Liability Cashflow)
Total Return Swap - 130090CM - Receive: Fixed Pay: Floating 3 Month Libor -3 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2019	10/05/2020	04/03/2020	Sale	0	0	Total Return / 1.8703	0	0	(16,990,149)	0	0		0	0	0	(16,990,149)	0	0	LD (Liability Cashflow)
Total Return Swap - 130090CM - Receive: Fixed Pay: Floating 3 Month Libor -3 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2019	10/05/2020	07/03/2020	Sale	0	0	Total Return / 1.343	0	0	13,429,209	0	0		0	0	0	13,429,209	0	0	LD (Liability Cashflow)
Total Return Swap - 130090CM - Receive: Fixed Pay: Floating 3 Month Libor -3 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2019	10/05/2020	10/05/2020	Maturity	0	25,182,569	Total Return / .204	81,252	0	0	(235,281)	0		(2,972,831)	0	(91,814)	0	0	0	LD (Liability Cashflow)
Total Return Swap - 130090CM - Receive: Fixed Pay: Floating 3 Month Libor -3 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2019	10/05/2020	10/05/2020	Sale	0	0	Total Return / .204	0	0	4,068,469	0	0		0	0	0	4,068,469	0	0	LD (Liability Cashflow)
Total Return Swap - 130090CM - Receive: Fixed Pay: Floating 3 Month Libor -3 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2020	10/05/2020	10/05/2020	Maturity	0	5,782,666	Total Return / .204	0	18,658	0	(50,438)	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 130090CM - Receive: Fixed Pay: Floating 3 Month Libor -3 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2020	10/05/2020	10/05/2020	Maturity	0	9,013,965	Total Return / .204	0	1,612,540	0	(25,775)	0		0	0	(2,154,200)	0	0	0	LD (Liability Cashflow)
Total Return Swap - 130090CM - Receive: Fixed Pay: Floating 3 Month Libor -3 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/03/2020	10/05/2020	10/05/2020	Maturity	0	13,429,209	Total Return / .204	0	575,220	0	(9,215)	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 130091CM - Receive: Floating 3 Month Libor -3 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2019	10/05/2020	01/06/2020	Sale	0	0	2.0131 / Total Return	0	0	(5,782,666)	0	0		0	0	0	(5,782,666)	0	0	LD (Liability Cashflow)
Total Return Swap - 130091CM - Receive: Floating 3 Month Libor -3 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2019	10/05/2020	01/16/2020	Sale	0	5,865,010	2.0131 / Total Return	(25,280)	0	(80,870)	8,212	0		664,821	0	3,906	(63,394)	0	0	LD (Liability Cashflow)
Total Return Swap - 130091CM - Receive: Floating 3 Month Libor -3 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2019	10/05/2020	04/03/2020	Maturity	0	16,990,149	1.8703 / Total Return	(73,233)	0	0	87,339	0		1,925,898	0	61,945	0	0	0	LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 130091CM - Receive: Floating 3 Month Libor -3 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2019	10/05/2020	04/03/2020	Sale	0	0	1.8703 / Total Return	0	0	16,990,149	0	0		0	0	0	16,990,149	0	0	LD (Liability Cashflow)
Total Return Swap - 130091CM - Receive: Floating 3 Month Libor -3 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2019	10/05/2020	07/03/2020	Sale	0	0	1.343 / Total Return	0	0	(13,429,209)	0	0		0	0	0	(13,429,209)	0	0	LD (Liability Cashflow)
Total Return Swap - 130091CM - Receive: Floating 3 Month Libor -3 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2019	10/05/2020	10/05/2020	Maturity	0	25,182,569	.2738 / Total Return	(81,252)	0	0	235,281	0		3,080,188	0	91,814	0	0	0	LD (Liability Cashflow)
Total Return Swap - 130091CM - Receive: Floating 3 Month Libor -3 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2019	10/05/2020	10/05/2020	Sale	0	0	.2738 / Total Return	0	0	(4,068,469)	0	0		0	0	0	(4,068,469)	0	0	LD (Liability Cashflow)
Total Return Swap - 130091CM - Receive: Floating 3 Month Libor -3 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2020	10/05/2020	10/05/2020	Maturity	0	5,782,666	.2738 / Total Return	0	(18,658)	0	50,438	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 130091CM - Receive: Floating 3 Month Libor -3 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	10/05/2020	10/05/2020	Maturity	0	9,013,965	.2738 / Total Return	0	(1,612,540)	0	25,775	0		0	0	2,154,200	0	0	0	LD (Liability Cashflow)
Total Return Swap - 130091CM - Receive: Floating 3 Month Libor -3 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	07/03/2020	10/05/2020	10/05/2020	Maturity	0	13,429,209	.2738 / Total Return	0	(575,220)	0	9,215	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 130092CM - Receive: Floating 3 Month Libor +35.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2019	10/07/2020	01/07/2020	Sale	0	0	2.3981 / Total Return	0	0	(3,730,172)	0	0		0	0	0	(3,730,172)	0	0	LD (Liability Cashflow)
Total Return Swap - 130092CM - Receive: Floating 3 Month Libor +35.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2019	10/07/2020	04/07/2020	Maturity	0	9,551,950	2.2289 / Total Return	84,503	0	0	57,635	0		1,023,056	0	(72,005)	0	0	0	LD (Liability Cashflow)
Total Return Swap - 130092CM - Receive: Floating 3 Month Libor +35.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2019	10/07/2020	04/07/2020	Sale	0	0	2.2289 / Total Return	0	0	11,163,917	0	0		0	0	0	11,163,917	0	0	LD (Liability Cashflow)
Total Return Swap - 130092CM - Receive: Floating 3 Month Libor +35.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2019	10/07/2020	07/07/2020	Sale	0	0	1.7424 / Total Return	0	0	(7,103,069)	0	0		0	0	0	(7,103,069)	0	0	LD (Liability Cashflow)
Total Return Swap - 130092CM - Receive: Floating 3 Month Libor +35.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2019	10/07/2020	10/07/2020	Maturity	0	23,726,837	.6309 / Total Return	173,451	0	0	285,918	0		2,731,899	0	(178,858)	0	0	0	LD (Liability Cashflow)
Total Return Swap - 130092CM - Receive: Floating 3 Month Libor +35.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2019	10/07/2020	10/07/2020	Sale	0	0	.6309 / Total Return	0	0	(1,347,687)	0	0		0	0	0	(1,347,687)	0	0	LD (Liability Cashflow)
Total Return Swap - 130092CM - Receive: Floating 3 Month Libor +35.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	10/07/2020	10/07/2020	Maturity	0	3,730,172	.6309 / Total Return	0	27,269	0	43,459	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 130092CM - Receive: Floating 3 Month Libor +35.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	01/16/2020	10/07/2020	04/07/2020	Maturity	0	1,611,967	2.2289 / Total Return	0	643	0	7,585	0		0	0	(643)	0	0	0	LD (Liability Cashflow)
Total Return Swap - 130092CM - Receive: Floating 3 Month Libor +35.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	01/16/2020	10/07/2020	10/07/2020	Maturity	0	4,633,587	.6309 / Total Return	0	1,528	0	49,681	0		0	0	(1,849)	0	0	0	LD (Liability Cashflow)
Total Return Swap - 130092CM - Receive: Floating 3 Month Libor +35.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	10/07/2020	10/07/2020	Maturity	0	1,707,926	.6309 / Total Return	0	(130,452)	0	7,217	0		0	0	157,868	0	0	0	LD (Liability Cashflow)
Total Return Swap - 130092CM - Receive: Floating 3 Month Libor +35.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	07/07/2020	10/07/2020	10/07/2020	Maturity	0	7,103,069	.6309 / Total Return	0	15,088	0	11,452	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 130093CM - Receive: Fixed Pay: Floating 3 Month Libor +35.5 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2019	10/07/2020	01/07/2020	Sale	0	0	Total Return / 2.2289	0	0	3,730,172	0	0		0	0	0	3,730,172	0	0	LD (Liability Cashflow)
Total Return Swap - 130093CM - Receive: Fixed Pay: Floating 3 Month Libor +35.5 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2019	10/07/2020	04/07/2020	Maturity	0	9,551,950	Total Return / .5753	(84,503)	0	0	(57,635)	0		(1,077,778)	0	72,005	0	0	0	LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 130093CM - Receive: Fixed Pay: Floating 3 Month Libor +35.5 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2019	10/07/2020	04/07/2020	Sale	0	0	Total Return / 1.7424	0	0	(11,163,917)	0	0		0	0	0	(11,163,917)	0	0	LD (Liability Cashflow)
Total Return Swap - 130093CM - Receive: Fixed Pay: Floating 3 Month Libor +35.5 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2019	10/07/2020	07/07/2020	Sale	0	0	Total Return / .6309	0	0	7,103,069	0	0		0	0	0	7,103,069	0	0	LD (Liability Cashflow)
Total Return Swap - 130093CM - Receive: Fixed Pay: Floating 3 Month Libor +35.5 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2019	10/07/2020	10/07/2020	Maturity	0	23,726,837	Total Return / .5753	(173,451)	0	0	(285,918)	0		(2,677,177)	0	178,858	0	0	0	LD (Liability Cashflow)
Total Return Swap - 130093CM - Receive: Fixed Pay: Floating 3 Month Libor +35.5 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2019	10/07/2020	10/07/2020	Sale	0	0	Total Return / .5753	0	0	1,347,687	0	0		0	0	0	1,347,687	0	0	LD (Liability Cashflow)
Total Return Swap - 130093CM - Receive: Fixed Pay: Floating 3 Month Libor +35.5 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/07/2020	10/07/2020	10/07/2020	Maturity	0	3,730,172	Total Return / .5753	0	(27,269)	0	(43,459)	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 130093CM - Receive: Fixed Pay: Floating 3 Month Libor +35.5 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/16/2020	10/07/2020	04/07/2020	Maturity	0	1,611,967	Total Return / .5753	0	(643)	0	(7,585)	0		0	0	643	0	0	0	LD (Liability Cashflow)
Total Return Swap - 130093CM - Receive: Fixed Pay: Floating 3 Month Libor +35.5 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/16/2020	10/07/2020	10/07/2020	Maturity	0	4,633,587	Total Return / .5753	0	(1,528)	0	(49,681)	0		0	0	1,849	0	0	0	LD (Liability Cashflow)
Total Return Swap - 130093CM - Receive: Fixed Pay: Floating 3 Month Libor +35.5 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2020	10/07/2020	10/07/2020	Maturity	0	1,707,926	Total Return / .5753	0	130,452	0	(7,217)	0		0	0	(157,868)	0	0	0	LD (Liability Cashflow)
Total Return Swap - 130093CM - Receive: Fixed Pay: Floating 3 Month Libor +35.5 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2020	10/07/2020	10/07/2020	Maturity	0	7,103,069	Total Return / .5753	0	(15,088)	0	(11,452)	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 130202CM - Receive: Floating 3 Month Libor -7 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2019	10/14/2020	01/15/2020	Sale	0	0	1.9309 / Total Return	0	0	(5,331,669)	0	0		0	0	0	(5,331,669)	0	0	LD (Liability Cashflow)
Total Return Swap - 130202CM - Receive: Floating 3 Month Libor -7 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2019	10/14/2020	04/15/2020	Maturity	0	14,779,111	1.7678 / Total Return	0	0	0	76,895	0		1,536,386	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 130202CM - Receive: Floating 3 Month Libor -7 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2019	10/14/2020	04/15/2020	Sale	0	0	1.7678 / Total Return	0	0	14,779,111	0	0		0	0	0	14,779,111	0	0	LD (Liability Cashflow)
Total Return Swap - 130202CM - Receive: Floating 3 Month Libor -7 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2019	10/14/2020	07/15/2020	Sale	0	0	1.2414 / Total Return	0	0	(6,428,307)	0	0		0	0	0	(6,428,307)	0	0	LD (Liability Cashflow)
Total Return Swap - 130202CM - Receive: Floating 3 Month Libor -7 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2019	10/14/2020	10/14/2020	Maturity	0	34,399,446	1981 / Total Return	0	0	0	296,704	0		3,779,154	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 130202CM - Receive: Floating 3 Month Libor -7 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2019	10/14/2020	10/14/2020	Sale	0	0	1981 / Total Return	0	0	(8,243,081)	0	0		0	0	0	(8,243,081)	0	0	LD (Liability Cashflow)
Total Return Swap - 130202CM - Receive: Floating 3 Month Libor -7 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2020	10/14/2020	10/14/2020	Maturity	0	5,331,669	1981 / Total Return	0	0	0	41,983	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 130202CM - Receive: Floating 3 Month Libor -7 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2020	10/14/2020	10/14/2020	Maturity	0	6,428,307	1981 / Total Return	0	0	0	3,331	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 130697CM - Receive: Floating 3 Month Libor +31.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/05/2019	11/07/2024	02/07/2020	Sale	0	0	2.2085 / Total Return	0	0	(8,091,613)	0	0		0	0	0	(8,091,613)	0	0	LD (Liability Cashflow)
Total Return Swap - 130697CM - Receive: Floating 3 Month Libor +31.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/05/2019	11/07/2024	05/07/2020	Maturity	0	13,286,593	2.0566 / Total Return	0	0	0	98,473	0		725,151	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 130697CM - Receive: Floating 3 Month Libor +31.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/05/2019	11/07/2024	05/07/2020	Sale	0	0	2.0566 / Total Return	0	0	13,286,593	0	0		0	0	0	13,286,593	0	0	LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 130697CM - Receive: Floating 3 Month Libor +31.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/05/2019	11/07/2024	08/07/2020	Sale	0	0	.789 / Total Return	0	0	(14,057,614)	0	0		0	0	0	(14,057,614)	0	0	LD (Liability Cashflow)
Total Return Swap - 130697CM - Receive: Floating 3 Month Libor +31.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/05/2019	11/07/2024	11/09/2020	Sale	0	0	.557 / Total Return	0	0	(5,872,022)	0	0		0	0	0	(5,872,022)	0	0	LD (Liability Cashflow)
Total Return Swap - 131931CM - Receive: Fixed Pay: Floating 3 Month Libor +20 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/27/2020	04/29/2020	04/29/2020	Maturity	0	149,999,973	Total Return / 1.0408	0	0	0	(748,664)	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 131931CM - Receive: Fixed Pay: Floating 3 Month Libor +20 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/27/2020	04/29/2020	04/29/2020	Sale	0	0	Total Return / 1.0408	0	0	(16,193,923)	0	0		0	0	0	(16,193,923)	0	0	LD (Liability Cashflow)
Total Return Swap - 132135CM - Receive: Floating 3 Month Libor +2 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2020	02/10/2021	05/08/2020	Maturity	0	21,084,621	1.7541 / Total Return	0	0	0	90,408	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 132135CM - Receive: Floating 3 Month Libor +2 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2020	02/10/2021	05/08/2020	Sale	0	0	1.7541 / Total Return	0	0	21,084,621	0	0		0	0	0	21,084,621	0	0	LD (Liability Cashflow)
Total Return Swap - 132135CM - Receive: Floating 3 Month Libor +2 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2020	02/10/2021	08/10/2020	Sale	0	0	.4546 / Total Return	0	0	(14,832,008)	0	0		0	0	0	(14,832,008)	0	0	LD (Liability Cashflow)
Total Return Swap - 132135CM - Receive: Floating 3 Month Libor +2 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2020	02/10/2021	11/10/2020	Sale	0	0	.2633 / Total Return	0	0	(5,429,547)	0	0		0	0	0	(5,429,547)	0	0	LD (Liability Cashflow)
Total Return Swap - 132768CM - Receive: Fixed Pay: Floating 3 Month Libor -35 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2020	06/11/2020	06/11/2020	Maturity	0	1,499,999,979	Total Return / -.0354	0	0	0	(1,602,832)	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 132768CM - Receive: Fixed Pay: Floating 3 Month Libor -35 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2020	06/11/2020	06/11/2020	Sale	0	0	Total Return / -.0354	0	0	260,884,222	0	0		0	0	0	260,884,222	0	0	LD (Liability Cashflow)
Total Return Swap - 132789CM - Receive: Floating 3 Month Libor -40 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2020	06/23/2020	06/23/2020	Maturity	0	501,518,505	.7951 / Total Return	0	0	0	551,188	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 132789CM - Receive: Floating 3 Month Libor -40 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2020	06/23/2020	06/23/2020	Sale	0	0	.7951 / Total Return	0	0	(74,205,094)	0	0		0	0	0	(74,205,094)	0	0	LD (Liability Cashflow)
Total Return Swap - 132790CM - Receive: Floating 3 Month Libor -26.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2020	06/23/2020	06/23/2020	Maturity	0	78,632,620	.9301 / Total Return	0	0	0	116,792	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 132790CM - Receive: Floating 3 Month Libor -26.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2020	06/23/2020	06/23/2020	Sale	0	0	.9301 / Total Return	0	0	(8,129,298)	0	0		0	0	0	(8,129,298)	0	0	LD (Liability Cashflow)
Total Return Swap - 132807CM - Receive: Floating 3 Month Libor +52 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2020	03/17/2025	06/17/2020	Sale	0	0	1.3631 / Total Return	0	0	(17,892,790)	0	0		0	0	0	(17,892,790)	0	0	LD (Liability Cashflow)
Total Return Swap - 132807CM - Receive: Floating 3 Month Libor +52 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2020	03/17/2025	09/17/2020	Sale	0	0	.819 / Total Return	0	0	(9,342,716)	0	0		0	0	0	(9,342,716)	0	0	LD (Liability Cashflow)
Total Return Swap - 132807CM - Receive: Floating 3 Month Libor +52 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2020	03/17/2025	12/17/2020	Sale	0	0	.7661 / Total Return	0	0	(12,204,814)	0	0		0	0	0	(12,204,814)	0	0	LD (Liability Cashflow)
Total Return Swap - 132849CM - Receive: Floating 3 Month Libor -18 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/12/2020	09/22/2020	06/23/2020	Sale	0	0	1.0151 / Total Return	0	0	(97,729,082)	0	0		0	0	0	(97,729,082)	0	0	LD (Liability Cashflow)
Total Return Swap - 132849CM - Receive: Floating 3 Month Libor -18 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/12/2020	09/22/2020	09/22/2020	Maturity	0	436,970,679	.1264 / Total Return	0	0	0	811,750	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 132849CM - Receive: Floating 3 Month Libor -18 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/12/2020	09/22/2020	09/22/2020	Sale	0	0	.1264 / Total Return	0	0	(46,537,329)	0	0		0	0	0	(46,537,329)	0	0	LD (Liability Cashflow)
Total Return Swap - 132849CM - Receive: Floating 3 Month Libor -18 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/23/2020	09/22/2020	09/22/2020	Maturity	0	97,729,082	.1264 / Total Return	0	0	0	30,912	0		0	0	0	0	0	0	LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 132866CM - Receive: Floating 3 Month Libor -18 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	03/12/2020	09/22/2020	06/23/2020	Sale	0	0	1.0151 / Total Return	0	0	(103,123,768)	0	0		0	0	0	(103,123,768)	0	0	LD (Liability Cashflow)
Total Return Swap - 132866CM - Receive: Floating 3 Month Libor -18 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	03/12/2020	09/22/2020	09/22/2020	Maturity	0	455,210,008	1264 / Total Return	0	0	0	845,633	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 132866CM - Receive: Floating 3 Month Libor -18 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	03/12/2020	09/22/2020	09/22/2020	Sale	0	0	1264 / Total Return	0	0	(48,594,304)	0	0		0	0	0	(48,594,304)	0	0	LD (Liability Cashflow)
Total Return Swap - 132866CM - Receive: Floating 3 Month Libor -18 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	06/23/2020	09/22/2020	09/22/2020	Maturity	0	103,123,768	1264 / Total Return	0	0	0	32,618	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 133834CM - Receive: Floating 3 Month Libor -35 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	04/14/2020	04/16/2021	07/16/2020	Sale	0	0	8261 / Total Return	0	0	(12,804,870)	0	0		0	0	0	(12,804,870)	0	0	LD (Liability Cashflow)
Total Return Swap - 133834CM - Receive: Floating 3 Month Libor -35 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	04/14/2020	04/16/2021	10/16/2020	Sale	0	0	0 / Total Return	0	0	(13,035,828)	0	0		0	0	0	(13,035,828)	0	0	LD (Liability Cashflow)
Total Return Swap - 134568CM - Receive: Fixed Pay: Floating 3 Month Libor +27.5 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	06/09/2020	06/23/2020	06/23/2020	Maturity	0	671,642,978	Total Return / .5801	0	0	0	(61,567)	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 134568CM - Receive: Fixed Pay: Floating 3 Month Libor +27.5 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	06/09/2020	06/23/2020	06/23/2020	Sale	0	0	Total Return / .5801	0	0	(9,157,461)	0	0		0	0	0	(9,157,461)	0	0	LD (Liability Cashflow)
Total Return Swap - 134570CM - Receive: Fixed Pay: Floating 3 Month Libor -2.5 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	06/09/2020	09/22/2020	09/22/2020	Maturity	0	1,130,859,614	Total Return / .2004	0	0	0	(937,102)	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 134570CM - Receive: Fixed Pay: Floating 3 Month Libor -2.5 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	06/09/2020	09/22/2020	09/22/2020	Sale	0	0	Total Return / .2004	0	0	57,305,556	0	0		0	0	0	57,305,556	0	0	LD (Liability Cashflow)
Total Return Swap - 135061CM - Receive: Floating 3 Month Libor +27.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	07/08/2020	07/15/2021	10/16/2020	Sale	0	0	55 / Total Return	0	0	(5,770,368)	0	0		0	0	0	(5,770,368)	0	0	LD (Liability Cashflow)
Total Return Swap - 136176CM - Receive: Fixed Pay: Floating 3 Month Libor +36 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	09/11/2020	12/22/2020	12/22/2020	Maturity	0	500,000,162	Total Return / 0	0	0	0	(490,000)	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 136176CM - Receive: Fixed Pay: Floating 3 Month Libor +36 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	09/11/2020	12/22/2020	12/22/2020	Sale	0	0	Total Return / 0	0	0	60,154,697	0	0		0	0	0	60,154,697	0	0	LD (Liability Cashflow)
Total Return Swap - 136481CM - Receive: Floating 3 Month Libor -15 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	09/25/2020	09/29/2021	12/30/2020	Sale	0	0	0679 / Total Return	0	0	(22,427,421)	0	0		0	0	0	(22,427,421)	0	0	LD (Liability Cashflow)
Total Return Swap - 136538CM - Receive: Fixed Pay: Floating 3 Month Libor -10 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2020	10/14/2021	10/16/2020	Sale	0	9,289,259	Total Return / .1289	0	0	708,482	(511)	0		0	0	0	708,482	0	0	LD (Liability Cashflow)
Total Return Swap - 136539CM - Receive: Floating 3 Month Libor -10 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2020	10/14/2021	10/16/2020	Sale	0	9,289,259	1289 / Total Return	0	0	(708,482)	511	0		0	0	0	(708,482)	0	0	LD (Liability Cashflow)
Total Return Swap - 136540CM - Receive: Fixed Pay: Floating 3 Month Libor +17 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2020	10/14/2021	10/16/2020	Sale	0	14,475,842	Total Return / .3989	0	0	1,273,875	(2,424)	0		0	0	0	1,273,875	0	0	LD (Liability Cashflow)
Total Return Swap - 136541CM - Receive: Floating 3 Month Libor +17 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2020	10/14/2021	10/16/2020	Sale	0	14,475,842	3989 / Total Return	0	0	(1,273,875)	2,424	0		0	0	0	(1,273,875)	0	0	LD (Liability Cashflow)
Total Return Swap - 136543CM - Receive: Fixed Pay: Floating 3 Month Libor +33 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2020	10/18/2021	10/16/2020	Sale	0	17,638,678	Total Return / .5478	0	0	361,476	(4,040)	0		0	0	0	361,476	0	0	LD (Liability Cashflow)
Total Return Swap - 136544CM - Receive: Floating 3 Month Libor +33 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2020	10/18/2021	10/16/2020	Sale	0	17,638,678	5478 / Total Return	0	0	(361,476)	4,040	0		0	0	0	(361,476)	0	0	LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 136562CM - Receive: Fixed Pay: Floating 3 Month Libor +5 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/02/2020	11/04/2020	10/27/2020	Sale	0	42,481,318	Total Return / 0	0	118,307	1,416,145	0	0		0	0	(92,955)	1,390,794	0	0	LD (Liability Cashflow)
Total Return Swap - 136562CM - Receive: Fixed Pay: Floating 3 Month Libor +5 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2020	11/04/2020	10/27/2020	Sale	0	29,974,318	Total Return / 0	0	1,947,844	999,215	0	0		0	0	(1,217,403)	268,774	0	0	LD (Liability Cashflow)
Total Return Swap - 136563CM - Receive: Fixed Pay: Floating 3 Month Libor +12.5 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/02/2020	11/04/2020	10/16/2020	Sale	0	59,603,130	Total Return / .359	0	189,016	641,912	(7,123)	0		0	0	(81,153)	534,050	0	0	LD (Liability Cashflow)
Total Return Swap - 136563CM - Receive: Fixed Pay: Floating 3 Month Libor +12.5 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/02/2020	11/04/2020	10/27/2020	Sale	0	18,450,648	Total Return / .359	0	58,511	73,734	(4,042)	0		0	0	(46,004)	61,227	0	0	LD (Liability Cashflow)
Total Return Swap - 136564CM - Receive: Fixed Pay: Floating 3 Month Libor +30 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/02/2020	11/04/2020	10/27/2020	Sale	0	66,227,352	Total Return / 0	0	120,767	891,230	0	0		0	0	(94,888)	865,352	0	0	LD (Liability Cashflow)
Total Return Swap - 136564CM - Receive: Fixed Pay: Floating 3 Month Libor +30 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2020	11/04/2020	10/27/2020	Sale	0	31,899,066	Total Return / 0	0	1,302,719	429,270	0	0		0	0	(814,200)	(59,250)	0	0	LD (Liability Cashflow)
Total Return Swap - 137075CM - Receive: Fixed Pay: Floating 3 Month Libor +34 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2020	01/28/2021	12/01/2020	Sale	0	0	Total Return / .5644	0	0	3,101,641	0	0		0	0	0	3,101,641	0	0	LD (Liability Cashflow)
Total Return Swap - 137075CM - Receive: Fixed Pay: Floating 3 Month Libor +34 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2020	01/28/2021	12/30/2020	Sale	0	0	Total Return / .5644	0	0	626,442	0	0		0	0	0	626,442	0	0	LD (Liability Cashflow)
Total Return Swap - 137104CM - Receive: Fixed Pay: Floating 3 Month Libor +34 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2020	01/28/2021	12/01/2020	Sale	0	0	Total Return / .5644	0	0	5,218,720	0	0		0	0	0	5,218,720	0	0	LD (Liability Cashflow)
Total Return Swap - 137104CM - Receive: Fixed Pay: Floating 3 Month Libor +34 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2020	01/28/2021	12/30/2020	Sale	0	0	Total Return / .5644	0	0	1,003,618	0	0		0	0	0	1,003,618	0	0	LD (Liability Cashflow)
Total Return Swap - 137225CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2020	12/04/2020	12/04/2020	Maturity	0	55,510,097	Total Return / .2201	0	0	0	(20,816)	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 137225CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2020	12/04/2020	12/04/2020	Sale	0	0	Total Return / .2201	0	0	9,221,619	0	0		0	0	0	9,221,619	0	0	LD (Liability Cashflow)
Total Return Swap - 137225CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2020	12/04/2020	12/04/2020	Maturity	0	28,000,000	Total Return / .2201	0	490,555	0	(10,329)	0		0	0	(490,555)	0	0	0	LD (Liability Cashflow)
Total Return Swap - 137226CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2020	12/04/2020	12/04/2020	Maturity	0	55,668,921	Total Return / .2201	0	0	0	0	0		0	0	0	0	0	0	LD (Liability Cashflow)
Total Return Swap - 137226CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2020	12/04/2020	12/04/2020	Sale	0	0	Total Return / .2201	0	0	17,787,566	0	0		0	0	0	17,787,566	0	0	LD (Liability Cashflow)
Total Return Swap - 137226CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/05/2020	12/04/2020	12/04/2020	Maturity	0	47,000,000	Total Return / .2201	0	1,334,586	0	287	0		0	0	(1,334,586)	0	0	0	LD (Liability Cashflow)
Total Return Swap - 137808CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2020	01/06/2021	12/11/2020	Sale	0	14,015,366	Total Return / .2254	0	0	(22,085)	(971)	0		0	0	0	(22,085)	0	0	LD (Liability Cashflow)
Total Return Swap - 137808CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2020	01/06/2021	12/22/2020	Sale	0	15,907,374	Total Return / .2254	0	0	82,355	(1,999)	0		0	0	0	82,355	0	0	LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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1149999999. Subtotal - Swaps - Hedging Other - Total Return												0	5,562,306	(194,124,920)	2,498,362	0	XXX	37,545,537	0	(4,171,745)	(195,515,481)	0	0	XXX
1169999999. Subtotal - Swaps - Hedging Other												5,049,337	13,210,921	(27,587,680)	(11,370,995)	0	XXX	(2,346,128)	3,290,174	(876,820)	(62,351,489)	0	0	XXX
Credit Default Swap - 110187CM0 Sell Protection, Receive Fixed	718286E#0 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	08/06/2015	09/20/2020	09/20/2020	Maturity	0	12,000,000	1 / Credit Event	32,332	0	0	88,000	0		0	0	(4,631)	0	0	0	RC (Credit Replications)
Credit Default Swap - 110188CM0 Sell Protection, Receive Fixed	168863E#1 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	08/06/2015	09/20/2020	09/20/2020	Maturity	0	12,000,000	1 / Credit Event	9,187	0	0	88,000	0		0	0	(1,311)	0	0	0	RC (Credit Replications)
Credit Default Swap - 110189CM0 Sell Protection, Receive Fixed	715638K#0 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	08/06/2015	09/20/2020	09/20/2020	Maturity	0	12,000,000	1 / Credit Event	(248,404)	0	0	88,000	0		0	0	36,023	0	0	0	RC (Credit Replications)
Credit Default Swap - 110190CM0 Sell Protection, Receive Fixed	70687#E87 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	08/06/2015	09/20/2020	09/20/2020	Maturity	0	12,000,000	1 / Credit Event	(245,213)	0	0	88,000	0		0	0	35,556	0	0	0	RC (Credit Replications)
Credit Default Swap - 110193CM0 Sell Protection, Receive Fixed	831594C#1 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	08/06/2015	09/20/2020	09/20/2020	Maturity	0	12,000,000	1 / Credit Event	(71,790)	0	0	88,000	0		0	0	10,349	0	0	0	RC (Credit Replications)
Credit Default Swap - 110194CM0 Sell Protection, Receive Fixed	195325M*3 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	08/06/2015	09/20/2020	09/20/2020	Maturity	0	8,000,000	1 / Credit Event	(313,946)	0	0	58,667	0		0	0	43,380	0	0	0	RC (Credit Replications)
Credit Default Swap - 110195CM0 Sell Protection, Receive Fixed	698299P#5 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	08/06/2015	09/20/2020	09/20/2020	Maturity	0	16,000,000	1 / Credit Event	(308,630)	0	0	117,333	0		0	0	43,004	0	0	0	RC (Credit Replications)
Credit Default Swap - 110196CM0 Sell Protection, Receive Fixed	105756K#6 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	08/06/2015	09/20/2020	09/20/2020	Maturity	0	4,000,000	1 / Credit Event	(356,894)	0	0	29,333	0		0	0	53,394	0	0	0	RC (Credit Replications)
Credit Default Swap - 110197CM0 Sell Protection, Receive Fixed	712219C81 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	08/05/2015	09/20/2020	09/20/2020	Maturity	0	12,000,000	1 / Credit Event	12,117	0	0	88,000	0		0	0	(1,703)	0	0	0	RC (Credit Replications)
Credit Default Swap - 110633CM0 Sell Protection, Receive Fixed	12574#FK8 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	09/24/2015	01/17/2047	01/27/2020	Sale	0	122,160	.5 / Credit Event	(4,630)	0	0	44	0		0	0	10	4,043	0	0	RC (Credit Replications)
Credit Default Swap - 110633CM0 Sell Protection, Receive Fixed	12574#FK8 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	09/24/2015	01/17/2047	05/26/2020	Maturity	0	2,433	.5 / Credit Event	(92)	0	0	5	0		0	0	81	0	0	0	RC (Credit Replications)
Credit Default Swap - 110633CM0 Sell Protection, Receive Fixed	12574#FK8 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	09/24/2015	01/17/2047	05/26/2020	Maturity	0	7,947	.5 / Credit Event	(301)	0	0	16	0		0	0	264	0	0	0	RC (Credit Replications)
Credit Default Swap - 129902CM0 Sell Protection, Receive Fixed	126078BW9 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2019	12/20/2024	04/08/2020	Sale	0	38,000,000	1 / Credit Event	773,457	0	(45,472)	104,500	0		0	0	(39,448)	(739,700)	0	0	RC (Credit Replications)
Credit Default Swap - 129902CM0 Sell Protection, Receive Fixed	126078BW9 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2019	12/20/2024	07/09/2020	Sale	0	12,000,000	1 / Credit Event	244,250	0	151,563	63,667	0		0	0	(24,049)	(56,075)	0	0	RC (Credit Replications)
Credit Default Swap - 130137CM0 Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2019	12/20/2024	01/06/2020	Sale	0	59,400,000	5 / Credit Event	3,937,230	0	5,610,330	49,500	0		0	0	(11,634)	1,853,342	0	0	RC (Credit Replications)
Credit Default Swap - 130149CM0 Sell Protection, Receive Fixed	126078BY5 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2019	12/20/2024	01/06/2020	Sale	0	100,000,000	1 / Credit Event	1,982,011	0	2,528,290	16,667	0		0	0	(6,178)	640,723	0	0	RC (Credit Replications)
Credit Default Swap - 130149CM0 Sell Protection, Receive Fixed	126078BY5 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2019	12/20/2024	01/30/2020	Sale	0	130,000,000	1 / Credit Event	2,576,614	0	3,173,934	108,333	0		0	0	(40,129)	752,195	0	0	RC (Credit Replications)
Credit Default Swap - 130149CM0 Sell Protection, Receive Fixed	126078BY5 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2019	12/20/2024	02/18/2020	Sale	0	130,000,000	1 / Credit Event	2,576,614	0	3,343,516	176,944	0		0	0	(65,508)	947,155	0	0	RC (Credit Replications)
Credit Default Swap - 130149CM0 Sell Protection, Receive Fixed	126078BY5 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2019	12/20/2024	07/02/2020	Sale	0	19,000,000	1 / Credit Event	376,582	0	247,189	98,694	0		0	0	(36,557)	(76,065)	0	0	RC (Credit Replications)
Credit Default Swap - 130149CM0 Sell Protection, Receive Fixed	126078BY5 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2019	12/20/2024	07/09/2020	Sale	0	21,000,000	1 / Credit Event	416,222	0	265,235	111,417	0		0	0	(41,273)	(91,178)	0	0	RC (Credit Replications)
Credit Default Swap - 130424CM0 Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2019	12/20/2024	01/30/2020	Sale	0	37,620,000	5 / Credit Event	2,952,021	0	3,269,178	156,750	0		0	0	(43,762)	463,959	0	0	RC (Credit Replications)
Credit Default Swap - 130424CM0 Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2019	12/20/2024	03/12/2020	Sale	0	1,720,000	5 / Credit Event	134,967	0	(1,692,289)	17,200	0		0	0	(4,753)	(1,817,792)	0	0	RC (Credit Replications)
Credit Default Swap - 130424CM0 Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2019	12/20/2024	04/07/2020	Sale	0	45,265,000	5 / Credit Event	3,551,919	0	(3,373,033)	616,107	0		0	0	(170,953)	(6,630,021)	0	0	RC (Credit Replications)

SCHEDULE DB - PART A - SECTION 2

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Credit Default Swap - 130424CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	10/21/2019	12/20/2024	04/08/2020	Sale	0	28,420,000	5 / Credit Event	2,230,102	0	(1,600,757)	390,775	0		0	0	(108,450)	(3,644,567)	0	0	RC (Credit Replications)
Credit Default Swap - 130424CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	10/21/2019	12/20/2024	04/14/2020	Sale	0	94,875,000	5 / Credit Event	7,444,789	0	(2,727,380)	1,383,594	0		0	0	(384,358)	(9,527,954)	0	0	RC (Credit Replications)
Credit Default Swap - 130957CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	11/21/2019	12/20/2029	01/06/2020	Sale	0	120,000,000	1 / Credit Event	123,344	0	775,839	20,000	0		0	0	(225)	853,950	0	0	RC (Credit Replications)
Credit Default Swap - 132147CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	02/07/2020	12/20/2024	03/05/2020	Sale	0	350,000,000	1 / Credit Event	0	8,839,772	4,026,114	243,056	0		0	0	(122,965)	(4,690,693)	0	0	RC (Credit Replications)
Credit Default Swap - 132147CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	02/07/2020	12/20/2024	04/14/2020	Sale	0	10,000,000	1 / Credit Event	0	252,565	96,376	18,056	0		0	0	(9,143)	(147,046)	0	0	RC (Credit Replications)
Credit Default Swap - 132147CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	02/07/2020	12/20/2024	04/30/2020	Sale	0	35,000,000	1 / Credit Event	0	883,977	211,449	78,750	0		0	0	(39,886)	(632,642)	0	0	RC (Credit Replications)
Credit Default Swap - 132147CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	02/07/2020	12/20/2024	05/20/2020	Sale	0	60,000,000	1 / Credit Event	0	1,515,389	419,318	168,333	0		0	0	(85,267)	(1,010,805)	0	0	RC (Credit Replications)
Credit Default Swap - 132147CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	02/07/2020	12/20/2024	06/08/2020	Sale	0	6,000,000	1 / Credit Event	0	151,539	100,124	20,000	0		0	0	(10,130)	(41,285)	0	0	RC (Credit Replications)
Credit Default Swap - 132147CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	02/07/2020	12/20/2024	06/08/2020	Sale	0	33,000,000	1 / Credit Event	0	833,464	550,679	110,000	0		0	0	(55,718)	(227,067)	0	0	RC (Credit Replications)
Credit Default Swap - 132147CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	02/07/2020	12/20/2024	07/02/2020	Sale	0	356,000,000	1 / Credit Event	0	8,991,311	4,631,541	1,453,667	0		0	0	(736,475)	(3,623,295)	0	0	RC (Credit Replications)
Credit Default Swap - 132156CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	02/07/2020	12/20/2029	02/18/2020	Sale	0	50,000,000	1 / Credit Event	0	423,086	482,374	12,500	0		0	0	(1,004)	60,292	0	0	RC (Credit Replications)
Credit Default Swap - 132156CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	02/07/2020	12/20/2029	04/08/2020	Sale	0	70,000,000	1 / Credit Event	0	592,320	(1,315,930)	210,000	0		0	0	(9,252)	(1,898,998)	0	0	RC (Credit Replications)
Credit Default Swap - 132156CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	02/07/2020	12/20/2029	04/14/2020	Sale	0	10,000,000	1 / Credit Event	0	84,617	(61,096)	31,667	0		0	0	(1,458)	(144,254)	0	0	RC (Credit Replications)
Credit Default Swap - 132156CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	02/07/2020	12/20/2029	04/30/2020	Sale	0	15,000,000	1 / Credit Event	0	126,926	(195,899)	54,167	0		0	0	(2,732)	(320,093)	0	0	RC (Credit Replications)
Credit Default Swap - 132156CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	02/07/2020	12/20/2029	05/20/2020	Sale	0	30,000,000	1 / Credit Event	0	253,851	(325,601)	125,000	0		0	0	(6,810)	(572,643)	0	0	RC (Credit Replications)
Credit Default Swap - 132156CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	02/07/2020	12/20/2029	06/08/2020	Sale	0	6,000,000	1 / Credit Event	0	50,770	(12,883)	28,167	0		0	0	(1,615)	(62,039)	0	0	RC (Credit Replications)
Credit Default Swap - 132156CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	02/07/2020	12/20/2029	07/02/2020	Sale	0	69,000,000	1 / Credit Event	0	583,858	(512,127)	375,667	0		0	0	(22,767)	(1,073,218)	0	0	RC (Credit Replications)
Credit Default Swap - 132548CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	02/27/2020	12/20/2024	03/12/2020	Sale	0	1,000,000	5 / Credit Event	0	60,500	(983,889)	1,944	0		0	0	(468)	(1,043,921)	0	0	RC (Credit Replications)
Credit Default Swap - 132548CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	02/27/2020	12/20/2024	04/03/2020	Sale	0	41,062,000	5 / Credit Event	0	2,484,251	(3,963,624)	216,716	0		0	0	(52,107)	(6,395,767)	0	0	RC (Credit Replications)
Credit Default Swap - 132548CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	02/27/2020	12/20/2024	04/06/2020	Sale	0	41,062,000	5 / Credit Event	0	2,484,251	(3,531,332)	222,419	0		0	0	(53,478)	(5,962,105)	0	0	RC (Credit Replications)
Credit Default Swap - 132548CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	02/27/2020	12/20/2024	04/14/2020	Sale	0	3,136,000	5 / Credit Event	0	189,728	(90,160)	20,471	0		0	0	(4,922)	(274,966)	0	0	RC (Credit Replications)
Credit Default Swap - 132548CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	02/27/2020	12/20/2024	04/20/2020	Sale	0	12,740,000	5 / Credit Event	0	770,770	(679,679)	93,781	0		0	0	(22,549)	(1,427,900)	0	0	RC (Credit Replications)
Credit Default Swap - 132587CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	02/28/2020	12/20/2024	03/12/2020	Sale	0	500,000	5 / Credit Event	0	29,222	(491,944)	5,625	0		0	0	(163)	(521,004)	0	0	RC (Credit Replications)
Credit Default Swap - 132587CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	02/28/2020	12/20/2024	04/03/2020	Sale	0	15,778,000	5 / Credit Event	0	922,136	(1,523,015)	230,096	0		0	0	(16,837)	(2,428,315)	0	0	RC (Credit Replications)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Credit Default Swap - 132587CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	02/28/2020	12/20/2024	04/06/2020	Sale	0	15,778,000	5 / Credit Event	0	922,136	(1,356,908)	232,287	0		0	0	(17,331)	(2,261,714)	0	0	RC (Credit Replications)
Credit Default Swap - 132587CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	02/28/2020	12/20/2024	04/07/2020	Sale	0	17,444,000	5 / Credit Event	0	1,019,505	(1,299,578)	259,237	0		0	0	(19,706)	(2,299,377)	0	0	RC (Credit Replications)
Credit Default Swap - 132588CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	02/28/2020	12/20/2024	03/12/2020	Sale	0	300,000	5 / Credit Event	0	14,617	(295,167)	458	0		0	0	(80)	(309,703)	0	0	RC (Credit Replications)
Credit Default Swap - 132588CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	02/28/2020	12/20/2024	04/03/2020	Sale	0	9,506,000	5 / Credit Event	0	463,153	(917,593)	46,210	0		0	0	(8,413)	(1,372,334)	0	0	RC (Credit Replications)
Credit Default Swap - 132588CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	02/28/2020	12/20/2024	04/06/2020	Sale	0	9,506,000	5 / Credit Event	0	463,153	(817,516)	47,530	0		0	0	(8,661)	(1,272,009)	0	0	RC (Credit Replications)
Credit Default Swap - 132588CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	02/28/2020	12/20/2024	04/07/2020	Sale	0	10,388,000	5 / Credit Event	0	506,126	(773,906)	53,383	0		0	0	(9,736)	(1,270,296)	0	0	RC (Credit Replications)
Credit Default Swap - 132678CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	03/05/2020	12/20/2024	03/12/2020	Sale	0	300,000	5 / Credit Event	0	10,950	(295,167)	292	0		0	0	(43)	(306,074)	0	0	RC (Credit Replications)
Credit Default Swap - 132678CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	03/05/2020	12/20/2024	04/20/2020	Sale	0	29,400,000	5 / Credit Event	0	1,073,100	(1,568,490)	187,833	0		0	0	(27,693)	(2,613,897)	0	0	RC (Credit Replications)
Credit Default Swap - 132679CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	03/05/2020	12/20/2024	03/12/2020	Sale	0	150,000	5 / Credit Event	0	5,475	(147,583)	146	0		0	0	(22)	(153,037)	0	0	RC (Credit Replications)
Credit Default Swap - 132679CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	03/05/2020	12/20/2024	04/03/2020	Sale	0	4,704,000	5 / Credit Event	0	171,696	(454,067)	20,253	0		0	0	(2,986)	(622,777)	0	0	RC (Credit Replications)
Credit Default Swap - 132679CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	03/05/2020	12/20/2024	04/06/2020	Sale	0	4,704,000	5 / Credit Event	0	171,696	(404,544)	20,907	0		0	0	(3,082)	(573,158)	0	0	RC (Credit Replications)
Credit Default Swap - 132679CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	03/05/2020	12/20/2024	04/07/2020	Sale	0	5,292,000	5 / Credit Event	0	193,158	(394,254)	24,255	0		0	0	(3,576)	(583,836)	0	0	RC (Credit Replications)
Credit Default Swap - 132680CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	03/05/2020	12/20/2024	03/12/2020	Sale	0	30,000	5 / Credit Event	0	1,095	(29,517)	29	0		0	0	(4)	(30,607)	0	0	RC (Credit Replications)
Credit Default Swap - 132680CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	03/05/2020	12/20/2024	04/03/2020	Sale	0	980,000	5 / Credit Event	0	35,770	(94,597)	4,219	0		0	0	(622)	(129,745)	0	0	RC (Credit Replications)
Credit Default Swap - 132680CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	03/05/2020	12/20/2024	04/06/2020	Sale	0	980,000	5 / Credit Event	0	35,770	(84,280)	4,356	0		0	0	(642)	(119,408)	0	0	RC (Credit Replications)
Credit Default Swap - 132680CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	03/05/2020	12/20/2024	04/07/2020	Sale	0	980,000	5 / Credit Event	0	35,770	(73,010)	4,492	0		0	0	(662)	(108,118)	0	0	RC (Credit Replications)
Credit Default Swap - 132681CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	03/05/2020	12/20/2024	03/12/2020	Sale	0	45,000	5 / Credit Event	0	1,643	(44,275)	44	0		0	0	(6)	(45,912)	0	0	RC (Credit Replications)
Credit Default Swap - 132681CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	03/05/2020	12/20/2024	04/03/2020	Sale	0	1,470,000	5 / Credit Event	0	53,655	(141,896)	6,329	0		0	0	(865)	(194,686)	0	0	RC (Credit Replications)
Credit Default Swap - 132681CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	03/05/2020	12/20/2024	04/06/2020	Sale	0	1,470,000	5 / Credit Event	0	53,655	(126,420)	6,533	0		0	0	(894)	(179,181)	0	0	RC (Credit Replications)
Credit Default Swap - 132681CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	03/05/2020	12/20/2024	04/07/2020	Sale	0	1,470,000	5 / Credit Event	0	53,655	(109,515)	6,738	0		0	0	(923)	(162,247)	0	0	RC (Credit Replications)
Credit Default Swap - 132682CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	03/05/2020	12/20/2024	03/12/2020	Sale	0	100,000	5 / Credit Event	0	3,650	(98,389)	97	0		0	0	(14)	(102,025)	0	0	RC (Credit Replications)
Credit Default Swap - 132682CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	03/05/2020	12/20/2024	04/03/2020	Sale	0	3,136,000	5 / Credit Event	0	114,464	(302,711)	13,502	0		0	0	(1,991)	(415,184)	0	0	RC (Credit Replications)
Credit Default Swap - 132682CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	03/05/2020	12/20/2024	04/06/2020	Sale	0	3,136,000	5 / Credit Event	0	114,464	(269,696)	13,938	0		0	0	(2,055)	(382,105)	0	0	RC (Credit Replications)
Credit Default Swap - 132682CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	03/05/2020	12/20/2024	04/07/2020	Sale	0	3,528,000	5 / Credit Event	0	128,772	(262,836)	16,170	0		0	0	(2,384)	(389,224)	0	0	RC (Credit Replications)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Credit Default Swap - 132684CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	03/05/2020	12/20/2024	03/12/2020	Sale	0	50,000	5 / Credit Event	0	1,825	(49,194)	49	0		0	0	(6)	(51,013)	0	0	RC (Credit Replications)
Credit Default Swap - 132684CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	03/05/2020	12/20/2024	04/03/2020	Sale	0	1,568,000	5 / Credit Event	0	57,232	(151,356)	6,751	0		0	0	(922)	(207,665)	0	0	RC (Credit Replications)
Credit Default Swap - 132684CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	03/05/2020	12/20/2024	04/06/2020	Sale	0	1,568,000	5 / Credit Event	0	57,232	(134,848)	6,969	0		0	0	(953)	(191,127)	0	0	RC (Credit Replications)
Credit Default Swap - 132684CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	03/05/2020	12/20/2024	04/07/2020	Sale	0	1,764,000	5 / Credit Event	0	64,386	(131,418)	8,085	0		0	0	(1,107)	(194,697)	0	0	RC (Credit Replications)
Credit Default Swap - 134809CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	06/16/2020	06/20/2025	07/09/2020	Sale	0	110,000,000	1 / Credit Event	0	1,751,204	1,315,150	70,278	0		0	0	(21,691)	(414,364)	0	0	RC (Credit Replications)
Credit Default Swap - 134809CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	06/16/2020	06/20/2025	09/22/2020	Sale	0	150,000,000	1 / Credit Event	0	2,388,005	1,532,491	408,333	0		0	0	(125,854)	(729,660)	0	0	RC (Credit Replications)
Credit Default Swap - 134960CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	06/29/2020	06/20/2025	08/19/2020	Sale	0	675,000,000	1 / Credit Event	0	6,704,839	10,512,657	956,250	0		0	0	(185,104)	3,992,921	0	0	RC (Credit Replications)
Credit Default Swap - 134960CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	06/29/2020	06/20/2025	09/22/2020	Sale	0	125,000,000	1 / Credit Event	0	1,241,637	1,277,076	295,139	0		0	0	(56,976)	92,415	0	0	RC (Credit Replications)
Credit Default Swap - 134961CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	06/29/2020	06/20/2030	07/09/2020	Sale	0	70,000,000	1 / Credit Event	0	(944,636)	(771,667)	19,444	0		0	0	2,405	170,564	0	0	RC (Credit Replications)
Credit Default Swap - 134961CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	06/29/2020	06/20/2030	09/22/2020	Sale	0	100,000,000	1 / Credit Event	0	(1,349,479)	(1,050,962)	236,111	0		0	0	29,799	268,719	0	0	RC (Credit Replications)
Credit Default Swap - 135025CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2020	06/20/2025	10/07/2020	Sale	0	250,000,000	1 / Credit Event	0	3,378,518	2,277,907	645,833	0		0	0	(172,569)	(928,042)	0	0	RC (Credit Replications)
Credit Default Swap - 135028CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2020	06/20/2030	10/07/2020	Sale	0	100,000,000	1 / Credit Event	0	(756,039)	(1,286,631)	258,333	0		0	0	18,323	(548,915)	0	0	RC (Credit Replications)
Credit Default Swap - 135124CM Sell Protection, Receive Fixed	12607#HJ2 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	07/14/2020	06/20/2025	10/07/2020	Sale	0	250,000,000	1 / Credit Event	0	2,984,634	2,277,907	590,278	0		0	0	(138,310)	(568,416)	0	0	RC (Credit Replications)
Credit Default Swap - 135139CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	07/15/2020	06/20/2025	07/16/2020	Sale	0	125,000,000	1 / Credit Event	0	1,550,044	1,622,614	3,472	0		0	0	(848)	73,418	0	0	RC (Credit Replications)
Credit Default Swap - 135146CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	07/15/2020	06/20/2030	07/16/2020	Sale	0	100,000,000	1 / Credit Event	0	(837,906)	(810,828)	2,778	0		0	0	215	26,863	0	0	RC (Credit Replications)
Credit Default Swap - 135934CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	08/25/2020	06/20/2030	09/22/2020	Sale	0	380,000,000	1 / Credit Event	0	(426,263)	(4,098,589)	295,556	0		0	0	3,613	(3,675,939)	0	0	RC (Credit Replications)
Credit Default Swap - 136410CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	09/22/2020	12/20/2030	10/16/2020	Sale	0	250,000,000	1 / Credit Event	0	1,134,057	564,335	180,556	0		0	0	(7,788)	(561,934)	0	0	RC (Credit Replications)
Credit Default Swap - 136410CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	09/22/2020	12/20/2030	11/18/2020	Sale	0	30,000,000	1 / Credit Event	0	136,087	158,166	47,500	0		0	0	(2,012)	24,091	0	0	RC (Credit Replications)
Credit Default Swap - 136984CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	10/20/2020	12/20/2030	11/18/2020	Sale	0	162,500,000	1 / Credit Event	0	382,586	842,341	130,903	0		0	0	(2,851)	462,606	0	0	RC (Credit Replications)
Credit Default Swap - 137848CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	12/03/2020	12/20/2025	12/16/2020	Sale	0	380,000,000	1 / Credit Event	0	9,555,490	8,860,908	137,222	0		0	0	(66,482)	(628,100)	0	0	RC (Credit Replications)
Credit Default Swap - 137848CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	12/03/2020	12/20/2025	12/18/2020	Sale	0	230,000,000	1 / Credit Event	0	5,783,586	5,809,496	108,611	0		0	0	(52,618)	78,527	0	0	RC (Credit Replications)
Credit Default Swap - 137848CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	12/03/2020	12/20/2025	12/23/2020	Sale	0	220,000,000	1 / Credit Event	0	5,532,126	4,826,047	(42,083)	0		0	0	(59,244)	(646,835)	0	0	RC (Credit Replications)
Credit Default Swap - 137908CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	12/07/2020	12/20/2025	12/18/2020	Sale	0	650,000,000	1 / Credit Event	0	15,827,127	14,811,196	198,611	0		0	0	(110,286)	(905,645)	0	0	RC (Credit Replications)
1189999999. Subtotal - Swaps - Replication - Credit Default												27,823,856	90,387,725	44,597,823	13,301,843	0	XXX	0	0	(3,082,265)	(70,664,630)	0	0	XXX
1229999999. Subtotal - Swaps - Replication												27,823,856	90,387,725	44,597,823	13,301,843	0	XXX	0	0	(3,082,265)	(70,664,630)	0	0	XXX
1289999999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
1349999999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1359999999. Total Swaps - Interest Rate												3,702,108	0	150,741,381	(14,265,609)	0	XXX	(36,787,918)	0	3,563,096	125,935,642	0	0	XXX
1369999999. Total Swaps - Credit Default												27,823,856	97,881,450	52,222,164	13,233,843	0	XXX	0	0	(3,031,449)	(70,584,830)	0	0	XXX
1379999999. Total Swaps - Foreign Exchange												(34,550,847)	154,890	49,536,773	4,617,302	0	XXX	(3,103,747)	(69,924,313)	6,514,763	29,113,324	9,301,192	0	XXX
1389999999. Total Swaps - Total Return												0	5,562,306	(194,124,920)	2,498,362	0	XXX	37,545,537	0	(4,171,745)	(195,515,481)	0	0	XXX
1399999999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999999. Total Swaps												(3,024,882)	103,598,646	58,375,399	6,083,897	0	XXX	(2,346,128)	(69,924,313)	2,874,665	(111,051,345)	9,301,192	0	XXX
Bond Forward - 1124940M - Receive: Fixed Pay: Fixed	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/23/2016	03/31/2020	01/01/2020	Maturity	0	13,199	1.2629 / 2.6865	0	0	0	0	0		0	0	0	0	0	0	100.00% \ 100.00%
Bond Forward - 1124940M - Receive: Fixed Pay: Fixed	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/23/2016	03/31/2020	02/01/2020	Maturity	0	14,527	1.2629 / 2.6865	0	0	0	0	0		0	0	0	0	0	0	100.00% \ 100.00%
Bond Forward - 1124940M - Receive: Fixed Pay: Fixed	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/23/2016	03/31/2020	03/01/2020	Maturity	0	17,630	1.2629 / 2.6865	0	0	0	0	0		0	0	0	0	0	0	100.00% \ 100.00%
Bond Forward - 1124940M - Receive: Fixed Pay: Fixed	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/23/2016	03/31/2020	03/31/2020	Sale	0	198,726,481	1.2629 / 2.6865	0	0	(71,805,895)	0	0		0	0	0	(71,805,895)	0	0	100.00% \ 100.00%
Bond Forward - 1286800M - Receive: Fixed Pay: Fixed	912810SH2 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	07/09/2019	04/30/2020	04/30/2020	Sale	0	50,000,000	0 / 0	0	0	16,100,969	0	0		0	0	0	16,100,969	0	0	100.00% \ 100.00%
Bond Forward - 1287300M - Receive: Fixed Pay: Fixed	912810SH2 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	07/11/2019	07/31/2020	07/31/2020	Sale	0	50,000,000	0 / 0	0	0	18,222,141	0	0		0	0	0	18,222,141	0	0	100.00% \ 100.00%
Bond Forward - 1305650M - Receive: Fixed Pay: Fixed	912810SF6 UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	10/29/2019	09/30/2020	09/30/2020	Sale	0	43,900,000	0 / 0	0	0	10,330,592	0	0		0	0	0	10,330,592	0	0	100.00% \ 100.00%
Bond Forward - 1316320M - Receive: Fixed Pay: Fixed	912810SF6 UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	12/30/2019	12/30/2020	12/30/2020	Sale	0	44,000,000	0 / 0	0	0	8,202,590	0	0		0	0	0	8,202,590	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/24/2020	03/31/2020	03/31/2020	Sale	0	7,971,904	1.31045	0	0	(428,875)	0	0		0	0	0	(428,875)	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/24/2020	03/31/2020	03/31/2020	Sale	0	7,875,684	1.294633	0	0	(332,655)	0	0		0	0	0	(332,655)	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/27/2020	06/30/2020	06/30/2020	Sale	0	8,709,495	1.241258	0	0	(39,702)	0	0		0	0	0	(39,702)	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/27/2020	06/30/2020	06/30/2020	Sale	0	8,596,182	1.225109	0	0	73,612	0	0		0	0	0	73,612	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/28/2020	09/30/2020	09/30/2020	Sale	0	9,212,525	1.2945	0	0	(12,098)	0	0		0	0	0	(12,098)	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/26/2020	09/30/2020	09/30/2020	Sale	0	9,388,449	1.31922	0	0	(188,022)	0	0		0	0	0	(188,022)	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2020	12/31/2020	12/31/2020	Sale	0	9,398,388	1.302317	0	0	466,435	0	0		0	0	0	466,435	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2020	12/31/2020	12/31/2020	Sale	0	9,641,168	1.335959	0	0	223,655	0	0		0	0	0	223,655	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/29/2020	09/30/2020	09/30/2020	Sale	0	614,585	1.22917	0	0	31,815	0	0		0	0	(1,185)	33,000	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/29/2020	12/31/2020	12/31/2020	Sale	0	2,090,558	1.22974	0	0	233,257	0	0		0	0	(4,998)	238,255	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/30/2017	03/31/2020	03/31/2020	Sale	0	11,769,525	1.38465	0	0	1,229,950	0	0		0	0	0	1,229,950	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/30/2017	06/30/2020	06/30/2020	Sale	0	11,942,132	1.38862	0	0	1,315,972	0	0		0	0	0	1,315,972	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/30/2017	09/30/2020	09/30/2020	Sale	0	11,979,886	1.39301	0	0	861,806	0	0		0	0	0	861,806	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/30/2017	12/31/2020	12/31/2020	Sale	0	11,874,415	1.39699	0	0	255,340	0	0		0	0	0	255,340	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/23/2018	03/31/2020	03/31/2020	Sale	0	1,456,900	1.4569	0	0	216,950	0	0		0	0	0	216,950	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/23/2018	06/30/2020	06/30/2020	Sale	0	1,462,030	1.46203	0	0	226,430	0	0		0	0	0	226,430	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/23/2018	09/30/2020	09/30/2020	Sale	0	1,467,180	1.46718	0	0	174,380	0	0		0	0	0	174,380	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/23/2018	12/31/2020	12/31/2020	Sale	0	1,472,300	1.4723	0	0	105,350	0	0		0	0	0	105,350	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/06/2018	03/31/2020	03/31/2020	Sale	0	2,220,778	1.30634	0	0	112,863	0	0		0	0	0	112,863	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/06/2018	06/30/2020	06/30/2020	Sale	0	2,228,904	1.31112	0	0	128,384	0	0		0	0	0	128,384	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/06/2018	09/30/2020	09/30/2020	Sale	0	2,237,472	1.31616	0	0	39,712	0	0		0	0	0	39,712	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/06/2018	12/31/2020	12/31/2020	Sale	0	2,244,731	1.32043	0	0	(79,084)	0	0		0	0	0	(79,084)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/11/2019	03/31/2020	03/31/2020	Sale	0	655,700	1.3114	0	0	35,725	0	0		0	0	0	35,725	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/11/2019	06/30/2020	06/30/2020	Sale	0	658,200	1.3164	0	0	40,400	0	0		0	0	0	40,400	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/11/2019	09/30/2020	09/30/2020	Sale	0	660,700	1.3214	0	0	14,300	0	0		0	0	0	14,300	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/11/2019	12/31/2020	12/31/2020	Sale	0	662,950	1.3259	0	0	(20,525)	0	0		0	0	0	(20,525)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/07/2019	03/31/2020	03/31/2020	Sale	0	794,220	1.3237	0	0	50,250	0	0		0	0	0	50,250	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/07/2019	06/30/2020	06/30/2020	Sale	0	796,860	1.3281	0	0	55,500	0	0		0	0	0	55,500	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/07/2019	09/30/2020	09/30/2020	Sale	0	799,260	1.3321	0	0	23,580	0	0		0	0	0	23,580	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/07/2019	12/31/2020	12/31/2020	Sale	0	801,120	1.3352	0	0	(19,050)	0	0		0	0	0	(19,050)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/01/2019	03/31/2020	03/31/2020	Sale	0	3,462,480	1.2824	0	0	114,615	0	0		0	0	0	114,615	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/01/2019	06/30/2020	06/30/2020	Sale	0	3,471,255	1.28565	0	0	135,135	0	0		0	0	0	135,135	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/01/2019	09/30/2020	09/30/2020	Sale	0	3,478,410	1.2883	0	0	(12,150)	0	0		0	0	0	(12,150)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/01/2019	12/31/2020	12/31/2020	Sale	0	3,484,215	1.29045	0	0	(206,550)	0	0		0	0	0	(206,550)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/09/2019	03/31/2020	03/31/2020	Sale	0	315,088	1.26035	0	0	5,100	0	0		0	0	0	5,100	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/09/2019	06/30/2020	06/30/2020	Sale	0	316,050	1.2642	0	0	7,150	0	0		0	0	0	7,150	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/09/2019	09/30/2020	09/30/2020	Sale	0	316,900	1.2676	0	0	(6,300)	0	0		0	0	0	(6,300)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/09/2019	12/31/2020	12/31/2020	Sale	0	317,675	1.2707	0	0	(24,063)	0	0		0	0	0	(24,063)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/29/2019	03/31/2020	03/31/2020	Sale	0	3,690,300	1.2301	0	0	(29,550)	0	0		0	0	0	(29,550)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/29/2019	06/30/2020	06/30/2020	Sale	0	3,699,000	1.233	0	0	(7,800)	0	0		0	0	0	(7,800)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/29/2019	09/30/2020	09/30/2020	Sale	0	3,707,100	1.2357	0	0	(171,300)	0	0		0	0	0	(171,300)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/29/2019	12/31/2020	12/31/2020	Sale	0	3,714,300	1.2381	0	0	(386,550)	0	0		0	0	0	(386,550)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/24/2020	01/27/2020	01/27/2020	Sale	0	7,955,783	1.3078	0	0	13,688	0	0		0	0	0	13,688	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/24/2020	02/26/2020	02/26/2020	Sale	0	7,868,548	1.29346	0	0	11,011	0	0		0	0	0	11,011	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/06/2020	06/30/2020	06/30/2020	Sale	0	2,462,380	1.23119	0	0	(8,820)	0	0		0	0	0	(8,820)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/06/2020	09/30/2020	09/30/2020	Sale	0	2,463,200	1.2316	0	0	(122,400)	0	0		0	0	0	(122,400)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/06/2020	12/31/2020	12/31/2020	Sale	0	2,463,540	1.23177	0	0	(270,360)	0	0		0	0	0	(270,360)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/07/2020	06/30/2020	06/30/2020	Sale	0	862,995	1.23285	0	0	(1,925)	0	0		0	0	0	(1,925)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/07/2020	09/30/2020	09/30/2020	Sale	0	1,230,800	1.2308	0	0	(62,000)	0	0		0	0	0	(62,000)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/07/2020	12/31/2020	12/31/2020	Sale	0	1,231,100	1.2311	0	0	(135,850)	0	0		0	0	0	(135,850)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/27/2020	04/29/2020	04/29/2020	Sale	0	8,706,491	1.24083	0	0	(19,787)	0	0		0	0	0	(19,787)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/27/2020	05/29/2020	05/29/2020	Sale	0	8,595,417	1.225	0	0	(79,288)	0	0		0	0	0	(79,288)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/28/2020	07/30/2020	07/30/2020	Sale	0	9,208,967	1.294	0	0	(71,878)	0	0		0	0	0	(71,878)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/07/2020	12/31/2020	12/31/2020	Sale	0	520,604	1.30151	0	0	(26,176)	0	0		0	0	0	(26,176)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/26/2020	08/28/2020	08/28/2020	Sale	0	9,386,884	1.319	0	0	(100,345)	0	0		0	0	0	(100,345)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/26/2020	10/29/2020	10/29/2020	Sale	0	9,395,198	1.301875	0	0	92,915	0	0		0	0	0	92,915	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/24/2020	11/27/2020	11/27/2020	Sale	0	9,639,230	1.33569	0	0	8,588	0	0		0	0	0	8,588	0	0	100.00% \ 100.00%
Net Investment Hedge	Net Investment Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/01/2020	12/31/2020	12/31/2020	Sale	0	0	0.00	0	0	0	0	0		(5,809,808)	0	0	5,809,808	0	0	FX (Foreign Exchange)
1419999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	(15,508,839)	0	0	XXX	(5,809,808)	0	(6,183)	(9,692,848)	0	0	XXX
Bond Forward - 128882CM - Receive: Fixed Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4T0XVC02CZP30M085	07/17/2019	01/17/2020	01/16/2020	Sale	0	112,250,000	.5173 / 0	0	0	8,556,093	0	0		(5,315,794)	0	0	8,556,093	0	0	LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	01/14/2020	03/31/2020	03/31/2020	Sale	0	201,332	.6911	0	0	(23,029)	0	0		0	0	0	(23,029)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	01/14/2020	03/31/2020	03/31/2020	Sale	0	125,153	.6911	0	0	(14,315)	0	0		0	0	0	(14,315)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	01/14/2020	03/31/2020	03/31/2020	Sale	0	76,180	.6911	0	0	(8,714)	0	0		0	0	0	(8,714)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	01/14/2020	03/31/2020	03/31/2020	Sale	0	65,297	.6911	0	0	(7,469)	0	0		0	0	0	(7,469)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	01/14/2020	03/31/2020	03/31/2020	Sale	0	48,973	.6911	0	0	(5,602)	0	0		0	0	0	(5,602)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	01/14/2020	03/31/2020	03/31/2020	Sale	0	27,207	.6911	0	0	(3,112)	0	0		0	0	0	(3,112)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	2,128,771	.6029	0	0	32,308	0	0		0	0	0	32,308	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	1,323,290	.6029	0	0	20,083	0	0		0	0	0	20,083	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	805,481	.6029	0	0	12,225	0	0		0	0	0	12,225	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	690,412	.6029	0	0	10,478	0	0		0	0	0	10,478	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	517,809	.6029	0	0	7,859	0	0		0	0	0	7,859	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	287,672	.6029	0	0	4,366	0	0		0	0	0	4,366	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	8,197,933	.6029	0	0	124,417	0	0		0	0	0	124,417	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	5,096,012	.6029	0	0	77,340	0	0		0	0	0	77,340	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	3,101,921	.6029	0	0	47,077	0	0		0	0	0	47,077	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	2,658,789	.6029	0	0	40,352	0	0		0	0	0	40,352	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	1,994,092	.6029	0	0	30,264	0	0		0	0	0	30,264	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	1,107,829	.6029	0	0	16,813	0	0		0	0	0	16,813	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	11,599,796	.6029	0	0	176,046	0	0		0	0	0	176,046	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	7,210,684	.6029	0	0	109,434	0	0		0	0	0	109,434	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	4,389,112	.6029	0	0	66,612	0	0		0	0	0	66,612	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	3,762,096	.6029	0	0	57,096	0	0		0	0	0	57,096	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	2,821,572	.6029	0	0	42,822	0	0		0	0	0	42,822	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	1,567,540	.6029	0	0	23,790	0	0		0	0	0	23,790	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	8,359,119	6029	0	0	126,863	0	0		0	0	0	126,863	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	5,196,209	6029	0	0	78,861	0	0		0	0	0	78,861	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	3,162,910	6029	0	0	48,002	0	0		0	0	0	48,002	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	2,711,066	6029	0	0	41,145	0	0		0	0	0	41,145	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	2,033,299	6029	0	0	30,859	0	0		0	0	0	30,859	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	1,129,611	6029	0	0	17,144	0	0		0	0	0	17,144	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	2,140,176	6029	0	0	32,481	0	0		0	0	0	32,481	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	1,330,380	6029	0	0	20,191	0	0		0	0	0	20,191	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	809,796	6029	0	0	12,290	0	0		0	0	0	12,290	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	694,111	6029	0	0	10,534	0	0		0	0	0	10,534	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	520,583	6029	0	0	7,901	0	0		0	0	0	7,901	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	289,213	6029	0	0	4,389	0	0		0	0	0	4,389	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	3,835,884	6029	0	0	58,216	0	0		0	0	0	58,216	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	2,384,469	6029	0	0	36,188	0	0		0	0	0	36,188	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	1,451,416	6029	0	0	22,028	0	0		0	0	0	22,028	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	1,244,071	6029	0	0	18,881	0	0		0	0	0	18,881	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	933,053	6029	0	0	14,161	0	0		0	0	0	14,161	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	518,363	6029	0	0	7,867	0	0		0	0	0	7,867	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/30/2020	03/31/2020	03/31/2020	Sale	0	10,304	6171	0	0	(84)	0	0		0	0	0	(84)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/30/2020	03/31/2020	03/31/2020	Sale	0	6,405	617101	0	0	(52)	0	0		0	0	0	(52)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/30/2020	03/31/2020	03/31/2020	Sale	0	3,899	617101	0	0	(32)	0	0		0	0	0	(32)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/30/2020	03/31/2020	03/31/2020	Sale	0	3,342	6171	0	0	(27)	0	0		0	0	0	(27)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/30/2020	03/31/2020	03/31/2020	Sale	0	2,506	6171	0	0	(21)	0	0		0	0	0	(21)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/30/2020	03/31/2020	03/31/2020	Sale	0	1,392	617102	0	0	(11)	0	0		0	0	0	(11)	0	0	FX (Foreign Exchange)

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Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/30/2020	03/31/2020	03/31/2020	Sale	0	3,448	.6171	0	0	(28)	0	0		0	0	0	(28)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/30/2020	03/31/2020	03/31/2020	Sale	0	2,143	.617101	0	0	(18)	0	0		0	0	0	(18)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/30/2020	03/31/2020	03/31/2020	Sale	0	1,304	.617099	0	0	(11)	0	0		0	0	0	(11)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/30/2020	03/31/2020	03/31/2020	Sale	0	1,118	.617099	0	0	(9)	0	0		0	0	0	(9)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/30/2020	03/31/2020	03/31/2020	Sale	0	839	.617098	0	0	(7)	0	0		0	0	0	(7)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	03/30/2020	03/31/2020	03/31/2020	Sale	0	466	.6171	0	0	(4)	0	0		0	0	0	(4)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/21/2020	08/25/2020	08/25/2020	Sale	0	1,197,218	.716	0	0	2,508	0	0		0	0	0	2,508	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/21/2020	08/25/2020	08/25/2020	Sale	0	744,217	.716	0	0	1,559	0	0		0	0	0	1,559	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/21/2020	08/25/2020	08/25/2020	Sale	0	453,001	.716	0	0	949	0	0		0	0	0	949	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/21/2020	08/25/2020	08/25/2020	Sale	0	388,287	.716	0	0	813	0	0		0	0	0	813	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/21/2020	08/25/2020	08/25/2020	Sale	0	291,215	.716	0	0	610	0	0		0	0	0	610	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/21/2020	08/25/2020	08/25/2020	Sale	0	161,786	.716	0	0	339	0	0		0	0	0	339	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/18/2020	09/22/2020	09/22/2020	Sale	0	826,970	.7313	0	0	(15,436)	0	0		0	0	0	(15,436)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/18/2020	09/22/2020	09/22/2020	Sale	0	514,063	.7313	0	0	(9,595)	0	0		0	0	0	(9,595)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/18/2020	09/22/2020	09/22/2020	Sale	0	312,908	.7313	0	0	(5,841)	0	0		0	0	0	(5,841)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/18/2020	09/22/2020	09/22/2020	Sale	0	268,207	.7313	0	0	(5,006)	0	0		0	0	0	(5,006)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/18/2020	09/22/2020	09/22/2020	Sale	0	201,155	.7313	0	0	(3,755)	0	0		0	0	0	(3,755)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/18/2020	09/22/2020	09/22/2020	Sale	0	111,753	.7313	0	0	(2,086)	0	0		0	0	0	(2,086)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/15/2020	10/20/2020	10/20/2020	Sale	0	864,043	.708	0	0	(3,112)	0	0		0	0	0	(3,112)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/15/2020	10/20/2020	10/20/2020	Sale	0	537,108	.708	0	0	(1,935)	0	0		0	0	0	(1,935)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/15/2020	10/20/2020	10/20/2020	Sale	0	326,935	.708	0	0	(1,178)	0	0		0	0	0	(1,178)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/15/2020	10/20/2020	10/20/2020	Sale	0	280,230	.708	0	0	(1,009)	0	0		0	0	0	(1,009)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/15/2020	10/20/2020	10/20/2020	Sale	0	210,173	.708	0	0	(757)	0	0		0	0	0	(757)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/15/2020	10/20/2020	10/20/2020	Sale	0	116,763	.708	0	0	(421)	0	0		0	0	0	(421)	0	0	FX (Foreign Exchange)

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Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/20/2020	11/24/2020	11/24/2020	Sale	0	437,189	.7316	0	0	1,584	0	0		0	0	0	1,584	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/20/2020	11/24/2020	11/24/2020	Sale	0	228,099	.7316	0	0	826	0	0		0	0	0	826	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/20/2020	11/24/2020	11/24/2020	Sale	0	171,074	.7316	0	0	620	0	0		0	0	0	620	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/20/2020	11/24/2020	11/24/2020	Sale	0	95,041	.7316	0	0	344	0	0		0	0	0	344	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/20/2020	11/24/2020	11/24/2020	Sale	0	93,754	.7316	0	0	340	0	0		0	0	0	340	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/20/2020	11/24/2020	11/24/2020	Sale	0	48,915	.7316	0	0	177	0	0		0	0	0	177	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/20/2020	11/24/2020	11/24/2020	Sale	0	36,686	.7316	0	0	133	0	0		0	0	0	133	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/20/2020	11/24/2020	11/24/2020	Sale	0	20,381	.7316	0	0	74	0	0		0	0	0	74	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/17/2020	12/21/2020	12/21/2020	Sale	0	517,363	.7616	0	0	(3,906)	0	0		0	0	0	(3,906)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/17/2020	12/21/2020	12/21/2020	Sale	0	321,604	.7616	0	0	(2,428)	0	0		0	0	0	(2,428)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/17/2020	12/21/2020	12/21/2020	Sale	0	195,759	.7616	0	0	(1,478)	0	0		0	0	0	(1,478)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/17/2020	12/21/2020	12/21/2020	Sale	0	167,793	.7616	0	0	(1,267)	0	0		0	0	0	(1,267)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/17/2020	12/21/2020	12/21/2020	Sale	0	125,845	.7616	0	0	(950)	0	0		0	0	0	(950)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/17/2020	12/21/2020	12/21/2020	Sale	0	69,914	.7616	0	0	(528)	0	0		0	0	0	(528)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	01/14/2020	01/16/2020	01/16/2020	Sale	0	544,796	.6899	0	0	(39)	0	0		0	0	0	(39)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	01/14/2020	01/16/2020	01/16/2020	Sale	0	338,657	.6899	0	0	(25)	0	0		0	0	0	(25)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	01/14/2020	01/16/2020	01/16/2020	Sale	0	206,139	.6899	0	0	(15)	0	0		0	0	0	(15)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	01/14/2020	01/16/2020	01/16/2020	Sale	0	176,691	.6899	0	0	(13)	0	0		0	0	0	(13)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	01/14/2020	01/16/2020	01/16/2020	Sale	0	132,518	.6899	0	0	(10)	0	0		0	0	0	(10)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	01/14/2020	01/16/2020	01/16/2020	Sale	0	73,621	.6899	0	0	(5)	0	0		0	0	0	(5)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/11/2020	02/13/2020	02/13/2020	Sale	0	570,572	.6712	0	0	1,743	0	0		0	0	0	1,743	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/11/2020	02/13/2020	02/13/2020	Sale	0	354,680	.6712	0	0	1,083	0	0		0	0	0	1,083	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/11/2020	02/13/2020	02/13/2020	Sale	0	215,892	.6712	0	0	659	0	0		0	0	0	659	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	02/11/2020	02/13/2020	02/13/2020	Sale	0	185,050	.6712	0	0	565	0	0		0	0	0	565	0	0	FX (Foreign Exchange)

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Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/11/2020	02/13/2020	02/13/2020	Sale	0	138,788	.6712	0	0	424	0	0		0	0	0	424	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/11/2020	02/13/2020	02/13/2020	Sale	0	77,104	.6712	0	0	235	0	0		0	0	0	235	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/18/2020	02/20/2020	02/20/2020	Sale	0	7,691	.662	0	0	9	0	0		0	0	0	9	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/18/2020	02/20/2020	02/20/2020	Sale	0	4,781	.662	0	0	5	0	0		0	0	0	5	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/18/2020	02/20/2020	02/20/2020	Sale	0	2,910	.662001	0	0	3	0	0		0	0	0	3	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/18/2020	02/20/2020	02/20/2020	Sale	0	2,494	.662001	0	0	3	0	0		0	0	0	3	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/18/2020	02/20/2020	02/20/2020	Sale	0	1,871	.661999	0	0	2	0	0		0	0	0	2	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/18/2020	02/20/2020	02/20/2020	Sale	0	1,039	.661998	0	0	1	0	0		0	0	0	1	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/11/2020	03/13/2020	03/13/2020	Sale	0	554,842	.6533	0	0	(32,231)	0	0		0	0	0	(32,231)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/11/2020	03/13/2020	03/13/2020	Sale	0	344,902	.6533	0	0	(20,035)	0	0		0	0	0	(20,035)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/11/2020	03/13/2020	03/13/2020	Sale	0	209,940	.6533	0	0	(12,195)	0	0		0	0	0	(12,195)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/11/2020	03/13/2020	03/13/2020	Sale	0	179,949	.6533	0	0	(10,453)	0	0		0	0	0	(10,453)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/11/2020	03/13/2020	03/13/2020	Sale	0	134,961	.6533	0	0	(7,840)	0	0		0	0	0	(7,840)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/11/2020	03/13/2020	03/13/2020	Sale	0	74,979	.6533	0	0	(4,355)	0	0		0	0	0	(4,355)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/17/2020	04/21/2020	04/21/2020	Sale	0	772,803	.6368	0	0	(9,041)	0	0		0	0	0	(9,041)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/17/2020	04/21/2020	04/21/2020	Sale	0	480,391	.6368	0	0	(5,620)	0	0		0	0	0	(5,620)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/17/2020	04/21/2020	04/21/2020	Sale	0	292,412	.6368	0	0	(3,421)	0	0		0	0	0	(3,421)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/17/2020	04/21/2020	04/21/2020	Sale	0	250,639	.6368	0	0	(2,932)	0	0		0	0	0	(2,932)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/17/2020	04/21/2020	04/21/2020	Sale	0	187,979	.6368	0	0	(2,199)	0	0		0	0	0	(2,199)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/17/2020	04/21/2020	04/21/2020	Sale	0	104,433	.6368	0	0	(1,222)	0	0		0	0	0	(1,222)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/17/2020	04/21/2020	04/21/2020	Sale	0	135,735	.6368	0	0	(1,588)	0	0		0	0	0	(1,588)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/17/2020	04/21/2020	04/21/2020	Sale	0	84,376	.6368	0	0	(987)	0	0		0	0	0	(987)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/17/2020	04/21/2020	04/21/2020	Sale	0	51,359	.6368	0	0	(601)	0	0		0	0	0	(601)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/17/2020	04/21/2020	04/21/2020	Sale	0	44,022	.6368	0	0	(515)	0	0		0	0	0	(515)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/17/2020	04/21/2020	04/21/2020	Sale	0	33,017	.6368	0	0	(386)	0	0		0	0	0	(386)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/17/2020	04/21/2020	04/21/2020	Sale	0	18,343	.6368	0	0	(215)	0	0		0	0	0	(215)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/13/2020	05/15/2020	05/15/2020	Sale	0	571,782	.6518	0	0	(9,167)	0	0		0	0	0	(9,167)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/13/2020	05/15/2020	05/15/2020	Sale	0	355,432	.6518	0	0	(5,699)	0	0		0	0	0	(5,699)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/13/2020	05/15/2020	05/15/2020	Sale	0	216,350	.6518	0	0	(3,469)	0	0		0	0	0	(3,469)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/13/2020	05/15/2020	05/15/2020	Sale	0	185,443	.6518	0	0	(2,973)	0	0		0	0	0	(2,973)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/13/2020	05/15/2020	05/15/2020	Sale	0	139,082	.6518	0	0	(2,230)	0	0		0	0	0	(2,230)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/13/2020	05/15/2020	05/15/2020	Sale	0	77,268	.6518	0	0	(1,239)	0	0		0	0	0	(1,239)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/17/2020	06/19/2020	06/19/2020	Sale	0	650,657	.6895	0	0	(3,161)	0	0		0	0	0	(3,161)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/17/2020	06/19/2020	06/19/2020	Sale	0	404,462	.6895	0	0	(1,965)	0	0		0	0	0	(1,965)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/17/2020	06/19/2020	06/19/2020	Sale	0	246,194	.6895	0	0	(1,196)	0	0		0	0	0	(1,196)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/17/2020	06/19/2020	06/19/2020	Sale	0	211,024	.6895	0	0	(1,025)	0	0		0	0	0	(1,025)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/17/2020	06/19/2020	06/19/2020	Sale	0	158,268	.6895	0	0	(769)	0	0		0	0	0	(769)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/17/2020	06/19/2020	06/19/2020	Sale	0	87,927	.6895	0	0	(427)	0	0		0	0	0	(427)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/15/2020	07/17/2020	07/17/2020	Sale	0	541,267	.7025	0	0	(3,120)	0	0		0	0	0	(3,120)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/15/2020	07/17/2020	07/17/2020	Sale	0	336,463	.7025	0	0	(1,940)	0	0		0	0	0	(1,940)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/15/2020	07/17/2020	07/17/2020	Sale	0	204,804	.7025	0	0	(1,181)	0	0		0	0	0	(1,181)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/15/2020	07/17/2020	07/17/2020	Sale	0	175,546	.7025	0	0	(1,012)	0	0		0	0	0	(1,012)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/15/2020	07/17/2020	07/17/2020	Sale	0	131,660	.7025	0	0	(759)	0	0		0	0	0	(759)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/15/2020	07/17/2020	07/17/2020	Sale	0	73,144	.7025	0	0	(422)	0	0		0	0	0	(422)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/19/2020	08/21/2020	08/21/2020	Sale	0	866,558	.7265	0	0	(13,300)	0	0		0	0	0	(13,300)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/19/2020	08/21/2020	08/21/2020	Sale	0	538,671	.7265	0	0	(8,267)	0	0		0	0	0	(8,267)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/19/2020	08/21/2020	08/21/2020	Sale	0	327,887	.7265	0	0	(5,032)	0	0		0	0	0	(5,032)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/19/2020	08/21/2020	08/21/2020	Sale	0	281,046	.7265	0	0	(4,313)	0	0		0	0	0	(4,313)	0	0	FX (Foreign Exchange)

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Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/19/2020	08/21/2020	08/21/2020	Sale	0	210,784	.7265	0	0	(3,235)	0	0		0	0	0	(3,235)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/19/2020	08/21/2020	08/21/2020	Sale	0	117,102	.7265	0	0	(1,797)	0	0		0	0	0	(1,797)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/17/2020	09/21/2020	09/21/2020	Sale	0	300,104	.73	0	0	(3,844)	0	0		0	0	0	(3,844)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/17/2020	09/21/2020	09/21/2020	Sale	0	113,553	.73	0	0	(1,454)	0	0		0	0	0	(1,454)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/17/2020	09/21/2020	09/21/2020	Sale	0	97,331	.73	0	0	(1,247)	0	0		0	0	0	(1,247)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/17/2020	09/21/2020	09/21/2020	Sale	0	694,601	.73	0	0	(8,897)	0	0		0	0	0	(8,897)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/17/2020	09/21/2020	09/21/2020	Sale	0	262,822	.73	0	0	(3,366)	0	0		0	0	0	(3,366)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/17/2020	09/21/2020	09/21/2020	Sale	0	225,276	.73	0	0	(2,885)	0	0		0	0	0	(2,885)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/16/2020	10/21/2020	10/21/2020	Sale	0	474,333	.7083	0	0	2,712	0	0		0	0	0	2,712	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/16/2020	10/21/2020	10/21/2020	Sale	0	294,855	.7083	0	0	1,686	0	0		0	0	0	1,686	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/16/2020	10/21/2020	10/21/2020	Sale	0	179,477	.7083	0	0	1,026	0	0		0	0	0	1,026	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/16/2020	10/21/2020	10/21/2020	Sale	0	153,838	.7083	0	0	880	0	0		0	0	0	880	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/16/2020	10/21/2020	10/21/2020	Sale	0	115,378	.7083	0	0	660	0	0		0	0	0	660	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/16/2020	10/21/2020	10/21/2020	Sale	0	64,099	.7083	0	0	367	0	0		0	0	0	367	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/17/2020	11/19/2020	11/19/2020	Sale	0	670,763	.7303	0	0	(2,985)	0	0		0	0	0	(2,985)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/17/2020	11/19/2020	11/19/2020	Sale	0	416,961	.7303	0	0	(1,856)	0	0		0	0	0	(1,856)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/17/2020	11/19/2020	11/19/2020	Sale	0	253,802	.7303	0	0	(1,129)	0	0		0	0	0	(1,129)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/17/2020	11/19/2020	11/19/2020	Sale	0	217,545	.7303	0	0	(968)	0	0		0	0	0	(968)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/17/2020	11/19/2020	11/19/2020	Sale	0	163,159	.7303	0	0	(726)	0	0		0	0	0	(726)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/17/2020	11/19/2020	11/19/2020	Sale	0	90,644	.7303	0	0	(403)	0	0		0	0	0	(403)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2020	12/16/2020	12/16/2020	Sale	0	460,431	.7542	0	0	1,374	0	0		0	0	0	1,374	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2020	12/16/2020	12/16/2020	Sale	0	286,214	.7542	0	0	854	0	0		0	0	0	854	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2020	12/16/2020	12/16/2020	Sale	0	174,217	.7542	0	0	520	0	0		0	0	0	520	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2020	12/16/2020	12/16/2020	Sale	0	149,329	.7542	0	0	445	0	0		0	0	0	445	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2020	12/16/2020	12/16/2020	Sale	0	111,997	.7542	0	0	334	0	0		0	0	0	334	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2020	12/16/2020	12/16/2020	Sale	0	62,220	.7542	0	0	186	0	0		0	0	0	186	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/21/2020	02/25/2020	02/25/2020	Sale	0	103,492	.66	0	0	78	0	0		0	0	0	78	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/21/2020	02/25/2020	02/25/2020	Sale	0	64,333	.66	0	0	49	0	0		0	0	0	49	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/21/2020	02/25/2020	02/25/2020	Sale	0	39,159	.66	0	0	30	0	0		0	0	0	30	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/21/2020	02/25/2020	02/25/2020	Sale	0	33,565	.66	0	0	25	0	0		0	0	0	25	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/21/2020	02/25/2020	02/25/2020	Sale	0	25,174	.66	0	0	19	0	0		0	0	0	19	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/21/2020	02/25/2020	02/25/2020	Sale	0	13,985	.66	0	0	11	0	0		0	0	0	11	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/17/2020	03/19/2020	03/19/2020	Sale	0	83,366	.5998	0	0	(1,862)	0	0		0	0	0	(1,862)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/17/2020	03/19/2020	03/19/2020	Sale	0	51,822	.5998	0	0	(1,158)	0	0		0	0	0	(1,158)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/17/2020	03/19/2020	03/19/2020	Sale	0	31,544	.5998	0	0	(705)	0	0		0	0	0	(705)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/17/2020	03/19/2020	03/19/2020	Sale	0	27,038	.5998	0	0	(604)	0	0		0	0	0	(604)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/17/2020	03/19/2020	03/19/2020	Sale	0	20,278	.5998	0	0	(453)	0	0		0	0	0	(453)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/17/2020	03/19/2020	03/19/2020	Sale	0	11,266	.5998	0	0	(252)	0	0		0	0	0	(252)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/16/2020	04/20/2020	04/20/2020	Sale	0	160,742	.6315	0	0	1,884	0	0		0	0	0	1,884	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/16/2020	04/20/2020	04/20/2020	Sale	0	99,921	.6315	0	0	1,171	0	0		0	0	0	1,171	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/16/2020	04/20/2020	04/20/2020	Sale	0	60,821	.6315	0	0	713	0	0		0	0	0	713	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/16/2020	04/20/2020	04/20/2020	Sale	0	52,133	.6315	0	0	611	0	0		0	0	0	611	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/16/2020	04/20/2020	04/20/2020	Sale	0	39,099	.6315	0	0	458	0	0		0	0	0	458	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/16/2020	04/20/2020	04/20/2020	Sale	0	21,722	.6315	0	0	255	0	0		0	0	0	255	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/19/2020	05/21/2020	05/21/2020	Sale	0	257,147	.6528	0	0	1,595	0	0		0	0	0	1,595	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/19/2020	05/21/2020	05/21/2020	Sale	0	159,848	.6528	0	0	992	0	0		0	0	0	992	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/19/2020	05/21/2020	05/21/2020	Sale	0	97,299	.6528	0	0	604	0	0		0	0	0	604	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/19/2020	05/21/2020	05/21/2020	Sale	0	83,399	.6528	0	0	517	0	0		0	0	0	517	0	0	FX (Foreign Exchange)

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Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/19/2020	05/21/2020	05/21/2020	Sale	0	62,549	.6528	0	0	388	0	0		0	0	0	388	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/19/2020	05/21/2020	05/21/2020	Sale	0	34,750	.6528	0	0	216	0	0		0	0	0	216	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/18/2020	06/22/2020	06/22/2020	Sale	0	197,030	.6865	0	0	847	0	0		0	0	0	847	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/18/2020	06/22/2020	06/22/2020	Sale	0	122,478	.6865	0	0	526	0	0		0	0	0	526	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/18/2020	06/22/2020	06/22/2020	Sale	0	74,552	.6865	0	0	320	0	0		0	0	0	320	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/18/2020	06/22/2020	06/22/2020	Sale	0	63,902	.6865	0	0	275	0	0		0	0	0	275	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/18/2020	06/22/2020	06/22/2020	Sale	0	47,926	.6865	0	0	206	0	0		0	0	0	206	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/18/2020	06/22/2020	06/22/2020	Sale	0	26,626	.6865	0	0	114	0	0		0	0	0	114	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/17/2020	07/21/2020	07/21/2020	Sale	0	185,451	.6984	0	0	3,279	0	0		0	0	0	3,279	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/17/2020	07/21/2020	07/21/2020	Sale	0	115,280	.6984	0	0	2,039	0	0		0	0	0	2,039	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/17/2020	07/21/2020	07/21/2020	Sale	0	70,171	.6984	0	0	1,241	0	0		0	0	0	1,241	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/17/2020	07/21/2020	07/21/2020	Sale	0	60,146	.6984	0	0	1,064	0	0		0	0	0	1,064	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/17/2020	07/21/2020	07/21/2020	Sale	0	45,110	.6984	0	0	798	0	0		0	0	0	798	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/17/2020	07/21/2020	07/21/2020	Sale	0	25,061	.6984	0	0	443	0	0		0	0	0	443	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/18/2020	08/20/2020	08/20/2020	Sale	0	247,131	.724	0	0	(2,645)	0	0		0	0	0	(2,645)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/18/2020	08/20/2020	08/20/2020	Sale	0	153,622	.724	0	0	(1,644)	0	0		0	0	0	(1,644)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/18/2020	08/20/2020	08/20/2020	Sale	0	93,509	.724	0	0	(1,001)	0	0		0	0	0	(1,001)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/18/2020	08/20/2020	08/20/2020	Sale	0	80,151	.724	0	0	(858)	0	0		0	0	0	(858)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/18/2020	08/20/2020	08/20/2020	Sale	0	60,113	.724	0	0	(643)	0	0		0	0	0	(643)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/18/2020	08/20/2020	08/20/2020	Sale	0	33,396	.724	0	0	(357)	0	0		0	0	0	(357)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/17/2020	09/21/2020	09/21/2020	Sale	0	186,551	.73	0	0	(2,389)	0	0		0	0	0	(2,389)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/17/2020	09/21/2020	09/21/2020	Sale	0	72,998	.73	0	0	(935)	0	0		0	0	0	(935)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/17/2020	09/21/2020	09/21/2020	Sale	0	40,555	.73	0	0	(519)	0	0		0	0	0	(519)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/17/2020	09/21/2020	09/21/2020	Sale	0	431,779	.73	0	0	(5,530)	0	0		0	0	0	(5,530)	0	0	FX (Foreign Exchange)

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Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/17/2020	09/21/2020	09/21/2020	Sale	0	168,957	.73	0	0	(2,164)	0	0		0	0	0	(2,164)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/17/2020	09/21/2020	09/21/2020	Sale	0	93,865	.73	0	0	(1,202)	0	0		0	0	0	(1,202)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/20/2020	10/22/2020	10/22/2020	Sale	0	355,044	.7036	0	0	3,709	0	0		0	0	0	3,709	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/20/2020	10/22/2020	10/22/2020	Sale	0	220,703	.7036	0	0	2,306	0	0		0	0	0	2,306	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/20/2020	10/22/2020	10/22/2020	Sale	0	134,341	.7036	0	0	1,403	0	0		0	0	0	1,403	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/20/2020	10/22/2020	10/22/2020	Sale	0	115,150	.7036	0	0	1,203	0	0		0	0	0	1,203	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/20/2020	10/22/2020	10/22/2020	Sale	0	86,362	.7036	0	0	902	0	0		0	0	0	902	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/20/2020	10/22/2020	10/22/2020	Sale	0	47,979	.7036	0	0	501	0	0		0	0	0	501	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/20/2020	11/24/2020	11/24/2020	Sale	0	703,304	.7316	0	0	2,548	0	0		0	0	0	2,548	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/20/2020	11/24/2020	11/24/2020	Sale	0	266,115	.7316	0	0	964	0	0		0	0	0	964	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/20/2020	11/24/2020	11/24/2020	Sale	0	150,821	.7316	0	0	546	0	0		0	0	0	546	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/20/2020	11/24/2020	11/24/2020	Sale	0	57,067	.7316	0	0	207	0	0		0	0	0	207	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/22/2020	05/27/2020	05/27/2020	Sale	0	155,081	.6528	0	0	1,200	0	0		0	0	0	1,200	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/22/2020	05/27/2020	05/27/2020	Sale	0	96,402	.6528	0	0	746	0	0		0	0	0	746	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/22/2020	05/27/2020	05/27/2020	Sale	0	58,679	.6528	0	0	454	0	0		0	0	0	454	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/22/2020	05/27/2020	05/27/2020	Sale	0	50,297	.6528	0	0	389	0	0		0	0	0	389	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/22/2020	05/27/2020	05/27/2020	Sale	0	37,722	.6528	0	0	292	0	0		0	0	0	292	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/22/2020	05/27/2020	05/27/2020	Sale	0	20,957	.6528	0	0	162	0	0		0	0	0	162	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/15/2020	06/17/2020	06/17/2020	Sale	0	274,950	.683	0	0	3,402	0	0		0	0	0	3,402	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/15/2020	06/17/2020	06/17/2020	Sale	0	170,915	.683	0	0	2,115	0	0		0	0	0	2,115	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/15/2020	06/17/2020	06/17/2020	Sale	0	104,035	.683	0	0	1,287	0	0		0	0	0	1,287	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/15/2020	06/17/2020	06/17/2020	Sale	0	89,173	.683	0	0	1,103	0	0		0	0	0	1,103	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/15/2020	06/17/2020	06/17/2020	Sale	0	66,880	.683	0	0	827	0	0		0	0	0	827	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/15/2020	06/17/2020	06/17/2020	Sale	0	37,155	.683	0	0	460	0	0		0	0	0	460	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	9,542,222	.6872	0	0	18,051	0	0		0	0	0	18,051	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	5,931,652	.6872	0	0	11,221	0	0		0	0	0	11,221	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	3,610,571	.6872	0	0	6,830	0	0		0	0	0	6,830	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	3,094,775	.6872	0	0	5,854	0	0		0	0	0	5,854	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	2,321,081	.6872	0	0	4,391	0	0		0	0	0	4,391	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	1,289,490	.6872	0	0	2,439	0	0		0	0	0	2,439	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	2,493,992	.6872	0	0	4,718	0	0		0	0	0	4,718	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	1,550,320	.6872	0	0	2,933	0	0		0	0	0	2,933	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	943,673	.6872	0	0	1,785	0	0		0	0	0	1,785	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	808,862	.6872	0	0	1,530	0	0		0	0	0	1,530	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	606,647	.6872	0	0	1,148	0	0		0	0	0	1,148	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	337,026	.6872	0	0	638	0	0		0	0	0	638	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	4,966,446	.6872	0	0	9,395	0	0		0	0	0	9,395	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	3,087,250	.6872	0	0	5,840	0	0		0	0	0	5,840	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	1,879,196	.6872	0	0	3,555	0	0		0	0	0	3,555	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	1,610,739	.6872	0	0	3,047	0	0		0	0	0	3,047	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	1,208,054	.6872	0	0	2,285	0	0		0	0	0	2,285	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	671,141	.6872	0	0	1,270	0	0		0	0	0	1,270	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	3,161,627	.6872	0	0	5,981	0	0		0	0	0	5,981	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	1,965,336	.6872	0	0	3,718	0	0		0	0	0	3,718	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	1,196,291	.6872	0	0	2,263	0	0		0	0	0	2,263	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	1,025,393	.6872	0	0	1,940	0	0		0	0	0	1,940	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	769,044	.6872	0	0	1,455	0	0		0	0	0	1,455	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	427,247	.6872	0	0	808	0	0		0	0	0	808	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	13,221,728	.6872	0	0	25,012	0	0		0	0	0	25,012	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	8,218,912	.6872	0	0	15,548	0	0		0	0	0	15,548	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	5,002,816	.6872	0	0	9,464	0	0		0	0	0	9,464	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	4,288,128	.6872	0	0	8,112	0	0		0	0	0	8,112	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	3,216,096	.6872	0	0	6,084	0	0		0	0	0	6,084	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	1,786,720	.6872	0	0	3,380	0	0		0	0	0	3,380	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	11,233,207	.6872	0	0	21,250	0	0		0	0	0	21,250	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	6,982,804	.6872	0	0	13,210	0	0		0	0	0	13,210	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	4,250,402	.6872	0	0	8,041	0	0		0	0	0	8,041	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	3,643,202	.6872	0	0	6,892	0	0		0	0	0	6,892	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	2,732,402	.6872	0	0	5,169	0	0		0	0	0	5,169	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	1,518,001	.6872	0	0	2,872	0	0		0	0	0	2,872	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/14/2020	07/16/2020	07/16/2020	Sale	0	365,959	.695	0	0	2,633	0	0		0	0	0	2,633	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/14/2020	07/16/2020	07/16/2020	Sale	0	227,488	.695	0	0	1,637	0	0		0	0	0	1,637	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/14/2020	07/16/2020	07/16/2020	Sale	0	138,471	.695	0	0	996	0	0		0	0	0	996	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/14/2020	07/16/2020	07/16/2020	Sale	0	118,689	.695	0	0	854	0	0		0	0	0	854	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/14/2020	07/16/2020	07/16/2020	Sale	0	89,017	.695	0	0	640	0	0		0	0	0	640	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/14/2020	07/16/2020	07/16/2020	Sale	0	49,454	.695	0	0	356	0	0		0	0	0	356	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/12/2020	08/14/2020	08/14/2020	Sale	0	364,204	.716	0	0	636	0	0		0	0	0	636	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/12/2020	08/14/2020	08/14/2020	Sale	0	226,397	.716	0	0	395	0	0		0	0	0	395	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/12/2020	08/14/2020	08/14/2020	Sale	0	137,807	.716	0	0	241	0	0		0	0	0	241	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/12/2020	08/14/2020	08/14/2020	Sale	0	118,120	.716	0	0	206	0	0		0	0	0	206	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/12/2020	08/14/2020	08/14/2020	Sale	0	88,590	.716	0	0	155	0	0		0	0	0	155	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/12/2020	08/14/2020	08/14/2020	Sale	0	49,217	.716	0	0	86	0	0		0	0	0	86	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/15/2020	09/17/2020	09/17/2020	Sale	0	569,279	.734	0	0	(4,149)	0	0		0	0	0	(4,149)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/15/2020	09/17/2020	09/17/2020	Sale	0	353,876	.734	0	0	(2,579)	0	0		0	0	0	(2,579)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/15/2020	09/17/2020	09/17/2020	Sale	0	215,403	.734	0	0	(1,570)	0	0		0	0	0	(1,570)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/15/2020	09/17/2020	09/17/2020	Sale	0	184,631	.734	0	0	(1,346)	0	0		0	0	0	(1,346)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/15/2020	09/17/2020	09/17/2020	Sale	0	138,473	.734	0	0	(1,009)	0	0		0	0	0	(1,009)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/15/2020	09/17/2020	09/17/2020	Sale	0	76,930	.734	0	0	(561)	0	0		0	0	0	(561)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	13,874,754	.7054	0	0	223,247	0	0		0	0	0	223,247	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	8,624,847	.7054	0	0	138,775	0	0		0	0	0	138,775	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	5,249,907	.7054	0	0	84,472	0	0		0	0	0	84,472	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	4,499,920	.7054	0	0	72,404	0	0		0	0	0	72,404	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	3,374,940	.7054	0	0	54,303	0	0		0	0	0	54,303	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	1,874,967	.7054	0	0	30,169	0	0		0	0	0	30,169	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	10,005,307	.7054	0	0	160,987	0	0		0	0	0	160,987	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	6,219,515	.7054	0	0	100,073	0	0		0	0	0	100,073	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	3,785,792	.7054	0	0	60,914	0	0		0	0	0	60,914	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	3,244,964	.7054	0	0	52,212	0	0		0	0	0	52,212	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	2,433,723	.7054	0	0	39,159	0	0		0	0	0	39,159	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	1,352,068	.7054	0	0	21,755	0	0		0	0	0	21,755	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	13,854,117	.7054	0	0	222,915	0	0		0	0	0	222,915	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	8,612,019	.7054	0	0	138,569	0	0		0	0	0	138,569	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	5,242,098	.7054	0	0	84,346	0	0		0	0	0	84,346	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	4,493,227	.7054	0	0	72,297	0	0		0	0	0	72,297	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	3,369,920	.7054	0	0	54,223	0	0		0	0	0	54,223	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	1,872,178	.7054	0	0	30,124	0	0		0	0	0	30,124	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	5,889,238	.7054	0	0	94,759	0	0		0	0	0	94,759	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	3,660,877	.7054	0	0	58,904	0	0		0	0	0	58,904	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	2,228,360	.7054	0	0	35,855	0	0		0	0	0	35,855	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	1,910,023	.7054	0	0	30,733	0	0		0	0	0	30,733	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	1,432,517	.7054	0	0	23,049	0	0		0	0	0	23,049	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	795,843	.7054	0	0	12,805	0	0		0	0	0	12,805	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	4,144,725	.7054	0	0	66,689	0	0		0	0	0	66,689	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	2,576,451	.7054	0	0	41,456	0	0		0	0	0	41,456	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	1,568,274	.7054	0	0	25,234	0	0		0	0	0	25,234	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	1,344,235	.7054	0	0	21,629	0	0		0	0	0	21,629	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	1,008,176	.7054	0	0	16,222	0	0		0	0	0	16,222	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	560,098	.7054	0	0	9,012	0	0		0	0	0	9,012	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	3,788,155	.7054	0	0	60,952	0	0		0	0	0	60,952	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	2,354,799	.7054	0	0	37,889	0	0		0	0	0	37,889	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	1,433,356	.7054	0	0	23,063	0	0		0	0	0	23,063	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	1,228,591	.7054	0	0	19,768	0	0		0	0	0	19,768	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	921,443	.7054	0	0	14,826	0	0		0	0	0	14,826	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	511,913	.7054	0	0	8,237	0	0		0	0	0	8,237	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/14/2020	10/19/2020	10/19/2020	Sale	0	408,889	.7167	0	0	(4,364)	0	0		0	0	0	(4,364)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/14/2020	10/19/2020	10/19/2020	Sale	0	254,174	.7167	0	0	(2,713)	0	0		0	0	0	(2,713)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/14/2020	10/19/2020	10/19/2020	Sale	0	154,715	.7167	0	0	(1,651)	0	0		0	0	0	(1,651)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/14/2020	10/19/2020	10/19/2020	Sale	0	132,613	.7167	0	0	(1,415)	0	0		0	0	0	(1,415)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/14/2020	10/19/2020	10/19/2020	Sale	0	99,460	.7167	0	0	(1,062)	0	0		0	0	0	(1,062)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/14/2020	10/19/2020	10/19/2020	Sale	0	55,255	.7167	0	0	(590)	0	0		0	0	0	(590)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2020	11/17/2020	11/17/2020	Sale	0	312,517	.7247	0	0	2,307	0	0		0	0	0	2,307	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2020	11/17/2020	11/17/2020	Sale	0	194,268	.7247	0	0	1,434	0	0		0	0	0	1,434	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2020	11/17/2020	11/17/2020	Sale	0	118,250	.7247	0	0	873	0	0		0	0	0	873	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2020	11/17/2020	11/17/2020	Sale	0	101,357	.7247	0	0	748	0	0		0	0	0	748	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2020	11/17/2020	11/17/2020	Sale	0	76,018	.7247	0	0	561	0	0		0	0	0	561	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2020	11/17/2020	11/17/2020	Sale	0	42,232	.7247	0	0	312	0	0		0	0	0	312	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/27/2020	11/30/2020	11/30/2020	Sale	0	14,700,695	.7383	0	0	(28,872)	0	0		0	0	0	(28,872)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/27/2020	11/30/2020	11/30/2020	Sale	0	9,138,270	.7383	0	0	(17,947)	0	0		0	0	0	(17,947)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/27/2020	11/30/2020	11/30/2020	Sale	0	5,562,425	.7383	0	0	(10,924)	0	0		0	0	0	(10,924)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/27/2020	11/30/2020	11/30/2020	Sale	0	4,767,793	.7383	0	0	(9,364)	0	0		0	0	0	(9,364)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/27/2020	11/30/2020	11/30/2020	Sale	0	3,575,845	.7383	0	0	(7,023)	0	0		0	0	0	(7,023)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/27/2020	11/30/2020	11/30/2020	Sale	0	1,986,580	.7383	0	0	(3,902)	0	0		0	0	0	(3,902)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/27/2020	11/30/2020	11/30/2020	Sale	0	10,621,439	.7383	0	0	(20,860)	0	0		0	0	0	(20,860)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/27/2020	11/30/2020	11/30/2020	Sale	0	6,602,516	.7383	0	0	(12,967)	0	0		0	0	0	(12,967)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/27/2020	11/30/2020	11/30/2020	Sale	0	4,018,923	.7383	0	0	(7,893)	0	0		0	0	0	(7,893)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/27/2020	11/30/2020	11/30/2020	Sale	0	3,444,791	.7383	0	0	(6,765)	0	0		0	0	0	(6,765)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/27/2020	11/30/2020	11/30/2020	Sale	0	2,583,593	.7383	0	0	(5,074)	0	0		0	0	0	(5,074)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/27/2020	11/30/2020	11/30/2020	Sale	0	1,435,330	.7383	0	0	(2,819)	0	0		0	0	0	(2,819)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/27/2020	11/30/2020	11/30/2020	Sale	0	16,593,316	.7383	0	0	(32,589)	0	0		0	0	0	(32,589)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/27/2020	11/30/2020	11/30/2020	Sale	0	10,314,764	.7383	0	0	(20,256)	0	0		0	0	0	(20,256)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/27/2020	11/30/2020	11/30/2020	Sale	0	6,278,552	.7383	0	0	(12,331)	0	0		0	0	0	(12,331)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/27/2020	11/30/2020	11/30/2020	Sale	0	5,381,616	.7383	0	0	(10,569)	0	0		0	0	0	(10,569)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/27/2020	11/30/2020	11/30/2020	Sale	0	4,036,212	.7383	0	0	(7,927)	0	0		0	0	0	(7,927)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/27/2020	11/30/2020	11/30/2020	Sale	0	2,242,340	.7383	0	0	(4,404)	0	0		0	0	0	(4,404)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/27/2020	11/30/2020	11/30/2020	Sale	0	6,987,204	.7383	0	0	(13,723)	0	0		0	0	0	(13,723)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/27/2020	11/30/2020	11/30/2020	Sale	0	4,343,397	.7383	0	0	(8,530)	0	0		0	0	0	(8,530)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/27/2020	11/30/2020	11/30/2020	Sale	0	2,643,807	.7383	0	0	(5,192)	0	0		0	0	0	(5,192)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/27/2020	11/30/2020	11/30/2020	Sale	0	2,266,120	.7383	0	0	(4,451)	0	0		0	0	0	(4,451)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/27/2020	11/30/2020	11/30/2020	Sale	0	1,699,590	.7383	0	0	(3,338)	0	0		0	0	0	(3,338)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/27/2020	11/30/2020	11/30/2020	Sale	0	944,217	.7383	0	0	(1,854)	0	0		0	0	0	(1,854)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2020	12/17/2020	12/17/2020	Sale	0	564,233	.7561	0	0	4,216	0	0		0	0	0	4,216	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2020	12/17/2020	12/17/2020	Sale	0	350,739	.7561	0	0	2,621	0	0		0	0	0	2,621	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2020	12/17/2020	12/17/2020	Sale	0	213,493	.7561	0	0	1,595	0	0		0	0	0	1,595	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2020	12/17/2020	12/17/2020	Sale	0	182,994	.7561	0	0	1,367	0	0		0	0	0	1,367	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2020	12/17/2020	12/17/2020	Sale	0	137,246	.7561	0	0	1,026	0	0		0	0	0	1,026	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2020	12/17/2020	12/17/2020	Sale	0	76,248	.7561	0	0	570	0	0		0	0	0	570	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/07/2020	04/09/2020	04/09/2020	Sale	0	123,055	1.23055	0	0	834	0	0		0	0	0	834	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/07/2020	04/09/2020	04/09/2020	Sale	0	123,055	1.23055	0	0	834	0	0		0	0	0	834	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/07/2020	04/09/2020	04/09/2020	Sale	0	369,165	1.23055	0	0	2,503	0	0		0	0	0	2,503	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/07/2020	04/09/2020	04/09/2020	Sale	0	3,076,375	1.23055	0	0	20,856	0	0		0	0	0	20,856	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/07/2020	04/09/2020	04/09/2020	Sale	0	246,110	1.23055	0	0	1,668	0	0		0	0	0	1,668	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/07/2020	04/09/2020	04/09/2020	Sale	0	246,110	1.23055	0	0	1,668	0	0		0	0	0	1,668	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/07/2020	04/09/2020	04/09/2020	Sale	0	492,220	1.23055	0	0	3,337	0	0		0	0	0	3,337	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	05/11/2020	05/11/2020	Sale	0	124,530	1.2453	0	0	(623)	0	0		0	0	0	(623)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	05/11/2020	05/11/2020	Sale	0	124,530	1.2453	0	0	(623)	0	0		0	0	0	(623)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	05/11/2020	05/11/2020	Sale	0	373,590	1.2453	0	0	(1,868)	0	0		0	0	0	(1,868)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	05/11/2020	05/11/2020	Sale	0	3,237,780	1.2453	0	0	(16,188)	0	0		0	0	0	(16,188)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	05/11/2020	05/11/2020	Sale	0	249,060	1.2453	0	0	(1,245)	0	0		0	0	0	(1,245)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	05/11/2020	05/11/2020	Sale	0	249,060	1.2453	0	0	(1,245)	0	0		0	0	0	(1,245)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	05/11/2020	05/11/2020	Sale	0	498,120	1.2453	0	0	(2,491)	0	0		0	0	0	(2,491)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	08/11/2020	08/11/2020	Sale	0	130,890	1.3089	0	0	(9)	0	0		0	0	0	(9)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	08/11/2020	08/11/2020	Sale	0	130,890	1.3089	0	0	(9)	0	0		0	0	0	(9)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	08/11/2020	08/11/2020	Sale	0	523,560	1.3089	0	0	(35)	0	0		0	0	0	(35)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	08/11/2020	08/11/2020	Sale	0	3,272,250	1.3089	0	0	(216)	0	0		0	0	0	(216)	0	0	FX (Foreign Exchange)

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Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/10/2020	08/11/2020	08/11/2020	Sale	0	261,780	1.3089	0	0	(17)	0	0		0	0	0	(17)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/10/2020	08/11/2020	08/11/2020	Sale	0	130,890	1.3089	0	0	(9)	0	0		0	0	0	(9)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/10/2020	08/11/2020	08/11/2020	Sale	0	654,450	1.3089	0	0	(43)	0	0		0	0	0	(43)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/10/2020	11/12/2020	11/12/2020	Sale	0	132,480	1.3248	0	0	(1,095)	0	0		0	0	0	(1,095)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/10/2020	11/12/2020	11/12/2020	Sale	0	132,480	1.3248	0	0	(1,095)	0	0		0	0	0	(1,095)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/10/2020	11/12/2020	11/12/2020	Sale	0	529,920	1.3248	0	0	(4,379)	0	0		0	0	0	(4,379)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/10/2020	11/12/2020	11/12/2020	Sale	0	3,444,480	1.3248	0	0	(28,462)	0	0		0	0	0	(28,462)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/10/2020	11/12/2020	11/12/2020	Sale	0	264,960	1.3248	0	0	(2,189)	0	0		0	0	0	(2,189)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/10/2020	11/12/2020	11/12/2020	Sale	0	132,480	1.3248	0	0	(1,095)	0	0		0	0	0	(1,095)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/10/2020	11/12/2020	11/12/2020	Sale	0	662,400	1.3248	0	0	(5,474)	0	0		0	0	0	(5,474)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	03/30/2020	03/30/2020	Sale	0	13,775,397	1.2239	0	0	195,280	0	0		0	0	0	195,280	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	03/30/2020	03/30/2020	Sale	0	10,835,862	1.2239	0	0	153,609	0	0		0	0	0	153,609	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	03/30/2020	03/30/2020	Sale	0	10,288,372	1.2239	0	0	145,848	0	0		0	0	0	145,848	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	03/30/2020	03/30/2020	Sale	0	6,320,001	1.2239	0	0	89,592	0	0		0	0	0	89,592	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	03/30/2020	03/30/2020	Sale	0	4,224,524	1.2385	0	0	9,380	0	0		0	0	0	9,380	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	03/30/2020	03/30/2020	Sale	0	4,224,524	1.2385	0	0	9,380	0	0		0	0	0	9,380	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/13/2020	04/15/2020	04/15/2020	Sale	0	14,068,865	1.2519	0	0	(24,162)	0	0		0	0	0	(24,162)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/13/2020	04/15/2020	04/15/2020	Sale	0	12,084,003	1.2519	0	0	(20,753)	0	0		0	0	0	(20,753)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/13/2020	04/15/2020	04/15/2020	Sale	0	11,066,706	1.2519	0	0	(19,006)	0	0		0	0	0	(19,006)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/13/2020	04/15/2020	04/15/2020	Sale	0	10,507,553	1.2519	0	0	(18,046)	0	0		0	0	0	(18,046)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/13/2020	04/15/2020	04/15/2020	Sale	0	6,454,640	1.2519	0	0	(11,085)	0	0		0	0	0	(11,085)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/13/2020	07/15/2020	07/15/2020	Sale	0	14,162,141	1.2602	0	0	22,476	0	0		0	0	0	22,476	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/13/2020	07/15/2020	07/15/2020	Sale	0	12,164,119	1.2602	0	0	19,305	0	0		0	0	0	19,305	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/13/2020	07/15/2020	07/15/2020	Sale	0	11,140,078	1.2602	0	0	17,680	0	0		0	0	0	17,680	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/13/2020	07/15/2020	07/15/2020	Sale	0	10,577,218	1.2602	0	0	16,787	0	0		0	0	0	16,787	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/13/2020	07/15/2020	07/15/2020	Sale	0	6,497,434	1.2602	0	0	10,312	0	0		0	0	0	10,312	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/13/2020	07/15/2020	07/15/2020	Sale	0	4,298,542	1.2602	0	0	6,822	0	0		0	0	0	6,822	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/13/2020	07/15/2020	07/15/2020	Sale	0	4,298,542	1.2602	0	0	6,822	0	0		0	0	0	6,822	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/13/2020	07/15/2020	07/15/2020	Sale	0	4,298,542	1.2602	0	0	6,822	0	0		0	0	0	6,822	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/13/2020	07/15/2020	07/15/2020	Sale	0	2,865,695	1.2602	0	0	4,548	0	0		0	0	0	4,548	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/13/2020	07/15/2020	07/15/2020	Sale	0	1,432,847	1.2602	0	0	2,274	0	0		0	0	0	2,274	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/24/2020	01/27/2020	01/27/2020	Sale	0	39,457,266	1.3086	0	0	(91,964)	0	0		0	0	0	(91,964)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/24/2020	01/27/2020	01/27/2020	Sale	0	30,046,956	1.3086	0	0	(70,031)	0	0		0	0	0	(70,031)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/24/2020	01/27/2020	01/27/2020	Sale	0	5,282,981	1.3086	0	0	(12,313)	0	0		0	0	0	(12,313)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/24/2020	01/27/2020	01/27/2020	Sale	0	8,715,349	1.3086	0	0	(20,313)	0	0		0	0	0	(20,313)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/24/2020	01/27/2020	01/27/2020	Sale	0	15,295,637	1.3086	0	0	(35,650)	0	0		0	0	0	(35,650)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/24/2020	04/27/2020	04/27/2020	Sale	0	14,410,713	1.2329	0	0	94,092	0	0		0	0	0	94,092	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/24/2020	04/27/2020	04/27/2020	Sale	0	13,112,662	1.2329	0	0	85,617	0	0		0	0	0	85,617	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/24/2020	04/27/2020	04/27/2020	Sale	0	37,174,739	1.2329	0	0	242,726	0	0		0	0	0	242,726	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/24/2020	04/27/2020	04/27/2020	Sale	0	28,308,797	1.2329	0	0	184,837	0	0		0	0	0	184,837	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/24/2020	07/27/2020	07/27/2020	Sale	0	13,587,011	1.2775	0	0	128,691	0	0		0	0	0	128,691	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/24/2020	07/27/2020	07/27/2020	Sale	0	3,705,548	1.2775	0	0	35,098	0	0		0	0	0	35,098	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/24/2020	07/27/2020	07/27/2020	Sale	0	14,932,019	1.2775	0	0	141,430	0	0		0	0	0	141,430	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/24/2020	07/27/2020	07/27/2020	Sale	0	7,821,534	1.2775	0	0	74,083	0	0		0	0	0	74,083	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/24/2020	07/27/2020	07/27/2020	Sale	0	5,317,594	1.2775	0	0	50,366	0	0		0	0	0	50,366	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/24/2020	07/27/2020	07/27/2020	Sale	0	8,508,150	1.2775	0	0	80,586	0	0		0	0	0	80,586	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/24/2020	07/27/2020	07/27/2020	Sale	0	38,519,530	1.2775	0	0	364,843	0	0		0	0	0	364,843	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/24/2020	07/27/2020	07/27/2020	Sale	0	29,332,864	1.2775	0	0	277,830	0	0		0	0	0	277,830	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/24/2020	07/27/2020	07/27/2020	Sale	0	9,347,836	1.2775	0	0	88,539	0	0		0	0	0	88,539	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/24/2020	07/27/2020	07/27/2020	Sale	0	5,157,427	1.2775	0	0	48,849	0	0		0	0	0	48,849	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/25/2020	09/30/2020	09/30/2020	Sale	0	14,859,192	1.312535	0	0	(223,420)	0	0		0	0	0	(223,420)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/25/2020	09/30/2020	09/30/2020	Sale	0	12,762,829	1.312535	0	0	(191,899)	0	0		0	0	0	(191,899)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/25/2020	09/30/2020	09/30/2020	Sale	0	11,688,385	1.312535	0	0	(175,744)	0	0		0	0	0	(175,744)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/25/2020	09/30/2020	09/30/2020	Sale	0	11,097,821	1.312535	0	0	(166,865)	0	0		0	0	0	(166,865)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/25/2020	09/30/2020	09/30/2020	Sale	0	6,817,234	1.312535	0	0	(102,502)	0	0		0	0	0	(102,502)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/22/2020	10/26/2020	10/26/2020	Sale	0	15,294,361	1.3085	0	0	(72,469)	0	0		0	0	0	(72,469)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/22/2020	10/26/2020	10/26/2020	Sale	0	8,011,332	1.3085	0	0	(37,960)	0	0		0	0	0	(37,960)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/22/2020	10/26/2020	10/26/2020	Sale	0	13,916,715	1.3085	0	0	(65,941)	0	0		0	0	0	(65,941)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/22/2020	10/26/2020	10/26/2020	Sale	0	3,795,468	1.3085	0	0	(17,984)	0	0		0	0	0	(17,984)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/22/2020	10/26/2020	10/26/2020	Sale	0	39,104,484	1.3085	0	0	(185,287)	0	0		0	0	0	(185,287)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/22/2020	10/26/2020	10/26/2020	Sale	0	29,778,310	1.3085	0	0	(141,097)	0	0		0	0	0	(141,097)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/22/2020	10/26/2020	10/26/2020	Sale	0	9,489,791	1.3085	0	0	(44,965)	0	0		0	0	0	(44,965)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/22/2020	10/26/2020	10/26/2020	Sale	0	5,235,747	1.3085	0	0	(24,808)	0	0		0	0	0	(24,808)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/22/2020	10/26/2020	10/26/2020	Sale	0	5,446,631	1.3085	0	0	(25,808)	0	0		0	0	0	(25,808)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/22/2020	10/26/2020	10/26/2020	Sale	0	8,714,610	1.3085	0	0	(41,292)	0	0		0	0	0	(41,292)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000231 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/24/2020	04/27/2020	04/27/2020	Sale	0	8,211,114	1.2329	0	0	53,613	0	0		0	0	0	53,613	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000231 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/24/2020	04/27/2020	04/27/2020	Sale	0	4,977,371	1.2329	0	0	32,499	0	0		0	0	0	32,499	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000285 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/24/2020	01/27/2020	01/27/2020	Sale	0	9,575,403	1.3086	0	0	(22,318)	0	0		0	0	0	(22,318)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000285 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/24/2020	01/27/2020	01/27/2020	Sale	0	5,447,093	1.3086	0	0	(12,696)	0	0		0	0	0	(12,696)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000285 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/24/2020	01/27/2020	01/27/2020	Sale	0	8,012,000	1.3086	0	0	(18,674)	0	0		0	0	0	(18,674)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000298 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2020	04/30/2020	04/30/2020	Sale	0	5,473,600	1.244	0	0	76,340	0	0		0	0	0	76,340	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000298 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2020	04/30/2020	04/30/2020	Sale	0	5,224,800	1.244	0	0	72,870	0	0		0	0	0	72,870	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	749000298 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2020	04/30/2020	04/30/2020	Sale	0	3,856,400	1.244	0	0	53,785	0	0		0	0	0	53,785	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000298 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2020	04/30/2020	04/30/2020	Sale	0	3,483,200	1.244	0	0	48,580	0	0		0	0	0	48,580	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000298 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/29/2020	07/31/2020	07/31/2020	Sale	0	5,712,960	1.2984	0	0	62,040	0	0		0	0	0	62,040	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000298 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/29/2020	07/31/2020	07/31/2020	Sale	0	5,453,280	1.2984	0	0	59,220	0	0		0	0	0	59,220	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000298 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/29/2020	07/31/2020	07/31/2020	Sale	0	4,025,040	1.2984	0	0	43,710	0	0		0	0	0	43,710	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000298 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/29/2020	07/31/2020	07/31/2020	Sale	0	3,635,520	1.2984	0	0	39,480	0	0		0	0	0	39,480	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000298 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/28/2020	10/30/2020	10/30/2020	Sale	0	5,716,480	1.2992	0	0	(27,280)	0	0		0	0	0	(27,280)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000298 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/28/2020	10/30/2020	10/30/2020	Sale	0	5,456,640	1.2992	0	0	(26,040)	0	0		0	0	0	(26,040)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000298 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/28/2020	10/30/2020	10/30/2020	Sale	0	4,027,520	1.2992	0	0	(19,220)	0	0		0	0	0	(19,220)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000298 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/28/2020	10/30/2020	10/30/2020	Sale	0	3,637,760	1.2992	0	0	(17,360)	0	0		0	0	0	(17,360)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000342 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/22/2020	01/23/2020	01/23/2020	Sale	0	2,532,112	1.3124	0	0	(868)	0	0		0	0	0	(868)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000342 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/22/2020	01/23/2020	01/23/2020	Sale	0	1,326,344	1.3124	0	0	(455)	0	0		0	0	0	(455)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000346 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/03/2020	03/04/2020	03/04/2020	Sale	0	2,767,068	1.28105	0	0	1,620	0	0		0	0	0	1,620	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000346 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/03/2020	03/04/2020	03/04/2020	Sale	0	4,112,171	1.28105	0	0	2,408	0	0		0	0	0	2,408	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000346 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/03/2020	03/04/2020	03/04/2020	Sale	0	2,517,263	1.28105	0	0	1,474	0	0		0	0	0	1,474	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000346 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/03/2020	03/04/2020	03/04/2020	Sale	0	153,726	1.28105	0	0	90	0	0		0	0	0	90	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000346 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/03/2020	03/04/2020	03/04/2020	Sale	0	1,383,534	1.28105	0	0	810	0	0		0	0	0	810	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000346 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/03/2020	03/04/2020	03/04/2020	Sale	0	3,093,736	1.28105	0	0	1,811	0	0		0	0	0	1,811	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000346 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/03/2020	03/04/2020	03/04/2020	Sale	0	1,249,024	1.28105	0	0	731	0	0		0	0	0	731	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000348 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/04/2020	03/05/2020	03/05/2020	Sale	0	13,623,172	1.2809	0	0	120,183	0	0		0	0	0	120,183	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000348 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/04/2020	03/05/2020	03/05/2020	Sale	0	3,715,411	1.2809	0	0	32,777	0	0		0	0	0	32,777	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000348 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/24/2020	04/27/2020	04/27/2020	Sale	0	7,548,469	1.2329	0	0	49,286	0	0		0	0	0	49,286	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000348 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/24/2020	04/27/2020	04/27/2020	Sale	0	3,576,181	1.2329	0	0	23,350	0	0		0	0	0	23,350	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000348 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/24/2020	04/27/2020	04/27/2020	Sale	0	5,131,946	1.2329	0	0	33,508	0	0		0	0	0	33,508	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000348 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/24/2020	04/27/2020	04/27/2020	Sale	0	9,021,485	1.2329	0	0	58,904	0	0		0	0	0	58,904	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000349 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	03/30/2020	03/30/2020	Sale	0	9,768,081	1.2273	0	0	111,028	0	0		0	0	0	111,028	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000349 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	03/30/2020	03/30/2020	Sale	0	6,512,054	1.2273	0	0	74,019	0	0		0	0	0	74,019	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000349 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	03/30/2020	03/30/2020	Sale	0	9,768,081	1.2273	0	0	111,028	0	0		0	0	0	111,028	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000349 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	03/30/2020	03/30/2020	Sale	0	3,256,027	1.2273	0	0	37,009	0	0		0	0	0	37,009	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000349 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	03/30/2020	03/30/2020	Sale	0	9,768,081	1.2273	0	0	111,028	0	0		0	0	0	111,028	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000350 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	03/30/2020	03/30/2020	Sale	0	11,831,938	1.2239	0	0	167,729	0	0		0	0	0	167,729	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000350 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	03/30/2020	03/30/2020	Sale	0	4,224,524	1.2385	0	0	9,380	0	0		0	0	0	9,380	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000350 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	03/30/2020	03/30/2020	Sale	0	2,816,349	1.2385	0	0	6,254	0	0		0	0	0	6,254	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000350 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	03/30/2020	03/30/2020	Sale	0	1,408,175	1.2385	0	0	3,127	0	0		0	0	0	3,127	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000350 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/14/2020	10/15/2020	10/15/2020	Sale	0	4,443,851	1.3028	0	0	(40,761)	0	0		0	0	0	(40,761)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000350 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/14/2020	10/15/2020	10/15/2020	Sale	0	4,443,851	1.3028	0	0	(40,761)	0	0		0	0	0	(40,761)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	749000350 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/14/2020	10/15/2020	10/15/2020	Sale	0	4,443,851	1.3028	0	0	(40,761)	0	0		0	0	0	(40,761)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000350 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/14/2020	10/15/2020	10/15/2020	Sale	0	2,962,567	1.3028	0	0	(27,174)	0	0		0	0	0	(27,174)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000350 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/14/2020	10/15/2020	10/15/2020	Sale	0	1,481,284	1.3028	0	0	(13,587)	0	0		0	0	0	(13,587)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000359 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/25/2020	11/30/2020	11/30/2020	Sale	0	9,719,718	1.3369	0	0	(13,450)	0	0		0	0	0	(13,450)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000359 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/25/2020	11/30/2020	11/30/2020	Sale	0	14,579,576	1.3369	0	0	(20,175)	0	0		0	0	0	(20,175)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000360 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/20/2020	11/23/2020	11/23/2020	Sale	0	24,977,746	1.3275	0	0	37,631	0	0		0	0	0	37,631	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/30/2019	01/02/2020	01/02/2020	Sale	0	2,813,811	1.3106	0	0	17,498	0	0		0	(30,292)	0	17,498	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/08/2020	01/09/2020	01/09/2020	Sale	0	7,102,630	1.3099	0	0	(27,654)	0	0		0	0	0	(27,654)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/08/2020	01/09/2020	01/09/2020	Sale	0	10,515,865	1.3099	0	0	(40,943)	0	0		0	0	0	(40,943)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/08/2020	01/09/2020	01/09/2020	Sale	0	3,108,747	1.3099	0	0	(12,104)	0	0		0	0	0	(12,104)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/10/2020	01/13/2020	01/13/2020	Sale	0	633,182	1.3067	0	0	(4,313)	0	0		0	0	0	(4,313)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/10/2020	01/13/2020	01/13/2020	Sale	0	16,678,341	1.3067	0	0	(113,597)	0	0		0	0	0	(113,597)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/10/2020	01/13/2020	01/13/2020	Sale	0	7,866,426	1.3067	0	0	(53,579)	0	0		0	0	0	(53,579)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/10/2020	01/13/2020	01/13/2020	Sale	0	381,739	1.3067	0	0	(2,600)	0	0		0	0	0	(2,600)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/10/2020	01/13/2020	01/13/2020	Sale	0	4,589,718	1.3067	0	0	(31,261)	0	0		0	0	0	(31,261)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/10/2020	01/13/2020	01/13/2020	Sale	0	1,357,490	1.3067	0	0	(9,246)	0	0		0	0	0	(9,246)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/10/2020	01/13/2020	01/13/2020	Sale	0	290,860	1.3067	0	0	(1,981)	0	0		0	0	0	(1,981)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/10/2020	01/13/2020	01/13/2020	Sale	0	38,743	1.3067	0	0	(264)	0	0		0	0	0	(264)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/10/2020	01/13/2020	01/13/2020	Sale	0	231,456	1.3067	0	0	(1,576)	0	0		0	0	0	(1,576)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/10/2020	01/13/2020	01/13/2020	Sale	0	178,748	1.3067	0	0	(1,217)	0	0		0	0	0	(1,217)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/10/2020	01/13/2020	01/13/2020	Sale	0	26,126	1.3067	0	0	(178)	0	0		0	0	0	(178)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/10/2020	01/13/2020	01/13/2020	Sale	0	4,735,594	1.3067	0	0	(32,254)	0	0		0	0	0	(32,254)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/10/2020	01/13/2020	01/13/2020	Sale	0	3,240,177	1.3067	0	0	(22,069)	0	0		0	0	0	(22,069)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/14/2020	01/16/2020	01/16/2020	Sale	0	2,828,059	1.3008	0	0	12,610	0	0		0	0	0	12,610	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/14/2020	01/16/2020	01/16/2020	Sale	0	708,177	1.3008	0	0	3,158	0	0		0	0	0	3,158	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/14/2020	01/16/2020	01/16/2020	Sale	0	3,313,091	1.3008	0	0	14,772	0	0		0	0	0	14,772	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/14/2020	01/16/2020	01/16/2020	Sale	0	867,788	1.3008	0	0	3,869	0	0		0	0	0	3,869	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/22/2020	01/24/2020	01/24/2020	Sale	0	6,072,237	1.3132	0	0	(29,594)	0	0		0	0	0	(29,594)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/22/2020	01/24/2020	01/24/2020	Sale	0	1,150,363	1.3132	0	0	(5,606)	0	0		0	0	0	(5,606)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/22/2020	01/24/2020	01/24/2020	Sale	0	15,695,644	1.3132	0	0	(76,494)	0	0		0	0	0	(76,494)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/22/2020	01/24/2020	01/24/2020	Sale	0	2,957,218	1.3132	0	0	(14,412)	0	0		0	0	0	(14,412)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/22/2020	01/24/2020	01/24/2020	Sale	0	989,592	1.3132	0	0	(4,823)	0	0		0	0	0	(4,823)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/22/2020	01/24/2020	01/24/2020	Sale	0	1,088,964	1.3132	0	0	(5,307)	0	0		0	0	0	(5,307)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/23/2020	01/27/2020	01/27/2020	Sale	0	2,658,300	1.311	0	0	(11,051)	0	0		0	0	0	(11,051)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/28/2020	01/29/2020	01/29/2020	Sale	0	10,468,305	1.2999	0	0	2,416	0	0		0	0	0	2,416	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/28/2020	01/29/2020	01/29/2020	Sale	0	3,094,687	1.2999	0	0	714	0	0		0	0	0	714	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/28/2020	01/29/2020	01/29/2020	Sale	0	7,070,507	1.2999	0	0	1,632	0	0		0	0	0	1,632	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/28/2020	01/30/2020	01/30/2020	Sale	0	9,318,371	1.3008	0	0	66,979	0	0		0	0	0	66,979	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/28/2020	01/30/2020	01/30/2020	Sale	0	1,589,861	1.3008	0	0	11,428	0	0		0	0	0	11,428	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/28/2020	01/30/2020	01/30/2020	Sale	0	2,649,769	1.3008	0	0	19,046	0	0		0	0	0	19,046	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/28/2020	01/30/2020	01/30/2020	Sale	0	1,381,408	1.3008	0	0	9,929	0	0		0	0	0	9,929	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/30/2020	02/03/2020	02/03/2020	Sale	0	2,810,484	1.30905	0	0	(16,532)	0	0		0	0	0	(16,532)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/03/2020	02/04/2020	02/04/2020	Sale	0	3,561,858	1.299	0	0	9,460	0	0		0	0	0	9,460	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/03/2020	02/04/2020	02/04/2020	Sale	0	4,781,619	1.299	0	0	12,699	0	0		0	0	0	12,699	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/03/2020	02/04/2020	02/04/2020	Sale	0	28,948,215	1.299	0	0	76,883	0	0		0	0	0	76,883	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/12/2020	02/14/2020	02/14/2020	Sale	0	10,476,722	1.2977	0	0	30,275	0	0		0	0	0	30,275	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/12/2020	02/14/2020	02/14/2020	Sale	0	3,097,171	1.2977	0	0	8,950	0	0		0	0	0	8,950	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/12/2020	02/14/2020	02/14/2020	Sale	0	7,076,190	1.2977	0	0	20,448	0	0		0	0	0	20,448	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/13/2020	02/18/2020	02/18/2020	Sale	0	9,689,828	1.3044	0	0	(21,914)	0	0		0	0	0	(21,914)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/13/2020	02/18/2020	02/18/2020	Sale	0	16,165,244	1.3044	0	0	(36,559)	0	0		0	0	0	(36,559)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/19/2020	02/21/2020	02/21/2020	Sale	0	5,000,208	1.2915	0	0	17,035	0	0		0	0	0	17,035	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/19/2020	02/21/2020	02/21/2020	Sale	0	4,525,382	1.2915	0	0	15,417	0	0		0	0	0	15,417	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/19/2020	02/21/2020	02/21/2020	Sale	0	1,996,207	1.2915	0	0	6,801	0	0		0	0	0	6,801	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/19/2020	02/21/2020	02/21/2020	Sale	0	1,996,207	1.2915	0	0	6,801	0	0		0	0	0	6,801	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/20/2020	02/24/2020	02/24/2020	Sale	0	11,091,122	1.2863	0	0	53,460	0	0		0	0	0	53,460	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/25/2020	02/27/2020	02/27/2020	Sale	0	2,637,414	1.3007	0	0	(27,070)	0	0		0	0	0	(27,070)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/27/2020	03/02/2020	03/02/2020	Sale	0	1,992,906	1.2875	0	0	(19,968)	0	0		0	0	0	(19,968)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/27/2020	03/02/2020	03/02/2020	Sale	0	1,459,286	1.2875	0	0	(14,621)	0	0		0	0	0	(14,621)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/27/2020	03/02/2020	03/02/2020	Sale	0	1,502,847	1.2875	0	0	(15,058)	0	0		0	0	0	(15,058)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/27/2020	03/02/2020	03/02/2020	Sale	0	1,263,263	1.2875	0	0	(12,657)	0	0		0	0	0	(12,657)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/27/2020	03/02/2020	03/02/2020	Sale	0	3,593,764	1.2875	0	0	(36,007)	0	0		0	0	0	(36,007)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/27/2020	03/02/2020	03/02/2020	Sale	0	9,774,787	1.2875	0	0	(97,938)	0	0		0	0	0	(97,938)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/27/2020	03/02/2020	03/02/2020	Sale	0	651,223	1.2875	0	0	(6,525)	0	0		0	0	0	(6,525)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/27/2020	03/02/2020	03/02/2020	Sale	0	1,829,859	1.2875	0	0	(18,334)	0	0		0	0	0	(18,334)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/27/2020	03/02/2020	03/02/2020	Sale	0	121,910	1.2875	0	0	(1,221)	0	0		0	0	0	(1,221)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/27/2020	03/02/2020	03/02/2020	Sale	0	8,161,486	1.2876	0	0	(82,401)	0	0		0	0	0	(82,401)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/27/2020	03/02/2020	03/02/2020	Sale	0	11,925,074	1.2876	0	0	(120,399)	0	0		0	0	0	(120,399)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/28/2020	03/03/2020	03/03/2020	Sale	0	2,738,668	1.2756	0	0	13,096	0	0		0	0	0	13,096	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/12/2020	03/16/2020	03/16/2020	Sale	0	600,338	1.2616	0	0	(16,131)	0	0		0	0	0	(16,131)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/12/2020	03/16/2020	03/16/2020	Sale	0	465,822	1.2616	0	0	(12,517)	0	0		0	0	0	(12,517)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/12/2020	03/16/2020	03/16/2020	Sale	0	282,316	1.2616	0	0	(7,586)	0	0		0	0	0	(7,586)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/12/2020	03/16/2020	03/16/2020	Sale	0	1,127,606	1.2616	0	0	(30,299)	0	0		0	0	0	(30,299)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2020	03/20/2020	03/20/2020	Sale	0	4,873,349	1.1762	0	0	(7,665)	0	0		0	0	0	(7,665)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2020	03/20/2020	03/20/2020	Sale	0	1,173,848	1.1762	0	0	(1,846)	0	0		0	0	0	(1,846)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2020	03/20/2020	03/20/2020	Sale	0	8,411,477	1.1762	0	0	(13,230)	0	0		0	0	0	(13,230)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2020	03/20/2020	03/20/2020	Sale	0	4,560,534	1.179	0	0	(17,987)	0	0		0	0	0	(17,987)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2020	03/20/2020	03/20/2020	Sale	0	8,735,995	1.179	0	0	(34,455)	0	0		0	0	0	(34,455)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2020	03/20/2020	03/20/2020	Sale	0	4,951,800	1.179	0	0	(19,530)	0	0		0	0	0	(19,530)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2020	03/20/2020	03/20/2020	Sale	0	821,763	1.179	0	0	(3,241)	0	0		0	0	0	(3,241)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2020	03/20/2020	03/20/2020	Sale	0	932,000	1.179	0	0	(3,676)	0	0		0	0	0	(3,676)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2020	03/20/2020	03/20/2020	Sale	0	5,682,191	1.179	0	0	(22,411)	0	0		0	0	0	(22,411)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2020	03/20/2020	03/20/2020	Sale	0	6,113,115	1.179	0	0	(24,110)	0	0		0	0	0	(24,110)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2020	03/20/2020	03/20/2020	Sale	0	4,008,600	1.179	0	0	(15,810)	0	0		0	0	0	(15,810)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/19/2020	03/20/2020	03/20/2020	Sale	0	171,020	1.1634	0	0	1,610	0	0		0	0	0	1,610	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/19/2020	03/20/2020	03/20/2020	Sale	0	35,816	1.1634	0	0	337	0	0		0	0	0	337	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/19/2020	03/20/2020	03/20/2020	Sale	0	40,621	1.1634	0	0	382	0	0		0	0	0	382	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/19/2020	03/20/2020	03/20/2020	Sale	0	247,656	1.1634	0	0	2,331	0	0		0	0	0	2,331	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/19/2020	03/20/2020	03/20/2020	Sale	0	266,438	1.1634	0	0	2,508	0	0		0	0	0	2,508	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/19/2020	03/20/2020	03/20/2020	Sale	0	174,713	1.1634	0	0	1,644	0	0		0	0	0	1,644	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/25/2020	03/27/2020	03/27/2020	Sale	0	4,899,164	1.17355	0	0	258,202	0	0		0	0	0	258,202	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/26/2020	03/30/2020	03/30/2020	Sale	0	1,996,647	1.2	0	0	68,635	0	0		0	0	0	68,635	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/26/2020	03/30/2020	03/30/2020	Sale	0	3,051,644	1.2	0	0	104,900	0	0		0	0	0	104,900	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/26/2020	03/30/2020	03/30/2020	Sale	0	2,179,746	1.2	0	0	74,929	0	0		0	0	0	74,929	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/26/2020	03/30/2020	03/30/2020	Sale	0	1,307,847	1.2	0	0	44,957	0	0		0	0	0	44,957	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/26/2020	03/30/2020	03/30/2020	Sale	0	117,738	1.2	0	0	4,047	0	0		0	0	0	4,047	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/26/2020	03/30/2020	03/30/2020	Sale	0	470,951	1.2	0	0	16,189	0	0		0	0	0	16,189	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/26/2020	03/30/2020	03/30/2020	Sale	0	235,476	1.2	0	0	8,094	0	0		0	0	0	8,094	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/26/2020	03/30/2020	03/30/2020	Sale	0	824,165	1.2	0	0	28,331	0	0		0	0	0	28,331	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/26/2020	03/30/2020	03/30/2020	Sale	0	824,165	1.2	0	0	28,331	0	0		0	0	0	28,331	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/26/2020	03/30/2020	03/30/2020	Sale	0	4,750,720	1.2	0	0	163,306	0	0		0	0	0	163,306	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/26/2020	03/30/2020	03/30/2020	Sale	0	117,738	1.2	0	0	4,047	0	0		0	0	0	4,047	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/26/2020	03/30/2020	03/30/2020	Sale	0	49,422	1.2	0	0	1,699	0	0		0	0	0	1,699	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/26/2020	03/30/2020	03/30/2020	Sale	0	75,536	1.2	0	0	2,597	0	0		0	0	0	2,597	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/26/2020	03/30/2020	03/30/2020	Sale	0	53,954	1.2	0	0	1,855	0	0		0	0	0	1,855	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/26/2020	03/30/2020	03/30/2020	Sale	0	32,372	1.2	0	0	1,113	0	0		0	0	0	1,113	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/09/2020	04/14/2020	04/14/2020	Sale	0	14,707,218	1.2459	0	0	164,082	0	0		0	0	0	164,082	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/09/2020	04/14/2020	04/14/2020	Sale	0	6,983,822	1.2459	0	0	77,916	0	0		0	0	0	77,916	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/09/2020	04/14/2020	04/14/2020	Sale	0	345,180	1.2459	0	0	3,851	0	0		0	0	0	3,851	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/09/2020	04/14/2020	04/14/2020	Sale	0	2,169,140	1.2459	0	0	24,200	0	0		0	0	0	24,200	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/09/2020	04/14/2020	04/14/2020	Sale	0	185,770	1.2459	0	0	2,073	0	0		0	0	0	2,073	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/09/2020	04/14/2020	04/14/2020	Sale	0	280,108	1.2459	0	0	3,125	0	0		0	0	0	3,125	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/09/2020	04/14/2020	04/14/2020	Sale	0	41,015	1.2459	0	0	458	0	0		0	0	0	458	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/09/2020	04/14/2020	04/14/2020	Sale	0	221,148	1.2459	0	0	2,467	0	0		0	0	0	2,467	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/09/2020	04/14/2020	04/14/2020	Sale	0	170,352	1.2459	0	0	1,901	0	0		0	0	0	1,901	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/09/2020	04/14/2020	04/14/2020	Sale	0	40,847	1.2459	0	0	456	0	0		0	0	0	456	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/09/2020	04/14/2020	04/14/2020	Sale	0	555,025	1.2459	0	0	6,192	0	0		0	0	0	6,192	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/09/2020	04/14/2020	04/14/2020	Sale	0	2,355,312	1.2459	0	0	26,277	0	0		0	0	0	26,277	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/09/2020	05/22/2020	05/22/2020	Sale	0	10,983,344	1.24638	0	0	(241,719)	0	0		0	0	0	(241,719)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/14/2020	04/16/2020	04/16/2020	Sale	0	683,951	1.2563	0	0	(6,370)	0	0		0	0	0	(6,370)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/14/2020	04/16/2020	04/16/2020	Sale	0	2,731,312	1.2563	0	0	(25,437)	0	0		0	0	0	(25,437)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/14/2020	04/16/2020	04/16/2020	Sale	0	838,101	1.2563	0	0	(7,805)	0	0		0	0	0	(7,805)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/14/2020	04/16/2020	04/16/2020	Sale	0	3,199,751	1.2563	0	0	(29,799)	0	0		0	0	0	(29,799)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/17/2020	04/20/2020	04/20/2020	Sale	0	43,599	1.2487	0	0	(45)	0	0		0	0	0	(45)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/17/2020	04/20/2020	04/20/2020	Sale	0	265,814	1.2487	0	0	(277)	0	0		0	0	0	(277)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/17/2020	04/20/2020	04/20/2020	Sale	0	285,973	1.2487	0	0	(298)	0	0		0	0	0	(298)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/17/2020	04/20/2020	04/20/2020	Sale	0	187,523	1.2487	0	0	(195)	0	0		0	0	0	(195)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/17/2020	04/20/2020	04/20/2020	Sale	0	183,559	1.2487	0	0	(191)	0	0		0	0	0	(191)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/17/2020	04/20/2020	04/20/2020	Sale	0	38,442	1.2487	0	0	(40)	0	0		0	0	0	(40)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/22/2020	04/24/2020	04/24/2020	Sale	0	14,732,296	1.2326	0	0	13,745	0	0		0	0	0	13,745	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/22/2020	04/24/2020	04/24/2020	Sale	0	5,699,542	1.2326	0	0	5,318	0	0		0	0	0	5,318	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/22/2020	04/24/2020	04/24/2020	Sale	0	1,079,758	1.2326	0	0	1,007	0	0		0	0	0	1,007	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/22/2020	04/24/2020	04/24/2020	Sale	0	2,831,227	1.2326	0	0	2,642	0	0		0	0	0	2,642	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/22/2020	04/24/2020	04/24/2020	Sale	0	947,431	1.2326	0	0	884	0	0		0	0	0	884	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/22/2020	04/24/2020	04/24/2020	Sale	0	1,042,569	1.2326	0	0	973	0	0		0	0	0	973	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/23/2020	04/27/2020	04/27/2020	Sale	0	5,149,017	1.2334	0	0	31,519	0	0		0	0	0	31,519	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2020	04/30/2020	04/30/2020	Sale	0	51,978	1.2475	0	0	577	0	0		0	0	0	577	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2020	04/30/2020	04/30/2020	Sale	0	79,442	1.2475	0	0	882	0	0		0	0	0	882	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2020	04/30/2020	04/30/2020	Sale	0	56,744	1.2475	0	0	630	0	0		0	0	0	630	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2020	04/30/2020	04/30/2020	Sale	0	34,047	1.2475	0	0	378	0	0		0	0	0	378	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2020	04/30/2020	04/30/2020	Sale	0	9,014,920	1.2436	0	0	128,671	0	0		0	0	0	128,671	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2020	04/30/2020	04/30/2020	Sale	0	1,538,088	1.2436	0	0	21,953	0	0		0	0	0	21,953	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2020	04/30/2020	04/30/2020	Sale	0	2,563,479	1.2436	0	0	36,589	0	0		0	0	0	36,589	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2020	04/30/2020	04/30/2020	Sale	0	1,336,423	1.2436	0	0	19,075	0	0		0	0	0	19,075	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/01/2020	05/04/2020	05/04/2020	Sale	0	351,246	1.2493	0	0	(2,024)	0	0		0	0	0	(2,024)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/01/2020	05/04/2020	05/04/2020	Sale	0	425,194	1.2493	0	0	(2,450)	0	0		0	0	0	(2,450)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/13/2020	05/15/2020	05/15/2020	Sale	0	9,258,402	1.2289	0	0	(123,556)	0	0		0	0	0	(123,556)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/13/2020	05/15/2020	05/15/2020	Sale	0	15,445,509	1.2289	0	0	(206,124)	0	0		0	0	0	(206,124)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/19/2020	05/21/2020	05/21/2020	Sale	0	4,708,881	1.224	0	0	(9,618)	0	0		0	0	0	(9,618)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/19/2020	05/21/2020	05/21/2020	Sale	0	4,261,719	1.224	0	0	(8,704)	0	0		0	0	0	(8,704)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/19/2020	05/21/2020	05/21/2020	Sale	0	1,879,902	1.224	0	0	(3,840)	0	0		0	0	0	(3,840)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/19/2020	05/21/2020	05/21/2020	Sale	0	1,879,902	1.224	0	0	(3,840)	0	0		0	0	0	(3,840)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/22/2020	05/27/2020	05/27/2020	Sale	0	5,080,970	1.2171	0	0	17,534	0	0		0	0	0	17,534	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/27/2020	05/29/2020	05/29/2020	Sale	0	27,374,894	1.2284	0	0	176,052	0	0		0	0	0	176,052	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/27/2020	05/29/2020	05/29/2020	Sale	0	3,368,273	1.2284	0	0	21,662	0	0		0	0	0	21,662	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/27/2020	05/29/2020	05/29/2020	Sale	0	4,521,740	1.2284	0	0	29,080	0	0		0	0	0	29,080	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/28/2020	06/01/2020	06/01/2020	Sale	0	7,561,347	1.2314	0	0	103,774	0	0		0	0	0	103,774	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/28/2020	06/01/2020	06/01/2020	Sale	0	11,048,186	1.2314	0	0	151,628	0	0		0	0	0	151,628	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/29/2020	06/02/2020	06/02/2020	Sale	0	1,987,193	1.2312	0	0	39,544	0	0		0	0	0	39,544	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/29/2020	06/02/2020	06/02/2020	Sale	0	1,455,103	1.2312	0	0	28,956	0	0		0	0	0	28,956	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/29/2020	06/02/2020	06/02/2020	Sale	0	1,498,539	1.2312	0	0	29,820	0	0		0	0	0	29,820	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/29/2020	06/02/2020	06/02/2020	Sale	0	1,259,641	1.2312	0	0	25,066	0	0		0	0	0	25,066	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/29/2020	06/02/2020	06/02/2020	Sale	0	3,583,463	1.2312	0	0	71,308	0	0		0	0	0	71,308	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/29/2020	06/02/2020	06/02/2020	Sale	0	1,789,538	1.2312	0	0	35,611	0	0		0	0	0	35,611	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/29/2020	06/02/2020	06/02/2020	Sale	0	119,224	1.2312	0	0	2,372	0	0		0	0	0	2,372	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/29/2020	06/02/2020	06/02/2020	Sale	0	9,559,397	1.2312	0	0	190,225	0	0		0	0	0	190,225	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/29/2020	06/02/2020	06/02/2020	Sale	0	636,873	1.2312	0	0	12,673	0	0		0	0	0	12,673	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/11/2020	06/15/2020	06/15/2020	Sale	0	597,099	1.2675	0	0	(5,111)	0	0		0	0	0	(5,111)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/11/2020	06/15/2020	06/15/2020	Sale	0	463,309	1.2675	0	0	(3,966)	0	0		0	0	0	(3,966)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/11/2020	06/15/2020	06/15/2020	Sale	0	280,793	1.2675	0	0	(2,404)	0	0		0	0	0	(2,404)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/11/2020	06/15/2020	06/15/2020	Sale	0	1,121,521	1.2675	0	0	(9,600)	0	0		0	0	0	(9,600)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/18/2020	06/22/2020	06/22/2020	Sale	0	839,063	1.2403	0	0	2,943	0	0		0	0	0	2,943	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/18/2020	06/22/2020	06/22/2020	Sale	0	951,620	1.2403	0	0	3,338	0	0		0	0	0	3,338	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/18/2020	06/22/2020	06/22/2020	Sale	0	5,801,813	1.2403	0	0	20,348	0	0		0	0	0	20,348	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/18/2020	06/22/2020	06/22/2020	Sale	0	6,241,810	1.2403	0	0	21,891	0	0		0	0	0	21,891	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/18/2020	06/22/2020	06/22/2020	Sale	0	4,092,990	1.2403	0	0	14,355	0	0		0	0	0	14,355	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/18/2020	06/22/2020	06/22/2020	Sale	0	4,797,651	1.2403	0	0	16,826	0	0		0	0	0	16,826	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/18/2020	06/22/2020	06/22/2020	Sale	0	9,190,208	1.2403	0	0	32,232	0	0		0	0	0	32,232	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/18/2020	06/22/2020	06/22/2020	Sale	0	5,010,462	1.2403	0	0	17,573	0	0		0	0	0	17,573	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/18/2020	06/22/2020	06/22/2020	Sale	0	4,351,518	1.2403	0	0	15,262	0	0		0	0	0	15,262	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/18/2020	06/22/2020	06/22/2020	Sale	0	1,206,874	1.2403	0	0	4,233	0	0		0	0	0	4,233	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/18/2020	06/22/2020	06/22/2020	Sale	0	4,296,616	1.2403	0	0	15,069	0	0		0	0	0	15,069	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/18/2020	06/22/2020	06/22/2020	Sale	0	5,209,260	1.2403	0	0	18,270	0	0		0	0	0	18,270	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/25/2020	06/29/2020	06/29/2020	Sale	0	2,221,750	1.2418	0	0	(26,837)	0	0		0	0	0	(26,837)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/25/2020	07/01/2020	07/01/2020	Sale	0	320,383,555	1.2401	0	0	1,472,612	0	0		0	0	0	1,472,612	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	51,459	1.2371	0	0	(62)	0	0		0	0	0	(62)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	78,650	1.2371	0	0	(95)	0	0		0	0	0	(95)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	56,178	1.2371	0	0	(68)	0	0		0	0	0	(68)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	33,707	1.2371	0	0	(41)	0	0		0	0	0	(41)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	2,131,694	1.2371	0	0	(2,585)	0	0		0	0	0	(2,585)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	3,258,047	1.2371	0	0	(3,950)	0	0		0	0	0	(3,950)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	2,327,176	1.2371	0	0	(2,822)	0	0		0	0	0	(2,822)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	1,396,306	1.2371	0	0	(1,693)	0	0		0	0	0	(1,693)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	124,109	1.2371	0	0	(150)	0	0		0	0	0	(150)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	496,435	1.2371	0	0	(602)	0	0		0	0	0	(602)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	248,218	1.2371	0	0	(301)	0	0		0	0	0	(301)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	868,762	1.2371	0	0	(1,053)	0	0		0	0	0	(1,053)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	868,762	1.2371	0	0	(1,053)	0	0		0	0	0	(1,053)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	5,007,792	1.2371	0	0	(6,072)	0	0		0	0	0	(6,072)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/26/2020	06/30/2020	06/30/2020	Sale	0	124,109	1.2371	0	0	(150)	0	0		0	0	0	(150)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/10/2020	07/14/2020	07/14/2020	Sale	0	22,771,410	1.2636	0	0	(192,825)	0	0		0	0	0	(192,825)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/10/2020	07/14/2020	07/14/2020	Sale	0	6,777,669	1.2636	0	0	(57,392)	0	0		0	0	0	(57,392)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/10/2020	07/14/2020	07/14/2020	Sale	0	311,257	1.2636	0	0	(2,636)	0	0		0	0	0	(2,636)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/10/2020	07/14/2020	07/14/2020	Sale	0	1,721,132	1.2636	0	0	(14,574)	0	0		0	0	0	(14,574)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/10/2020	07/14/2020	07/14/2020	Sale	0	170,585	1.2636	0	0	(1,444)	0	0		0	0	0	(1,444)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/10/2020	07/14/2020	07/14/2020	Sale	0	205,904	1.2636	0	0	(1,744)	0	0		0	0	0	(1,744)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/10/2020	07/14/2020	07/14/2020	Sale	0	5,954	1.263599	0	0	(50)	0	0		0	0	0	(50)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/10/2020	07/14/2020	07/14/2020	Sale	0	169,365	1.2636	0	0	(1,434)	0	0		0	0	0	(1,434)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/10/2020	07/14/2020	07/14/2020	Sale	0	136,906	1.2636	0	0	(1,159)	0	0		0	0	0	(1,159)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/10/2020	07/14/2020	07/14/2020	Sale	0	39,990	1.2636	0	0	(339)	0	0		0	0	0	(339)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/10/2020	07/14/2020	07/14/2020	Sale	0	498,309	1.2636	0	0	(4,220)	0	0		0	0	0	(4,220)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/10/2020	07/14/2020	07/14/2020	Sale	0	2,419,173	1.2636	0	0	(20,485)	0	0		0	0	0	(20,485)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/10/2020	09/02/2020	09/02/2020	Sale	0	3,835,283	1.264	0	0	201,170	0	0		0	0	0	201,170	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/10/2020	09/02/2020	09/02/2020	Sale	0	1,557,357	1.264	0	0	81,687	0	0		0	0	0	81,687	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/10/2020	09/02/2020	09/02/2020	Sale	0	1,348,160	1.264	0	0	70,714	0	0		0	0	0	70,714	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/10/2020	09/02/2020	09/02/2020	Sale	0	1,603,846	1.264	0	0	84,126	0	0		0	0	0	84,126	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/10/2020	09/02/2020	09/02/2020	Sale	0	2,126,839	1.264	0	0	111,558	0	0		0	0	0	111,558	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/14/2020	07/16/2020	07/16/2020	Sale	0	680,521	1.25	0	0	5,499	0	0		0	0	0	5,499	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/14/2020	07/16/2020	07/16/2020	Sale	0	2,717,616	1.25	0	0	21,958	0	0		0	0	0	21,958	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/14/2020	07/16/2020	07/16/2020	Sale	0	833,898	1.25	0	0	6,738	0	0		0	0	0	6,738	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/14/2020	07/16/2020	07/16/2020	Sale	0	3,183,705	1.25	0	0	25,724	0	0		0	0	0	25,724	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/22/2020	07/24/2020	07/24/2020	Sale	0	15,197,237	1.2715	0	0	87,251	0	0		0	0	0	87,251	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/22/2020	07/24/2020	07/24/2020	Sale	0	5,879,416	1.2715	0	0	33,755	0	0		0	0	0	33,755	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/22/2020	07/24/2020	07/24/2020	Sale	0	1,113,834	1.2715	0	0	6,395	0	0		0	0	0	6,395	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/22/2020	07/24/2020	07/24/2020	Sale	0	2,978,990	1.2715	0	0	17,103	0	0		0	0	0	17,103	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/22/2020	07/24/2020	07/24/2020	Sale	0	996,878	1.2715	0	0	5,723	0	0		0	0	0	5,723	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/22/2020	07/24/2020	07/24/2020	Sale	0	1,096,982	1.2715	0	0	6,298	0	0		0	0	0	6,298	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/27/2020	07/29/2020	07/29/2020	Sale	0	1,534,244	1.2863	0	0	11,987	0	0		0	0	0	11,987	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/28/2020	07/30/2020	07/30/2020	Sale	0	368,583	1.2935	0	0	3,020	0	0		0	0	0	3,020	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/28/2020	07/30/2020	07/30/2020	Sale	0	446,181	1.2935	0	0	3,656	0	0		0	0	0	3,656	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/28/2020	07/30/2020	07/30/2020	Sale	0	363,673	1.2935	0	0	2,980	0	0		0	0	0	2,980	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/28/2020	07/30/2020	07/30/2020	Sale	0	440,237	1.2935	0	0	3,608	0	0		0	0	0	3,608	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/28/2020	07/30/2020	07/30/2020	Sale	0	9,487,251	1.2935	0	0	77,746	0	0		0	0	0	77,746	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/28/2020	07/30/2020	07/30/2020	Sale	0	1,618,675	1.2935	0	0	13,265	0	0		0	0	0	13,265	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/28/2020	07/30/2020	07/30/2020	Sale	0	2,697,792	1.2935	0	0	22,108	0	0		0	0	0	22,108	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/28/2020	07/30/2020	07/30/2020	Sale	0	1,406,444	1.2935	0	0	11,526	0	0		0	0	0	11,526	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/31/2020	08/03/2020	08/03/2020	Sale	0	9,116,801	1.3134	0	0	3,957	0	0		0	0	0	3,957	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/31/2020	08/03/2020	08/03/2020	Sale	0	17,306,180	1.3134	0	0	7,511	0	0		0	0	0	7,511	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/13/2020	08/17/2020	08/17/2020	Sale	0	16,254,473	1.3116	0	0	(21,068)	0	0		0	0	0	(21,068)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/13/2020	08/17/2020	08/17/2020	Sale	0	9,743,314	1.3116	0	0	(12,629)	0	0		0	0	0	(12,629)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/19/2020	08/21/2020	08/21/2020	Sale	0	5,051,975	1.3216	0	0	(54,855)	0	0		0	0	0	(54,855)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/19/2020	08/21/2020	08/21/2020	Sale	0	4,572,234	1.3216	0	0	(49,646)	0	0		0	0	0	(49,646)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/19/2020	08/21/2020	08/21/2020	Sale	0	2,016,874	1.3216	0	0	(21,899)	0	0		0	0	0	(21,899)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/19/2020	08/21/2020	08/21/2020	Sale	0	2,016,874	1.3216	0	0	(21,899)	0	0		0	0	0	(21,899)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/27/2020	08/28/2020	08/28/2020	Sale	0	29,442,942	1.3212	0	0	265,192	0	0		0	0	0	265,192	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/27/2020	08/28/2020	08/28/2020	Sale	0	3,622,730	1.3212	0	0	32,630	0	0		0	0	0	32,630	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/27/2020	08/28/2020	08/28/2020	Sale	0	4,863,337	1.3212	0	0	43,804	0	0		0	0	0	43,804	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/27/2020	09/01/2020	09/01/2020	Sale	0	7,836,188	1.3187	0	0	154,798	0	0		0	0	0	154,798	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/27/2020	09/01/2020	09/01/2020	Sale	0	11,449,786	1.3187	0	0	226,183	0	0		0	0	0	226,183	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/27/2020	09/01/2020	09/01/2020	Sale	0	1,572,890	1.3187	0	0	31,071	0	0		0	0	0	31,071	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/01/2020	09/02/2020	09/02/2020	Sale	0	10,159,705	1.3382	0	0	(59,977)	0	0		0	0	0	(59,977)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/01/2020	09/02/2020	09/02/2020	Sale	0	676,867	1.3382	0	0	(3,996)	0	0		0	0	0	(3,996)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/01/2020	09/02/2020	09/02/2020	Sale	0	1,901,917	1.3382	0	0	(11,228)	0	0		0	0	0	(11,228)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/01/2020	09/02/2020	09/02/2020	Sale	0	126,711	1.3382	0	0	(748)	0	0		0	0	0	(748)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/02/2020	09/02/2020	09/02/2020	Sale	0	459,532	1.3341	0	0	(1,309)	0	0		0	0	0	(1,309)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/02/2020	09/02/2020	09/02/2020	Sale	0	30,615	1.3341	0	0	(87)	0	0		0	0	0	(87)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/02/2020	09/02/2020	09/02/2020	Sale	0	86,025	1.3341	0	0	(245)	0	0		0	0	0	(245)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/02/2020	09/02/2020	09/02/2020	Sale	0	5,731	1.3341	0	0	(16)	0	0		0	0	0	(16)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/03/2020	09/08/2020	09/08/2020	Sale	0	3,166,295	1.3273	0	0	(59,161)	0	0		0	0	0	(59,161)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/11/2020	09/15/2020	09/15/2020	Sale	0	543,711	1.2797	0	0	2,379	0	0		0	0	0	2,379	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/11/2020	09/15/2020	09/15/2020	Sale	0	421,884	1.2797	0	0	1,846	0	0		0	0	0	1,846	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/11/2020	09/15/2020	09/15/2020	Sale	0	255,687	1.2797	0	0	1,119	0	0		0	0	0	1,119	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/11/2020	09/15/2020	09/15/2020	Sale	0	1,021,244	1.2797	0	0	4,469	0	0		0	0	0	4,469	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/17/2020	09/21/2020	09/21/2020	Sale	0	5,007,690	1.2946	0	0	(58,215)	0	0		0	0	0	(58,215)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/17/2020	09/21/2020	09/21/2020	Sale	0	9,592,552	1.2946	0	0	(111,515)	0	0		0	0	0	(111,515)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/17/2020	09/21/2020	09/21/2020	Sale	0	5,094,540	1.2943	0	0	(58,058)	0	0		0	0	0	(58,058)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/17/2020	09/21/2020	09/21/2020	Sale	0	4,424,539	1.2943	0	0	(50,423)	0	0		0	0	0	(50,423)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/17/2020	09/21/2020	09/21/2020	Sale	0	1,227,126	1.2943	0	0	(13,984)	0	0		0	0	0	(13,984)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/17/2020	09/21/2020	09/21/2020	Sale	0	4,368,716	1.2943	0	0	(49,786)	0	0		0	0	0	(49,786)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/17/2020	09/21/2020	09/21/2020	Sale	0	849,323	1.2947	0	0	(9,938)	0	0		0	0	0	(9,938)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/17/2020	09/21/2020	09/21/2020	Sale	0	963,257	1.2947	0	0	(11,272)	0	0		0	0	0	(11,272)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/17/2020	09/21/2020	09/21/2020	Sale	0	5,872,759	1.2947	0	0	(68,720)	0	0		0	0	0	(68,720)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/17/2020	09/21/2020	09/21/2020	Sale	0	6,318,136	1.2947	0	0	(73,932)	0	0		0	0	0	(73,932)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/17/2020	09/21/2020	09/21/2020	Sale	0	4,143,040	1.2947	0	0	(48,480)	0	0		0	0	0	(48,480)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/17/2020	09/21/2020	09/21/2020	Sale	0	5,437,740	1.2947	0	0	(63,630)	0	0		0	0	0	(63,630)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	132,164	1.2884	0	0	451	0	0		0	0	0	451	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	528,655	1.2884	0	0	1,805	0	0		0	0	0	1,805	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	264,327	1.2884	0	0	903	0	0		0	0	0	903	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	925,145	1.2884	0	0	3,159	0	0		0	0	0	3,159	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	925,146	1.2884	0	0	3,159	0	0		0	0	0	3,159	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	5,332,803	1.2884	0	0	18,212	0	0		0	0	0	18,212	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	132,164	1.2884	0	0	451	0	0		0	0	0	451	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	2,297,794	1.2884	0	0	7,847	0	0		0	0	0	7,847	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	3,511,912	1.2884	0	0	11,993	0	0		0	0	0	11,993	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	2,508,508	1.2884	0	0	8,567	0	0		0	0	0	8,567	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	1,505,105	1.2884	0	0	5,140	0	0		0	0	0	5,140	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/29/2020	09/30/2020	09/30/2020	Sale	0	54,033	1.284	0	0	370	0	0		0	0	0	370	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/29/2020	09/30/2020	09/30/2020	Sale	0	82,584	1.284	0	0	566	0	0		0	0	0	566	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/29/2020	09/30/2020	09/30/2020	Sale	0	58,988	1.284	0	0	404	0	0		0	0	0	404	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/29/2020	09/30/2020	09/30/2020	Sale	0	35,393	1.284	0	0	243	0	0		0	0	0	243	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/29/2020	10/01/2020	10/01/2020	Sale	0	1,531,143	1.2837	0	0	3,578	0	0		0	0	0	3,578	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/06/2020	10/08/2020	10/08/2020	Sale	0	2,319,795	1.2966	0	0	(6,620)	0	0		0	0	0	(6,620)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/12/2020	10/13/2020	10/13/2020	Sale	0	19,761,682	1.3043	0	0	(86,362)	0	0		0	0	0	(86,362)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/12/2020	10/13/2020	10/13/2020	Sale	0	4,557,412	1.3043	0	0	(19,917)	0	0		0	0	0	(19,917)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/12/2020	10/13/2020	10/13/2020	Sale	0	207,818	1.3043	0	0	(908)	0	0		0	0	0	(908)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/12/2020	10/13/2020	10/13/2020	Sale	0	1,202,440	1.3043	0	0	(5,255)	0	0		0	0	0	(5,255)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/12/2020	10/13/2020	10/13/2020	Sale	0	1,496,506	1.3043	0	0	(6,540)	0	0		0	0	0	(6,540)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/12/2020	10/13/2020	10/13/2020	Sale	0	190,521	1.3043	0	0	(833)	0	0		0	0	0	(833)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/12/2020	10/13/2020	10/13/2020	Sale	0	27,718	1.3043	0	0	(121)	0	0		0	0	0	(121)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/12/2020	10/13/2020	10/13/2020	Sale	0	994,928	1.3043	0	0	(4,348)	0	0		0	0	0	(4,348)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/12/2020	10/13/2020	10/13/2020	Sale	0	1,141,792	1.3043	0	0	(4,990)	0	0		0	0	0	(4,990)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/12/2020	10/13/2020	10/13/2020	Sale	0	40,569	1.3043	0	0	(177)	0	0		0	0	0	(177)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/12/2020	10/13/2020	10/13/2020	Sale	0	296,015	1.3043	0	0	(1,294)	0	0		0	0	0	(1,294)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/12/2020	10/13/2020	10/13/2020	Sale	0	2,578,152	1.3043	0	0	(11,267)	0	0		0	0	0	(11,267)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/14/2020	10/16/2020	10/16/2020	Sale	0	705,158	1.3034	0	0	(5,708)	0	0		0	0	0	(5,708)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/14/2020	10/16/2020	10/16/2020	Sale	0	2,816,001	1.3034	0	0	(22,793)	0	0		0	0	0	(22,793)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/14/2020	10/16/2020	10/16/2020	Sale	0	864,088	1.3034	0	0	(6,994)	0	0		0	0	0	(6,994)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/14/2020	10/16/2020	10/16/2020	Sale	0	3,298,965	1.3034	0	0	(26,703)	0	0		0	0	0	(26,703)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/22/2020	10/26/2020	10/26/2020	Sale	0	14,770,301	1.3091	0	0	(76,723)	0	0		0	0	0	(76,723)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/22/2020	10/26/2020	10/26/2020	Sale	0	6,053,278	1.3091	0	0	(31,443)	0	0		0	0	0	(31,443)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/22/2020	10/26/2020	10/26/2020	Sale	0	1,146,772	1.3091	0	0	(5,957)	0	0		0	0	0	(5,957)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/22/2020	10/26/2020	10/26/2020	Sale	0	3,128,425	1.3091	0	0	(16,250)	0	0		0	0	0	(16,250)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/22/2020	10/26/2020	10/26/2020	Sale	0	1,046,884	1.3091	0	0	(5,438)	0	0		0	0	0	(5,438)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/22/2020	10/26/2020	10/26/2020	Sale	0	1,152,009	1.3091	0	0	(5,984)	0	0		0	0	0	(5,984)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/28/2020	11/02/2020	11/02/2020	Sale	0	293,595	1.298	0	0	(1,583)	0	0		0	0	0	(1,583)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/28/2020	11/02/2020	11/02/2020	Sale	0	355,405	1.298	0	0	(1,917)	0	0		0	0	0	(1,917)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/29/2020	11/02/2020	11/02/2020	Sale	0	1,540,757	1.29176	0	0	(906)	0	0		0	0	0	(906)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/29/2020	11/02/2020	11/02/2020	Sale	0	9,490,458	1.2934	0	0	(17,610)	0	0		0	0	0	(17,610)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/29/2020	11/02/2020	11/02/2020	Sale	0	1,619,222	1.2934	0	0	(3,005)	0	0		0	0	0	(3,005)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/29/2020	11/02/2020	11/02/2020	Sale	0	2,698,703	1.2934	0	0	(5,008)	0	0		0	0	0	(5,008)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/29/2020	11/02/2020	11/02/2020	Sale	0	1,406,919	1.2934	0	0	(2,611)	0	0		0	0	0	(2,611)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/30/2020	11/03/2020	11/03/2020	Sale	0	18,123,859	1.2973	0	0	135,513	0	0		0	0	0	135,513	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/30/2020	11/03/2020	11/03/2020	Sale	0	9,547,550	1.2973	0	0	71,388	0	0		0	0	0	71,388	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/05/2020	11/09/2020	11/09/2020	Sale	0	780,481	1.3087	0	0	3,638	0	0		0	0	0	3,638	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/12/2020	11/16/2020	11/16/2020	Sale	0	16,269,344	1.3128	0	0	60,725	0	0		0	0	0	60,725	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/12/2020	11/16/2020	11/16/2020	Sale	0	9,752,228	1.3128	0	0	36,400	0	0		0	0	0	36,400	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/19/2020	11/23/2020	11/23/2020	Sale	0	5,027,567	1.3237	0	0	22,029	0	0		0	0	0	22,029	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/19/2020	11/23/2020	11/23/2020	Sale	0	4,550,143	1.3237	0	0	19,937	0	0		0	0	0	19,937	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/19/2020	11/23/2020	11/23/2020	Sale	0	2,007,130	1.3237	0	0	8,795	0	0		0	0	0	8,795	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/19/2020	11/23/2020	11/23/2020	Sale	0	2,007,130	1.3237	0	0	8,795	0	0		0	0	0	8,795	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/19/2020	11/23/2020	11/23/2020	Sale	0	11,429,074	1.3236	0	0	50,946	0	0		0	0	0	50,946	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/24/2020	11/30/2020	11/30/2020	Sale	0	7,664,031	1.3342	0	0	4,883	0	0		0	0	0	4,883	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/24/2020	11/30/2020	11/30/2020	Sale	0	11,198,221	1.3342	0	0	7,134	0	0		0	0	0	7,134	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/24/2020	11/30/2020	11/30/2020	Sale	0	29,732,647	1.3342	0	0	18,942	0	0		0	0	0	18,942	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/24/2020	11/30/2020	11/30/2020	Sale	0	3,658,376	1.3342	0	0	2,331	0	0		0	0	0	2,331	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/24/2020	11/30/2020	11/30/2020	Sale	0	4,911,190	1.3342	0	0	3,129	0	0		0	0	0	3,129	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/30/2020	12/02/2020	12/02/2020	Sale	0	1,594,121	1.3365	0	0	(4,771)	0	0		0	0	0	(4,771)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/30/2020	12/02/2020	12/02/2020	Sale	0	10,711,061	1.3367	0	0	(33,655)	0	0		0	0	0	(33,655)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/30/2020	12/02/2020	12/02/2020	Sale	0	713,600	1.3367	0	0	(2,242)	0	0		0	0	0	(2,242)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/30/2020	12/02/2020	12/02/2020	Sale	0	2,005,132	1.3367	0	0	(6,300)	0	0		0	0	0	(6,300)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/30/2020	12/02/2020	12/02/2020	Sale	0	133,587	1.3367	0	0	(420)	0	0		0	0	0	(420)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/07/2020	12/09/2020	12/09/2020	Sale	0	1,594,121	1.3365	0	0	3,578	0	0		0	0	0	3,578	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/07/2020	12/09/2020	12/09/2020	Sale	0	797,060	1.3365	0	0	1,789	0	0		0	0	0	1,789	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/11/2020	12/15/2020	12/15/2020	Sale	0	458,042	1.3202	0	0	6,852	0	0		0	0	0	6,852	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/11/2020	12/15/2020	12/15/2020	Sale	0	1,829,477	1.3202	0	0	27,369	0	0		0	0	0	27,369	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/17/2020	12/21/2020	12/21/2020	Sale	0	10,065,289	1.3584	0	0	(195,986)	0	0		0	0	0	(195,986)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/17/2020	12/21/2020	12/21/2020	Sale	0	5,254,478	1.3584	0	0	(102,312)	0	0		0	0	0	(102,312)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/17/2020	12/21/2020	12/21/2020	Sale	0	5,206,139	1.3584	0	0	(101,371)	0	0		0	0	0	(101,371)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/17/2020	12/21/2020	12/21/2020	Sale	0	4,521,462	1.3584	0	0	(88,039)	0	0		0	0	0	(88,039)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/17/2020	12/21/2020	12/21/2020	Sale	0	1,254,007	1.3584	0	0	(24,417)	0	0		0	0	0	(24,417)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/17/2020	12/21/2020	12/21/2020	Sale	0	4,464,416	1.3584	0	0	(86,929)	0	0		0	0	0	(86,929)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/17/2020	12/21/2020	12/21/2020	Sale	0	864,280	1.36	0	0	(17,826)	0	0		0	0	0	(17,826)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/17/2020	12/21/2020	12/21/2020	Sale	0	980,220	1.36	0	0	(20,217)	0	0		0	0	0	(20,217)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/17/2020	12/21/2020	12/21/2020	Sale	0	6,429,400	1.36	0	0	(132,606)	0	0		0	0	0	(132,606)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/17/2020	12/21/2020	12/21/2020	Sale	0	5,976,180	1.36	0	0	(123,259)	0	0		0	0	0	(123,259)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/17/2020	12/21/2020	12/21/2020	Sale	0	4,216,000	1.36	0	0	(86,955)	0	0		0	0	0	(86,955)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/17/2020	12/21/2020	12/21/2020	Sale	0	5,712,000	1.36	0	0	(117,810)	0	0		0	0	0	(117,810)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/29/2020	12/30/2020	12/30/2020	Sale	0	2,511,309	1.3506	0	0	19,245	0	0		0	0	0	19,245	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/29/2020	12/30/2020	12/30/2020	Sale	0	3,838,246	1.3506	0	0	29,413	0	0		0	0	0	29,413	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/29/2020	12/30/2020	12/30/2020	Sale	0	2,741,604	1.3506	0	0	21,010	0	0		0	0	0	21,010	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/29/2020	12/30/2020	12/30/2020	Sale	0	1,644,962	1.3506	0	0	12,606	0	0		0	0	0	12,606	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/29/2020	12/30/2020	12/30/2020	Sale	0	141,661	1.3506	0	0	1,086	0	0		0	0	0	1,086	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/29/2020	12/30/2020	12/30/2020	Sale	0	566,645	1.3506	0	0	4,342	0	0		0	0	0	4,342	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/29/2020	12/30/2020	12/30/2020	Sale	0	283,323	1.3506	0	0	2,171	0	0		0	0	0	2,171	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/29/2020	12/30/2020	12/30/2020	Sale	0	991,629	1.3506	0	0	7,599	0	0		0	0	0	7,599	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/29/2020	12/30/2020	12/30/2020	Sale	0	991,629	1.3506	0	0	7,599	0	0		0	0	0	7,599	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/29/2020	12/30/2020	12/30/2020	Sale	0	5,716,035	1.3506	0	0	43,803	0	0		0	0	0	43,803	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/29/2020	12/30/2020	12/30/2020	Sale	0	141,661	1.3506	0	0	1,086	0	0		0	0	0	1,086	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/04/2020	02/07/2020	02/07/2020	Sale	0	1,693,250	1.3025	0	0	(11,245)	0	0		0	0	0	(11,245)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/04/2020	02/07/2020	02/07/2020	Sale	0	2,084,000	1.3025	0	0	(13,840)	0	0		0	0	0	(13,840)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/04/2020	02/07/2020	02/07/2020	Sale	0	6,903,250	1.3025	0	0	(45,845)	0	0		0	0	0	(45,845)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/04/2020	02/07/2020	02/07/2020	Sale	0	55,877,250	1.3025	0	0	(371,085)	0	0		0	0	0	(371,085)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/04/2020	02/07/2020	02/07/2020	Sale	0	4,168,000	1.3025	0	0	(27,680)	0	0		0	0	0	(27,680)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/04/2020	02/07/2020	02/07/2020	Sale	0	911,750	1.3025	0	0	(6,055)	0	0		0	0	0	(6,055)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/04/2020	02/07/2020	02/07/2020	Sale	0	5,079,750	1.3025	0	0	(33,735)	0	0		0	0	0	(33,735)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/04/2020	02/07/2020	02/07/2020	Sale	0	19,407,250	1.3025	0	0	(128,885)	0	0		0	0	0	(128,885)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/04/2020	02/07/2020	02/07/2020	Sale	0	2,344,500	1.3025	0	0	(15,570)	0	0		0	0	0	(15,570)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/04/2020	02/07/2020	02/07/2020	Sale	0	15,890,500	1.3025	0	0	(105,530)	0	0		0	0	0	(105,530)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/04/2020	02/07/2020	02/07/2020	Sale	0	41,680,000	1.3025	0	0	(276,800)	0	0		0	0	0	(276,800)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/06/2020	05/07/2020	05/07/2020	Sale	0	1,610,960	1.2392	0	0	(13,845)	0	0		0	0	0	(13,845)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/06/2020	05/07/2020	05/07/2020	Sale	0	1,982,720	1.2392	0	0	(17,040)	0	0		0	0	0	(17,040)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/06/2020	05/07/2020	05/07/2020	Sale	0	6,691,680	1.2392	0	0	(57,510)	0	0		0	0	0	(57,510)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/06/2020	05/07/2020	05/07/2020	Sale	0	53,533,440	1.2392	0	0	(460,080)	0	0		0	0	0	(460,080)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/06/2020	05/07/2020	05/07/2020	Sale	0	3,965,440	1.2392	0	0	(34,080)	0	0		0	0	0	(34,080)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/06/2020	05/07/2020	05/07/2020	Sale	0	867,440	1.2392	0	0	(7,455)	0	0		0	0	0	(7,455)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/06/2020	05/07/2020	05/07/2020	Sale	0	4,832,880	1.2392	0	0	(41,535)	0	0		0	0	0	(41,535)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/06/2020	05/07/2020	05/07/2020	Sale	0	18,588,000	1.2392	0	0	(159,750)	0	0		0	0	0	(159,750)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/06/2020	05/07/2020	05/07/2020	Sale	0	2,354,480	1.2392	0	0	(20,235)	0	0		0	0	0	(20,235)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/06/2020	05/07/2020	05/07/2020	Sale	0	15,366,080	1.2392	0	0	(132,060)	0	0		0	0	0	(132,060)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/06/2020	05/07/2020	05/07/2020	Sale	0	39,778,320	1.2392	0	0	(341,865)	0	0		0	0	0	(341,865)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/05/2020	08/07/2020	08/07/2020	Sale	0	1,705,210	1.3117	0	0	(8,580)	0	0		0	0	0	(8,580)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/05/2020	08/07/2020	08/07/2020	Sale	0	2,098,720	1.3117	0	0	(10,560)	0	0		0	0	0	(10,560)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/05/2020	08/07/2020	08/07/2020	Sale	0	6,820,840	1.3117	0	0	(34,320)	0	0		0	0	0	(34,320)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/05/2020	08/07/2020	08/07/2020	Sale	0	56,796,610	1.3117	0	0	(285,780)	0	0		0	0	0	(285,780)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/05/2020	08/07/2020	08/07/2020	Sale	0	4,197,440	1.3117	0	0	(21,120)	0	0		0	0	0	(21,120)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/05/2020	08/07/2020	08/07/2020	Sale	0	918,190	1.3117	0	0	(4,620)	0	0		0	0	0	(4,620)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/05/2020	08/07/2020	08/07/2020	Sale	0	5,115,630	1.3117	0	0	(25,740)	0	0		0	0	0	(25,740)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/05/2020	08/07/2020	08/07/2020	Sale	0	19,806,670	1.3117	0	0	(99,660)	0	0		0	0	0	(99,660)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/05/2020	08/07/2020	08/07/2020	Sale	0	2,492,230	1.3117	0	0	(12,540)	0	0		0	0	0	(12,540)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/05/2020	08/07/2020	08/07/2020	Sale	0	16,396,250	1.3117	0	0	(82,500)	0	0		0	0	0	(82,500)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/05/2020	08/07/2020	08/07/2020	Sale	0	42,630,250	1.3117	0	0	(214,500)	0	0		0	0	0	(214,500)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/04/2020	11/06/2020	11/06/2020	Sale	0	2,080,000	1.3	0	0	23,120	0	0		0	0	0	23,120	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/04/2020	11/06/2020	11/06/2020	Sale	0	2,210,000	1.3	0	0	24,565	0	0		0	0	0	24,565	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/04/2020	11/06/2020	11/06/2020	Sale	0	7,800,000	1.3	0	0	86,700	0	0		0	0	0	86,700	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/04/2020	11/06/2020	11/06/2020	Sale	0	59,280,000	1.3	0	0	658,920	0	0		0	0	0	658,920	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/04/2020	11/06/2020	11/06/2020	Sale	0	4,680,000	1.3	0	0	52,020	0	0		0	0	0	52,020	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/04/2020	11/06/2020	11/06/2020	Sale	0	910,000	1.3	0	0	10,115	0	0		0	0	0	10,115	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/04/2020	11/06/2020	11/06/2020	Sale	0	5,330,000	1.3	0	0	59,245	0	0		0	0	0	59,245	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/04/2020	11/06/2020	11/06/2020	Sale	0	19,630,000	1.3	0	0	218,195	0	0		0	0	0	218,195	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/04/2020	11/06/2020	11/06/2020	Sale	0	2,080,000	1.3	0	0	23,120	0	0		0	0	0	23,120	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/04/2020	11/06/2020	11/06/2020	Sale	0	14,690,000	1.3	0	0	163,285	0	0		0	0	0	163,285	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/04/2020	11/06/2020	11/06/2020	Sale	0	47,710,000	1.3	0	0	530,315	0	0		0	0	0	530,315	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/02/2020	12/04/2020	12/04/2020	Sale	0	2,136,960	1.3356	0	0	18,720	0	0		0	0	0	18,720	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/02/2020	12/04/2020	12/04/2020	Sale	0	1,469,160	1.3356	0	0	12,870	0	0		0	0	0	12,870	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/02/2020	12/04/2020	12/04/2020	Sale	0	6,143,760	1.3356	0	0	53,820	0	0		0	0	0	53,820	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/02/2020	12/04/2020	12/04/2020	Sale	0	61,036,920	1.3356	0	0	534,690	0	0		0	0	0	534,690	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/02/2020	12/04/2020	12/04/2020	Sale	0	4,941,720	1.3356	0	0	43,290	0	0		0	0	0	43,290	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/02/2020	12/04/2020	12/04/2020	Sale	0	934,920	1.3356	0	0	8,190	0	0		0	0	0	8,190	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/02/2020	12/04/2020	12/04/2020	Sale	0	5,475,960	1.3356	0	0	47,970	0	0		0	0	0	47,970	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/02/2020	12/04/2020	12/04/2020	Sale	0	8,681,400	1.3356	0	0	76,050	0	0		0	0	0	76,050	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/02/2020	12/04/2020	12/04/2020	Sale	0	2,136,960	1.3356	0	0	18,720	0	0		0	0	0	18,720	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/02/2020	12/04/2020	12/04/2020	Sale	0	15,225,840	1.3356	0	0	133,380	0	0		0	0	0	133,380	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/02/2020	12/04/2020	12/04/2020	Sale	0	36,996,120	1.3356	0	0	324,090	0	0		0	0	0	324,090	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/10/2020	01/13/2020	01/13/2020	Sale	0	1,467,140	.765931	0	0	393	0	0		0	0	0	393	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/10/2020	01/13/2020	01/13/2020	Sale	0	659,337	.765931	0	0	177	0	0		0	0	0	177	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/10/2020	01/13/2020	01/13/2020	Sale	0	1,981,718	.765931	0	0	531	0	0		0	0	0	531	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/27/2020	02/28/2020	02/28/2020	Sale	0	4,144,875	.747943	0	0	(16,520)	0	0		0	0	0	(16,520)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/27/2020	02/28/2020	02/28/2020	Sale	0	3,294,913	.747943	0	0	(13,132)	0	0		0	0	0	(13,132)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/27/2020	02/28/2020	02/28/2020	Sale	0	2,376,162	.747943	0	0	(9,470)	0	0		0	0	0	(9,470)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/27/2020	02/28/2020	02/28/2020	Sale	0	1,459,742	.747943	0	0	(5,818)	0	0		0	0	0	(5,818)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/27/2020	02/28/2020	02/28/2020	Sale	0	2,196,609	747943	0	0	(8,755)	0	0		0	0	0	(8,755)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/28/2020	05/29/2020	05/29/2020	Sale	0	4,028,275	726903	0	0	(18,944)	0	0		0	0	0	(18,944)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/28/2020	05/29/2020	05/29/2020	Sale	0	3,202,224	726903	0	0	(15,059)	0	0		0	0	0	(15,059)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/28/2020	05/29/2020	05/29/2020	Sale	0	2,309,318	726903	0	0	(10,860)	0	0		0	0	0	(10,860)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/28/2020	05/29/2020	05/29/2020	Sale	0	1,418,678	726903	0	0	(6,672)	0	0		0	0	0	(6,672)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/28/2020	05/29/2020	05/29/2020	Sale	0	2,134,816	726903	0	0	(10,039)	0	0		0	0	0	(10,039)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/28/2020	08/31/2020	08/31/2020	Sale	0	4,261,839	76266	0	0	26,985	0	0		0	0	0	26,985	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/28/2020	08/31/2020	08/31/2020	Sale	0	3,387,892	76266	0	0	21,451	0	0		0	0	0	21,451	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/28/2020	08/31/2020	08/31/2020	Sale	0	2,443,215	76266	0	0	15,470	0	0		0	0	0	15,470	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/28/2020	08/31/2020	08/31/2020	Sale	0	1,500,935	76266	0	0	9,504	0	0		0	0	0	9,504	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/28/2020	08/31/2020	08/31/2020	Sale	0	2,258,595	76266	0	0	14,301	0	0		0	0	0	14,301	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/25/2020	11/30/2020	11/30/2020	Sale	0	4,313,627	768108	0	0	19,972	0	0		0	0	0	19,972	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/25/2020	11/30/2020	11/30/2020	Sale	0	2,472,904	768108	0	0	11,450	0	0		0	0	0	11,450	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/25/2020	11/30/2020	11/30/2020	Sale	0	1,519,173	768108	0	0	7,034	0	0		0	0	0	7,034	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/25/2020	11/30/2020	11/30/2020	Sale	0	3,429,061	768108	0	0	15,877	0	0		0	0	0	15,877	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/25/2020	11/30/2020	11/30/2020	Sale	0	2,286,040	768108	0	0	10,584	0	0		0	0	0	10,584	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/09/2020	12/11/2020	12/11/2020	Sale	0	21,319,797	780945	0	0	54,249	0	0		0	0	0	54,249	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/09/2020	12/11/2020	12/11/2020	Sale	0	3,358,063	780945	0	0	8,545	0	0		0	0	0	8,545	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/09/2020	12/11/2020	12/11/2020	Sale	0	3,279,969	780945	0	0	8,346	0	0		0	0	0	8,346	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/09/2020	12/11/2020	12/11/2020	Sale	0	1,093,323	780945	0	0	2,782	0	0		0	0	0	2,782	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/08/2020	04/09/2020	04/09/2020	Sale	0	130,710	1.11195	0	0	3,897	0	0		0	0	0	3,897	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/08/2020	04/09/2020	04/09/2020	Sale	0	130,710	1.11195	0	0	3,897	0	0		0	0	0	3,897	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/08/2020	04/09/2020	04/09/2020	Sale	0	392,130	1.11195	0	0	11,692	0	0		0	0	0	11,692	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/08/2020	04/09/2020	04/09/2020	Sale	0	3,267,750	1.11195	0	0	97,434	0	0		0	0	0	97,434	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/08/2020	04/09/2020	04/09/2020	Sale	0	261,420	1.11195	0	0	7,795	0	0		0	0	0	7,795	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/08/2020	04/09/2020	04/09/2020	Sale	0	261,420	1.11195	0	0	7,795	0	0		0	0	0	7,795	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/08/2020	04/09/2020	04/09/2020	Sale	0	522,840	1.11195	0	0	15,589	0	0		0	0	0	15,589	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/07/2020	05/11/2020	05/11/2020	Sale	0	123,127	1.0882	0	0	(1,078)	0	0		0	0	0	(1,078)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/07/2020	05/11/2020	05/11/2020	Sale	0	123,127	1.0882	0	0	(1,078)	0	0		0	0	0	(1,078)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/07/2020	05/11/2020	05/11/2020	Sale	0	369,382	1.0882	0	0	(3,233)	0	0		0	0	0	(3,233)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/07/2020	05/11/2020	05/11/2020	Sale	0	3,201,313	1.0882	0	0	(28,016)	0	0		0	0	0	(28,016)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/07/2020	05/11/2020	05/11/2020	Sale	0	246,255	1.0882	0	0	(2,155)	0	0		0	0	0	(2,155)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/07/2020	05/11/2020	05/11/2020	Sale	0	246,255	1.0882	0	0	(2,155)	0	0		0	0	0	(2,155)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/07/2020	05/11/2020	05/11/2020	Sale	0	492,510	1.0882	0	0	(4,310)	0	0		0	0	0	(4,310)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	08/11/2020	08/11/2020	Sale	0	124,535	1.08725	0	0	3,913	0	0		0	0	0	3,913	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	08/11/2020	08/11/2020	Sale	0	124,535	1.08725	0	0	3,913	0	0		0	0	0	3,913	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	08/11/2020	08/11/2020	Sale	0	498,139	1.08725	0	0	15,653	0	0		0	0	0	15,653	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	08/11/2020	08/11/2020	Sale	0	3,113,367	1.08725	0	0	97,830	0	0		0	0	0	97,830	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	08/11/2020	08/11/2020	Sale	0	249,069	1.08725	0	0	7,826	0	0		0	0	0	7,826	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	08/11/2020	08/11/2020	Sale	0	124,535	1.08725	0	0	3,913	0	0		0	0	0	3,913	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	08/11/2020	08/11/2020	Sale	0	622,673	1.08725	0	0	19,566	0	0		0	0	0	19,566	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	11/12/2020	11/12/2020	Sale	0	130,666	1.17665	0	0	(155)	0	0		0	0	0	(155)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	11/12/2020	11/12/2020	Sale	0	130,666	1.17665	0	0	(155)	0	0		0	0	0	(155)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	11/12/2020	11/12/2020	Sale	0	522,665	1.17665	0	0	(620)	0	0		0	0	0	(620)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	11/12/2020	11/12/2020	Sale	0	3,397,324	1.17665	0	0	(4,032)	0	0		0	0	0	(4,032)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	11/12/2020	11/12/2020	Sale	0	261,333	1.17665	0	0	(310)	0	0		0	0	0	(310)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	11/12/2020	11/12/2020	Sale	0	130,666	1.17665	0	0	(155)	0	0		0	0	0	(155)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	11/12/2020	11/12/2020	Sale	0	653,331	1.17665	0	0	(775)	0	0		0	0	0	(775)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000299 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	01/08/2020	01/08/2020	Sale	0	778,424	1.1153	0	0	(2,338)	0	0		0	0	0	(2,338)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000299 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	01/08/2020	01/08/2020	Sale	0	1,297,373	1.1153	0	0	(3,897)	0	0		0	0	0	(3,897)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000299 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	01/08/2020	01/08/2020	Sale	0	1,037,898	1.1153	0	0	(3,118)	0	0		0	0	0	(3,118)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000300 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/28/2020	01/29/2020	01/29/2020	Sale	0	827,486	1.100234	0	0	(289)	0	0		0	0	0	(289)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000300 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/28/2020	01/29/2020	01/29/2020	Sale	0	1,379,143	1.100234	0	0	(481)	0	0		0	0	0	(481)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000300 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/28/2020	01/29/2020	01/29/2020	Sale	0	1,103,315	1.100234	0	0	(385)	0	0		0	0	0	(385)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000341 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/28/2020	08/31/2020	08/31/2020	Sale	0	2,261,494	1.19026	0	0	10,811	0	0		0	0	0	10,811	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000341 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/28/2020	08/31/2020	08/31/2020	Sale	0	4,284,936	1.19026	0	0	20,484	0	0		0	0	0	20,484	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000341 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/23/2020	10/26/2020	10/26/2020	Sale	0	2,253,400	1.186	0	0	(8,075)	0	0		0	0	0	(8,075)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Currency Dollar - Short: United States Dollar	750000341 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/23/2020	10/26/2020	10/26/2020	Sale	0	4,269,600	1.186	0	0	(15,300)	0	0		0	0	0	(15,300)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000345 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/25/2020	02/26/2020	02/26/2020	Sale	0	7,907,921	1.0837	0	0	20,797	0	0		0	0	0	20,797	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000345 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/25/2020	02/26/2020	02/26/2020	Sale	0	3,389,109	1.0837	0	0	8,913	0	0		0	0	0	8,913	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000345 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/25/2020	02/26/2020	02/26/2020	Sale	0	14,686,140	1.0837	0	0	38,623	0	0		0	0	0	38,623	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000353 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/28/2020	09/01/2020	09/01/2020	Sale	0	20,088,668	1.18896	0	0	124,861	0	0		0	0	0	124,861	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000361 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/29/2020	11/03/2020	11/03/2020	Sale	0	110,889,216	1.1712	0	0	175,158	0	0		0	0	0	175,158	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000361 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/29/2020	11/03/2020	11/03/2020	Sale	0	16,941,408	1.1712	0	0	26,760	0	0		0	0	0	26,760	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/10/2020	01/13/2020	01/13/2020	Sale	0	704,560	1.1123	0	0	697	0	0		0	0	0	697	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/10/2020	01/13/2020	01/13/2020	Sale	0	2,705,290	1.1123	0	0	2,675	0	0		0	0	0	2,675	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/10/2020	01/13/2020	01/13/2020	Sale	0	559,793	1.1123	0	0	554	0	0		0	0	0	554	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/10/2020	01/13/2020	01/13/2020	Sale	0	624,798	1.1123	0	0	618	0	0		0	0	0	618	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/10/2020	01/13/2020	01/13/2020	Sale	0	1,051,295	1.1123	0	0	1,040	0	0		0	0	0	1,040	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/10/2020	01/13/2020	01/13/2020	Sale	0	455,396	1.1123	0	0	450	0	0		0	0	0	450	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/10/2020	01/13/2020	01/13/2020	Sale	0	1,366,683	1.1123	0	0	1,352	0	0		0	0	0	1,352	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/23/2020	01/27/2020	01/27/2020	Sale	0	3,945,584	1.1045	0	0	(11,610)	0	0		0	0	0	(11,610)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/23/2020	01/27/2020	01/27/2020	Sale	0	6,957,856	1.1045	0	0	(20,474)	0	0		0	0	0	(20,474)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/23/2020	01/27/2020	01/27/2020	Sale	0	2,350,560	1.1045	0	0	(6,917)	0	0		0	0	0	(6,917)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/12/2020	03/16/2020	03/16/2020	Sale	0	1,434,565	1.122	0	0	(10,420)	0	0		0	0	0	(10,420)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/12/2020	03/16/2020	03/16/2020	Sale	0	592,630	1.122	0	0	(4,305)	0	0		0	0	0	(4,305)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/12/2020	03/16/2020	03/16/2020	Sale	0	359,169	1.122	0	0	(2,609)	0	0		0	0	0	(2,609)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/12/2020	03/16/2020	03/16/2020	Sale	0	763,763	1.122	0	0	(5,548)	0	0		0	0	0	(5,548)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/17/2020	03/19/2020	03/19/2020	Sale	0	3,734,220	1.0983	0	0	(95,710)	0	0		0	0	0	(95,710)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/18/2020	03/20/2020	03/20/2020	Sale	0	2,089,920	1.0885	0	0	(37,632)	0	0		0	0	0	(37,632)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2020	04/14/2020	04/14/2020	Sale	0	672,918	1.0938	0	0	1,907	0	0		0	0	0	1,907	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2020	04/14/2020	04/14/2020	Sale	0	2,790,141	1.0938	0	0	7,908	0	0		0	0	0	7,908	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2020	04/14/2020	04/14/2020	Sale	0	577,351	1.0938	0	0	1,636	0	0		0	0	0	1,636	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2020	04/14/2020	04/14/2020	Sale	0	596,738	1.0938	0	0	1,691	0	0		0	0	0	1,691	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2020	04/14/2020	04/14/2020	Sale	0	1,084,269	1.0938	0	0	3,073	0	0		0	0	0	3,073	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2020	04/14/2020	04/14/2020	Sale	0	469,680	1.0938	0	0	1,331	0	0		0	0	0	1,331	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2020	04/14/2020	04/14/2020	Sale	0	1,409,549	1.0938	0	0	3,995	0	0		0	0	0	3,995	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2020	04/27/2020	04/27/2020	Sale	0	3,960,481	1.09415	0	0	(36,559)	0	0		0	0	0	(36,559)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2020	04/27/2020	04/27/2020	Sale	0	2,359,435	1.09415	0	0	(21,780)	0	0		0	0	0	(21,780)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2020	04/27/2020	04/27/2020	Sale	0	6,984,127	1.09415	0	0	(64,470)	0	0		0	0	0	(64,470)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/11/2020	06/15/2020	06/15/2020	Sale	0	1,437,710	1.1394	0	0	(15,079)	0	0		0	0	0	(15,079)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/11/2020	06/15/2020	06/15/2020	Sale	0	593,929	1.1394	0	0	(6,229)	0	0		0	0	0	(6,229)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/11/2020	06/15/2020	06/15/2020	Sale	0	359,956	1.1394	0	0	(3,775)	0	0		0	0	0	(3,775)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/11/2020	06/15/2020	06/15/2020	Sale	0	765,438	1.1394	0	0	(8,028)	0	0		0	0	0	(8,028)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/17/2020	06/19/2020	06/19/2020	Sale	0	3,723,077	1.1231	0	0	(15,746)	0	0		0	0	0	(15,746)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/18/2020	06/22/2020	06/22/2020	Sale	0	2,151,936	1.1208	0	0	7,776	0	0		0	0	0	7,776	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/10/2020	07/14/2020	07/14/2020	Sale	0	3,011,281	1.1304	0	0	25,041	0	0		0	0	0	25,041	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/10/2020	07/14/2020	07/14/2020	Sale	0	559,735	1.1304	0	0	4,655	0	0		0	0	0	4,655	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/10/2020	07/14/2020	07/14/2020	Sale	0	2,859,019	1.1304	0	0	23,775	0	0		0	0	0	23,775	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/10/2020	07/14/2020	07/14/2020	Sale	0	591,604	1.1304	0	0	4,920	0	0		0	0	0	4,920	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/10/2020	07/14/2020	07/14/2020	Sale	0	5,806,625	1.1304	0	0	48,286	0	0		0	0	0	48,286	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/10/2020	07/14/2020	07/14/2020	Sale	0	2,904,990	1.1304	0	0	24,157	0	0		0	0	0	24,157	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/10/2020	07/14/2020	07/14/2020	Sale	0	481,274	1.1304	0	0	4,002	0	0		0	0	0	4,002	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/10/2020	07/14/2020	07/14/2020	Sale	0	1,444,346	1.1304	0	0	12,011	0	0		0	0	0	12,011	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/26/2020	08/28/2020	08/28/2020	Sale	0	739,081	1.1814	0	0	5,255	0	0		0	0	0	5,255	0	0	FX (Foreign Exchange)

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Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/26/2020	08/28/2020	08/28/2020	Sale	0	8,094,333	1.1814	0	0	57,552	0	0		0	0	0	57,552	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/26/2020	08/28/2020	08/28/2020	Sale	0	1,131,734	1.1814	0	0	8,047	0	0		0	0	0	8,047	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/11/2020	09/15/2020	09/15/2020	Sale	0	1,303,474	1.1856	0	0	(605)	0	0		0	0	0	(605)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/11/2020	09/15/2020	09/15/2020	Sale	0	538,475	1.1856	0	0	(250)	0	0		0	0	0	(250)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/11/2020	09/15/2020	09/15/2020	Sale	0	326,348	1.1856	0	0	(151)	0	0		0	0	0	(151)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/11/2020	09/15/2020	09/15/2020	Sale	0	693,970	1.1856	0	0	(322)	0	0		0	0	0	(322)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/17/2020	09/21/2020	09/21/2020	Sale	0	2,270,208	1.1824	0	0	(15,552)	0	0		0	0	0	(15,552)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/17/2020	09/21/2020	09/21/2020	Sale	0	3,819,798	1.1826	0	0	(26,809)	0	0		0	0	0	(26,809)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2020	09/30/2020	09/30/2020	Sale	0	691,998	1.1669	0	0	3,410	0	0		0	0	0	3,410	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2020	10/02/2020	10/02/2020	Sale	0	3,671	1.174401	0	0	(9)	0	0		0	0	0	(9)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/12/2020	10/13/2020	10/13/2020	Sale	0	3,379,603	1.1812	0	0	(19,456)	0	0		0	0	0	(19,456)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/12/2020	10/13/2020	10/13/2020	Sale	0	538,841	1.1812	0	0	(3,102)	0	0		0	0	0	(3,102)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/12/2020	10/13/2020	10/13/2020	Sale	0	3,168,726	1.1812	0	0	(18,242)	0	0		0	0	0	(18,242)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/12/2020	10/13/2020	10/13/2020	Sale	0	655,690	1.1812	0	0	(3,775)	0	0		0	0	0	(3,775)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/12/2020	10/13/2020	10/13/2020	Sale	0	6,437,616	1.1812	0	0	(37,060)	0	0		0	0	0	(37,060)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/12/2020	10/13/2020	10/13/2020	Sale	0	3,244,770	1.1812	0	0	(18,680)	0	0		0	0	0	(18,680)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/12/2020	10/13/2020	10/13/2020	Sale	0	533,409	1.1812	0	0	(3,071)	0	0		0	0	0	(3,071)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/12/2020	10/13/2020	10/13/2020	Sale	0	1,600,806	1.1812	0	0	(9,216)	0	0		0	0	0	(9,216)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2020	11/30/2020	11/30/2020	Sale	0	324,830	1.1868	0	0	2,573	0	0		0	0	0	2,573	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2020	11/30/2020	11/30/2020	Sale	0	7,895,721	1.1868	0	0	62,538	0	0		0	0	0	62,538	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/10/2020	12/14/2020	12/14/2020	Sale	0	2,979,571	1.2134	0	0	(2,210)	0	0		0	0	0	(2,210)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/10/2020	12/14/2020	12/14/2020	Sale	0	134,822	1.2134	0	0	(100)	0	0		0	0	0	(100)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/10/2020	12/14/2020	12/14/2020	Sale	0	1,739,207	1.2134	0	0	(1,290)	0	0		0	0	0	(1,290)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/10/2020	12/14/2020	12/14/2020	Sale	0	620,182	1.2134	0	0	(460)	0	0		0	0	0	(460)	0	0	FX (Foreign Exchange)

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Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/10/2020	12/14/2020	12/14/2020	Sale	0	1,267,329	1.2134	0	0	(940)	0	0		0	0	0	(940)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/11/2020	12/15/2020	12/15/2020	Sale	0	2,305,568	1.2126	0	0	5,039	0	0		0	0	0	5,039	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/11/2020	12/15/2020	12/15/2020	Sale	0	577,240	1.2126	0	0	1,262	0	0		0	0	0	1,262	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/17/2020	12/21/2020	12/21/2020	Sale	0	3,851,053	1.2245	0	0	(10,221)	0	0		0	0	0	(10,221)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/17/2020	12/21/2020	12/21/2020	Sale	0	2,351,232	1.2246	0	0	(6,432)	0	0		0	0	0	(6,432)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/29/2020	12/29/2020	12/29/2020	Sale	0	12,581,718	1.225	0	0	(8,730)	0	0		0	0	0	(8,730)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/29/2020	12/29/2020	12/29/2020	Sale	0	1,525,108	1.225	0	0	(1,058)	0	0		0	0	0	(1,058)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/29/2020	12/29/2020	12/29/2020	Sale	0	8,246,325	1.225	0	0	(5,722)	0	0		0	0	0	(5,722)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	01/10/2020	01/10/2020	Sale	0	222,800	1.114	0	0	(530)	0	0		0	0	0	(530)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	01/10/2020	01/10/2020	Sale	0	1,448,200	1.114	0	0	(3,445)	0	0		0	0	0	(3,445)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	01/10/2020	01/10/2020	Sale	0	4,567,400	1.114	0	0	(10,865)	0	0		0	0	0	(10,865)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	01/10/2020	01/10/2020	Sale	0	61,158,600	1.114	0	0	(145,485)	0	0		0	0	0	(145,485)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	01/10/2020	01/10/2020	Sale	0	445,600	1.114	0	0	(1,060)	0	0		0	0	0	(1,060)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	01/10/2020	01/10/2020	Sale	0	1,559,600	1.114	0	0	(3,710)	0	0		0	0	0	(3,710)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	01/10/2020	01/10/2020	Sale	0	445,600	1.114	0	0	(1,060)	0	0		0	0	0	(1,060)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	01/10/2020	01/10/2020	Sale	0	7,129,600	1.114	0	0	(16,960)	0	0		0	0	0	(16,960)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	01/10/2020	01/10/2020	Sale	0	111,400	1.114	0	0	(265)	0	0		0	0	0	(265)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	01/10/2020	01/10/2020	Sale	0	3,342,000	1.114	0	0	(7,950)	0	0		0	0	0	(7,950)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	01/10/2020	01/10/2020	Sale	0	6,238,400	1.114	0	0	(14,840)	0	0		0	0	0	(14,840)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	01/10/2020	01/10/2020	Sale	0	1,225,400	1.114	0	0	(2,915)	0	0		0	0	0	(2,915)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	01/10/2020	01/10/2020	Sale	0	12,922,400	1.114	0	0	(30,740)	0	0		0	0	0	(30,740)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	01/10/2020	01/10/2020	Sale	0	29,966,600	1.114	0	0	(71,285)	0	0		0	0	0	(71,285)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	01/10/2020	01/10/2020	Sale	0	123,988,200	1.114	0	0	(294,945)	0	0		0	0	0	(294,945)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	01/10/2020	01/10/2020	Sale	0	2,896,400	1.114	0	0	(6,890)	0	0		0	0	0	(6,890)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	01/10/2020	01/10/2020	Sale	0	2,228,000	1.114	0	0	(5,300)	0	0		0	0	0	(5,300)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	01/10/2020	01/10/2020	Sale	0	6,572,600	1.114	0	0	(15,635)	0	0		0	0	0	(15,635)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	01/10/2020	01/10/2020	Sale	0	668,400	1.114	0	0	(1,590)	0	0		0	0	0	(1,590)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	01/10/2020	01/10/2020	Sale	0	31,971,800	1.114	0	0	(76,055)	0	0		0	0	0	(76,055)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	01/10/2020	01/10/2020	Sale	0	27,961,400	1.114	0	0	(66,515)	0	0		0	0	0	(66,515)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	01/10/2020	01/10/2020	Sale	0	5,347,200	1.114	0	0	(12,720)	0	0		0	0	0	(12,720)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	01/10/2020	01/10/2020	Sale	0	38,098,800	1.114	0	0	(90,630)	0	0		0	0	0	(90,630)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	01/10/2020	01/10/2020	Sale	0	17,935,400	1.114	0	0	(42,665)	0	0		0	0	0	(42,665)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	04/09/2020	04/09/2020	Sale	0	217,620	1.0881	0	0	1,150	0	0		0	0	0	1,150	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	04/09/2020	04/09/2020	Sale	0	1,740,960	1.0881	0	0	9,200	0	0		0	0	0	9,200	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	04/09/2020	04/09/2020	Sale	0	6,202,170	1.0881	0	0	32,775	0	0		0	0	0	32,775	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	04/09/2020	04/09/2020	Sale	0	71,270,550	1.0881	0	0	376,625	0	0		0	0	0	376,625	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	04/09/2020	04/09/2020	Sale	0	435,240	1.0881	0	0	2,300	0	0		0	0	0	2,300	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	04/09/2020	04/09/2020	Sale	0	1,958,580	1.0881	0	0	10,350	0	0		0	0	0	10,350	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	04/09/2020	04/09/2020	Sale	0	544,050	1.0881	0	0	2,875	0	0		0	0	0	2,875	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	04/09/2020	04/09/2020	Sale	0	8,269,560	1.0881	0	0	43,700	0	0		0	0	0	43,700	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	04/09/2020	04/09/2020	Sale	0	435,240	1.0881	0	0	2,300	0	0		0	0	0	2,300	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	04/09/2020	04/09/2020	Sale	0	5,440,500	1.0881	0	0	28,750	0	0		0	0	0	28,750	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	04/09/2020	04/09/2020	Sale	0	6,963,840	1.0881	0	0	36,800	0	0		0	0	0	36,800	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	04/09/2020	04/09/2020	Sale	0	108,810	1.0881	0	0	575	0	0		0	0	0	575	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	04/09/2020	04/09/2020	Sale	0	1,305,720	1.0881	0	0	6,900	0	0		0	0	0	6,900	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	04/09/2020	04/09/2020	Sale	0	12,839,580	1.0881	0	0	67,850	0	0		0	0	0	67,850	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	04/09/2020	04/09/2020	Sale	0	29,378,700	1.0881	0	0	155,250	0	0		0	0	0	155,250	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	04/09/2020	04/09/2020	Sale	0	115,229,790	1.0881	0	0	608,925	0	0		0	0	0	608,925	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	04/09/2020	04/09/2020	Sale	0	2,720,250	1.0881	0	0	14,375	0	0		0	0	0	14,375	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	04/09/2020	04/09/2020	Sale	0	2,067,390	1.0881	0	0	10,925	0	0		0	0	0	10,925	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	04/09/2020	04/09/2020	Sale	0	5,440,500	1.0881	0	0	28,750	0	0		0	0	0	28,750	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	04/09/2020	04/09/2020	Sale	0	108,810	1.0881	0	0	575	0	0		0	0	0	575	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	04/09/2020	04/09/2020	Sale	0	31,772,520	1.0881	0	0	167,900	0	0		0	0	0	167,900	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	04/09/2020	04/09/2020	Sale	0	27,964,170	1.0881	0	0	147,775	0	0		0	0	0	147,775	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	04/09/2020	04/09/2020	Sale	0	5,658,120	1.0881	0	0	29,900	0	0		0	0	0	29,900	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	04/09/2020	04/09/2020	Sale	0	38,192,310	1.0881	0	0	201,825	0	0		0	0	0	201,825	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	04/09/2020	04/09/2020	Sale	0	17,627,220	1.0881	0	0	93,150	0	0		0	0	0	93,150	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	05/11/2020	05/11/2020	Sale	0	1,408,160	1.0832	0	0	(910)	0	0		0	0	0	(910)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	05/11/2020	05/11/2020	Sale	0	5,524,320	1.0832	0	0	(3,570)	0	0		0	0	0	(3,570)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	05/11/2020	05/11/2020	Sale	0	7,365,760	1.0832	0	0	(4,760)	0	0		0	0	0	(4,760)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	05/11/2020	05/11/2020	Sale	0	147,531,840	1.0832	0	0	(95,340)	0	0		0	0	0	(95,340)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	05/11/2020	05/11/2020	Sale	0	1,841,440	1.0832	0	0	(1,190)	0	0		0	0	0	(1,190)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	05/11/2020	05/11/2020	Sale	0	5,632,640	1.0832	0	0	(3,640)	0	0		0	0	0	(3,640)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	05/11/2020	05/11/2020	Sale	0	216,640	1.0832	0	0	(140)	0	0		0	0	0	(140)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	05/11/2020	05/11/2020	Sale	0	108,320	1.0832	0	0	(70)	0	0		0	0	0	(70)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	05/11/2020	05/11/2020	Sale	0	45,386,080	1.0832	0	0	(29,330)	0	0		0	0	0	(29,330)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	05/11/2020	05/11/2020	Sale	0	974,880	1.0832	0	0	(630)	0	0		0	0	0	(630)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	05/11/2020	05/11/2020	Sale	0	6,065,920	1.0832	0	0	(3,920)	0	0		0	0	0	(3,920)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	05/11/2020	05/11/2020	Sale	0	47,335,840	1.0832	0	0	(30,590)	0	0		0	0	0	(30,590)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	05/11/2020	05/11/2020	Sale	0	12,890,080	1.0832	0	0	(8,330)	0	0		0	0	0	(8,330)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	05/11/2020	05/11/2020	Sale	0	216,640	1.0832	0	0	(140)	0	0		0	0	0	(140)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	05/11/2020	05/11/2020	Sale	0	1,841,440	1.0832	0	0	(1,190)	0	0		0	0	0	(1,190)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	05/11/2020	05/11/2020	Sale	0	4,007,840	1.0832	0	0	(2,590)	0	0		0	0	0	(2,590)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	05/11/2020	05/11/2020	Sale	0	70,408,000	1.0832	0	0	(45,500)	0	0		0	0	0	(45,500)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	05/11/2020	05/11/2020	Sale	0	541,600	1.0832	0	0	(350)	0	0		0	0	0	(350)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	05/11/2020	05/11/2020	Sale	0	1,841,440	1.0832	0	0	(1,190)	0	0		0	0	0	(1,190)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	05/11/2020	05/11/2020	Sale	0	433,280	1.0832	0	0	(280)	0	0		0	0	0	(280)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	05/11/2020	05/11/2020	Sale	0	8,557,280	1.0832	0	0	(5,530)	0	0		0	0	0	(5,530)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	05/11/2020	05/11/2020	Sale	0	433,280	1.0832	0	0	(280)	0	0		0	0	0	(280)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	05/11/2020	05/11/2020	Sale	0	5,632,640	1.0832	0	0	(3,640)	0	0		0	0	0	(3,640)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	05/11/2020	05/11/2020	Sale	0	9,532,160	1.0832	0	0	(6,160)	0	0		0	0	0	(6,160)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	05/11/2020	05/11/2020	Sale	0	1,702	1.0837	0	0	(2)	0	0		0	0	0	(2)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	05/11/2020	05/11/2020	Sale	0	1,702	1.0837	0	0	(2)	0	0		0	0	0	(2)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	05/11/2020	05/11/2020	Sale	0	5,106	1.083701	0	0	(6)	0	0		0	0	0	(6)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	05/11/2020	05/11/2020	Sale	0	44,253	1.0837	0	0	(49)	0	0		0	0	0	(49)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	05/11/2020	05/11/2020	Sale	0	3,404	1.083701	0	0	(4)	0	0		0	0	0	(4)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	05/11/2020	05/11/2020	Sale	0	3,404	1.083701	0	0	(4)	0	0		0	0	0	(4)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	05/11/2020	05/11/2020	Sale	0	6,808	1.083701	0	0	(8)	0	0		0	0	0	(8)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	08/11/2020	08/11/2020	Sale	0	235,860	1.1793	0	0	(550)	0	0		0	0	0	(550)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	08/11/2020	08/11/2020	Sale	0	2,122,740	1.1793	0	0	(4,950)	0	0		0	0	0	(4,950)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	08/11/2020	08/11/2020	Sale	0	4,835,130	1.1793	0	0	(11,275)	0	0		0	0	0	(11,275)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	08/11/2020	08/11/2020	Sale	0	88,211,640	1.1793	0	0	(205,700)	0	0		0	0	0	(205,700)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	08/11/2020	08/11/2020	Sale	0	471,720	1.1793	0	0	(1,100)	0	0		0	0	0	(1,100)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	08/11/2020	08/11/2020	Sale	0	2,004,810	1.1793	0	0	(4,675)	0	0		0	0	0	(4,675)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	08/11/2020	08/11/2020	Sale	0	471,720	1.1793	0	0	(1,100)	0	0		0	0	0	(1,100)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	08/11/2020	08/11/2020	Sale	0	9,906,120	1.1793	0	0	(23,100)	0	0		0	0	0	(23,100)	0	0	FX (Foreign Exchange)

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Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	08/11/2020	08/11/2020	Sale	0	471,720	1.1793	0	0	(1,100)	0	0		0	0	0	(1,100)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	08/11/2020	08/11/2020	Sale	0	7,783,380	1.1793	0	0	(18,150)	0	0		0	0	0	(18,150)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	08/11/2020	08/11/2020	Sale	0	11,439,210	1.1793	0	0	(26,675)	0	0		0	0	0	(26,675)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	08/11/2020	08/11/2020	Sale	0	1,533,090	1.1793	0	0	(3,575)	0	0		0	0	0	(3,575)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	08/11/2020	08/11/2020	Sale	0	6,132,360	1.1793	0	0	(14,300)	0	0		0	0	0	(14,300)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	08/11/2020	08/11/2020	Sale	0	7,783,380	1.1793	0	0	(18,150)	0	0		0	0	0	(18,150)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	08/11/2020	08/11/2020	Sale	0	157,200,690	1.1793	0	0	(366,575)	0	0		0	0	0	(366,575)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	08/11/2020	08/11/2020	Sale	0	2,004,810	1.1793	0	0	(4,675)	0	0		0	0	0	(4,675)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	08/11/2020	08/11/2020	Sale	0	235,860	1.1793	0	0	(550)	0	0		0	0	0	(550)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	08/11/2020	08/11/2020	Sale	0	6,368,220	1.1793	0	0	(14,850)	0	0		0	0	0	(14,850)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	08/11/2020	08/11/2020	Sale	0	48,823,020	1.1793	0	0	(113,850)	0	0		0	0	0	(113,850)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	08/11/2020	08/11/2020	Sale	0	1,415,160	1.1793	0	0	(3,300)	0	0		0	0	0	(3,300)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	08/11/2020	08/11/2020	Sale	0	6,957,870	1.1793	0	0	(16,225)	0	0		0	0	0	(16,225)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	08/11/2020	08/11/2020	Sale	0	51,653,340	1.1793	0	0	(120,450)	0	0		0	0	0	(120,450)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	08/11/2020	08/11/2020	Sale	0	14,033,670	1.1793	0	0	(32,725)	0	0		0	0	0	(32,725)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	08/11/2020	08/11/2020	Sale	0	117,930	1.1793	0	0	(275)	0	0		0	0	0	(275)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	09/11/2020	09/11/2020	Sale	0	237,280	1.1864	0	0	(660)	0	0		0	0	0	(660)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	09/11/2020	09/11/2020	Sale	0	2,016,880	1.1864	0	0	(5,610)	0	0		0	0	0	(5,610)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	09/11/2020	09/11/2020	Sale	0	4,626,960	1.1864	0	0	(12,870)	0	0		0	0	0	(12,870)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	09/11/2020	09/11/2020	Sale	0	76,166,880	1.1864	0	0	(211,860)	0	0		0	0	0	(211,860)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	09/11/2020	09/11/2020	Sale	0	474,560	1.1864	0	0	(1,320)	0	0		0	0	0	(1,320)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	09/11/2020	09/11/2020	Sale	0	1,542,320	1.1864	0	0	(4,290)	0	0		0	0	0	(4,290)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	09/11/2020	09/11/2020	Sale	0	355,920	1.1864	0	0	(990)	0	0		0	0	0	(990)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	09/11/2020	09/11/2020	Sale	0	9,491,200	1.1864	0	0	(26,400)	0	0		0	0	0	(26,400)	0	0	FX (Foreign Exchange)

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Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	09/11/2020	09/11/2020	Sale	0	355,920	1.1864	0	0	(990)	0	0		0	0	0	(990)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	09/11/2020	09/11/2020	Sale	0	7,118,400	1.1864	0	0	(19,800)	0	0		0	0	0	(19,800)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	09/11/2020	09/11/2020	Sale	0	11,152,160	1.1864	0	0	(31,020)	0	0		0	0	0	(31,020)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	09/11/2020	09/11/2020	Sale	0	1,423,680	1.1864	0	0	(3,960)	0	0		0	0	0	(3,960)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	09/11/2020	09/11/2020	Sale	0	5,932,000	1.1864	0	0	(16,500)	0	0		0	0	0	(16,500)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	09/11/2020	09/11/2020	Sale	0	7,118,400	1.1864	0	0	(19,800)	0	0		0	0	0	(19,800)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	09/11/2020	09/11/2020	Sale	0	152,096,480	1.1864	0	0	(423,060)	0	0		0	0	0	(423,060)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	09/11/2020	09/11/2020	Sale	0	1,660,960	1.1864	0	0	(4,620)	0	0		0	0	0	(4,620)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	09/11/2020	09/11/2020	Sale	0	237,280	1.1864	0	0	(660)	0	0		0	0	0	(660)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	09/11/2020	09/11/2020	Sale	0	6,050,640	1.1864	0	0	(16,830)	0	0		0	0	0	(16,830)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	09/11/2020	09/11/2020	Sale	0	48,405,120	1.1864	0	0	(134,640)	0	0		0	0	0	(134,640)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	09/11/2020	09/11/2020	Sale	0	1,542,320	1.1864	0	0	(4,290)	0	0		0	0	0	(4,290)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	09/11/2020	09/11/2020	Sale	0	7,237,040	1.1864	0	0	(20,130)	0	0		0	0	0	(20,130)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	09/11/2020	09/11/2020	Sale	0	51,845,680	1.1864	0	0	(144,210)	0	0		0	0	0	(144,210)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	09/11/2020	09/11/2020	Sale	0	13,524,960	1.1864	0	0	(37,620)	0	0		0	0	0	(37,620)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/08/2020	10/09/2020	10/09/2020	Sale	0	234,980	1.1749	0	0	1,310	0	0		0	0	0	1,310	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/08/2020	10/09/2020	10/09/2020	Sale	0	1,997,330	1.1749	0	0	11,135	0	0		0	0	0	11,135	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/08/2020	10/09/2020	10/09/2020	Sale	0	4,817,090	1.1749	0	0	26,855	0	0		0	0	0	26,855	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/08/2020	10/09/2020	10/09/2020	Sale	0	78,718,300	1.1749	0	0	438,850	0	0		0	0	0	438,850	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/08/2020	10/09/2020	10/09/2020	Sale	0	469,960	1.1749	0	0	2,620	0	0		0	0	0	2,620	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/08/2020	10/09/2020	10/09/2020	Sale	0	1,527,370	1.1749	0	0	8,515	0	0		0	0	0	8,515	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/08/2020	10/09/2020	10/09/2020	Sale	0	352,470	1.1749	0	0	1,965	0	0		0	0	0	1,965	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/08/2020	10/09/2020	10/09/2020	Sale	0	9,751,670	1.1749	0	0	54,365	0	0		0	0	0	54,365	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/08/2020	10/09/2020	10/09/2020	Sale	0	469,960	1.1749	0	0	2,620	0	0		0	0	0	2,620	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/08/2020	10/09/2020	10/09/2020	Sale	0	7,871,830	1.1749	0	0	43,885	0	0		0	0	0	43,885	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/08/2020	10/09/2020	10/09/2020	Sale	0	11,044,060	1.1749	0	0	61,570	0	0		0	0	0	61,570	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/08/2020	10/09/2020	10/09/2020	Sale	0	1,409,880	1.1749	0	0	7,860	0	0		0	0	0	7,860	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/08/2020	10/09/2020	10/09/2020	Sale	0	6,226,970	1.1749	0	0	34,715	0	0		0	0	0	34,715	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/08/2020	10/09/2020	10/09/2020	Sale	0	7,284,380	1.1749	0	0	40,610	0	0		0	0	0	40,610	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/08/2020	10/09/2020	10/09/2020	Sale	0	158,846,480	1.1749	0	0	885,560	0	0		0	0	0	885,560	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/08/2020	10/09/2020	10/09/2020	Sale	0	1,527,370	1.1749	0	0	8,515	0	0		0	0	0	8,515	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/08/2020	10/09/2020	10/09/2020	Sale	0	352,470	1.1749	0	0	1,965	0	0		0	0	0	1,965	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/08/2020	10/09/2020	10/09/2020	Sale	0	6,344,460	1.1749	0	0	35,370	0	0		0	0	0	35,370	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/08/2020	10/09/2020	10/09/2020	Sale	0	50,403,210	1.1749	0	0	280,995	0	0		0	0	0	280,995	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/08/2020	10/09/2020	10/09/2020	Sale	0	1,879,840	1.1749	0	0	10,480	0	0		0	0	0	10,480	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/08/2020	10/09/2020	10/09/2020	Sale	0	7,754,340	1.1749	0	0	43,230	0	0		0	0	0	43,230	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/08/2020	10/09/2020	10/09/2020	Sale	0	54,515,360	1.1749	0	0	303,920	0	0		0	0	0	303,920	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/08/2020	10/09/2020	10/09/2020	Sale	0	13,981,310	1.1749	0	0	77,945	0	0		0	0	0	77,945	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/11/2020	11/12/2020	11/12/2020	Sale	0	1,246	1.177396	0	0	4	0	0		0	0	0	4	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/11/2020	11/12/2020	11/12/2020	Sale	0	1,246	1.177396	0	0	4	0	0		0	0	0	4	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/11/2020	11/12/2020	11/12/2020	Sale	0	1,246	1.177396	0	0	4	0	0		0	0	0	4	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/11/2020	11/12/2020	11/12/2020	Sale	0	4,984	1.177399	0	0	15	0	0		0	0	0	15	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/11/2020	11/12/2020	11/12/2020	Sale	0	32,394	1.1774	0	0	100	0	0		0	0	0	100	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/11/2020	11/12/2020	11/12/2020	Sale	0	2,492	1.177399	0	0	8	0	0		0	0	0	8	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/11/2020	11/12/2020	11/12/2020	Sale	0	6,230	1.1774	0	0	19	0	0		0	0	0	19	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/20/2019	03/31/2020	03/31/2020	Sale	0	384,077	.6814	0	0	39,090	0	0		0	12,923	0	39,090	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/20/2019	03/31/2020	03/31/2020	Sale	0	238,750	.6814	0	0	24,299	0	0		0	8,034	0	24,299	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/20/2019	03/31/2020	03/31/2020	Sale	0	145,326	.6814	0	0	14,791	0	0		0	4,890	0	14,791	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/20/2019	03/31/2020	03/31/2020	Sale	0	124,565	.6814	0	0	12,678	0	0		0	4,191	0	12,678	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/20/2019	03/31/2020	03/31/2020	Sale	0	93,424	.6814	0	0	9,508	0	0		0	3,144	0	9,508	0	0	FX (Foreign Exchange)

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Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/20/2019	03/31/2020	03/31/2020	Sale	0	51,902	.6814	0	0	5,282	0	0		0	1,746	0	5,282	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/26/2019	03/31/2020	03/31/2020	Sale	0	9,637,509	.6798	0	0	960,490	0	0		0	347,623	0	960,490	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/26/2019	03/31/2020	03/31/2020	Sale	0	5,990,884	.6798	0	0	597,061	0	0		0	216,090	0	597,061	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/26/2019	03/31/2020	03/31/2020	Sale	0	3,646,625	.6798	0	0	363,429	0	0		0	131,533	0	363,429	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/26/2019	03/31/2020	03/31/2020	Sale	0	3,125,679	.6798	0	0	311,510	0	0		0	112,742	0	311,510	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/26/2019	03/31/2020	03/31/2020	Sale	0	2,344,259	.6798	0	0	233,633	0	0		0	84,557	0	233,633	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/26/2019	03/31/2020	03/31/2020	Sale	0	1,302,366	.6798	0	0	129,796	0	0		0	46,976	0	129,796	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/26/2019	03/31/2020	03/31/2020	Sale	0	4,688,343	.6798	0	0	467,248	0	0		0	169,107	0	467,248	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/26/2019	03/31/2020	03/31/2020	Sale	0	2,914,375	.6798	0	0	290,451	0	0		0	105,121	0	290,451	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/26/2019	03/31/2020	03/31/2020	Sale	0	1,773,968	.6798	0	0	176,797	0	0		0	63,987	0	176,797	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/26/2019	03/31/2020	03/31/2020	Sale	0	1,520,544	.6798	0	0	151,540	0	0		0	54,846	0	151,540	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/26/2019	03/31/2020	03/31/2020	Sale	0	1,140,408	.6798	0	0	113,655	0	0		0	41,134	0	113,655	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/26/2019	03/31/2020	03/31/2020	Sale	0	633,560	.6798	0	0	63,142	0	0		0	22,852	0	63,142	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/01/2019	03/31/2020	03/31/2020	Sale	0	4,008,938	.67235	0	0	359,543	0	0		0	190,412	0	359,543	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/01/2019	03/31/2020	03/31/2020	Sale	0	2,492,043	.67235	0	0	223,500	0	0		0	118,364	0	223,500	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/01/2019	03/31/2020	03/31/2020	Sale	0	1,516,896	.67235	0	0	136,043	0	0		0	72,048	0	136,043	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/01/2019	03/31/2020	03/31/2020	Sale	0	1,300,196	.67235	0	0	116,609	0	0		0	61,755	0	116,609	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/01/2019	03/31/2020	03/31/2020	Sale	0	975,147	.67235	0	0	87,457	0	0		0	46,317	0	87,457	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/01/2019	03/31/2020	03/31/2020	Sale	0	541,748	.67235	0	0	48,587	0	0		0	25,731	0	48,587	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/01/2019	03/31/2020	03/31/2020	Sale	0	69,144	.67235	0	0	6,201	0	0		0	3,284	0	6,201	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/01/2019	03/31/2020	03/31/2020	Sale	0	42,982	.67235	0	0	3,855	0	0		0	2,041	0	3,855	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/01/2019	03/31/2020	03/31/2020	Sale	0	26,163	.67235	0	0	2,346	0	0		0	1,243	0	2,346	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/01/2019	03/31/2020	03/31/2020	Sale	0	22,425	.67235	0	0	2,011	0	0		0	1,065	0	2,011	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/01/2019	03/31/2020	03/31/2020	Sale	0	16,819	.67235	0	0	1,508	0	0		0	799	0	1,508	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/01/2019	03/31/2020	03/31/2020	Sale	0	9,344	.67235	0	0	838	0	0		0	444	0	838	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/03/2019	03/31/2020	03/31/2020	Sale	0	2,409,666	.67775	0	0	233,589	0	0		0	94,433	0	233,589	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/03/2019	03/31/2020	03/31/2020	Sale	0	1,497,900	.67775	0	0	145,204	0	0		0	58,701	0	145,204	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/03/2019	03/31/2020	03/31/2020	Sale	0	911,765	.67775	0	0	88,385	0	0		0	35,731	0	88,385	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/03/2019	03/31/2020	03/31/2020	Sale	0	781,513	.67775	0	0	75,759	0	0		0	30,627	0	75,759	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/03/2019	03/31/2020	03/31/2020	Sale	0	586,135	.67775	0	0	56,819	0	0		0	22,970	0	56,819	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/03/2019	03/31/2020	03/31/2020	Sale	0	325,630	.67775	0	0	31,566	0	0		0	12,761	0	31,566	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/08/2019	03/31/2020	03/31/2020	Sale	0	1,188,045	.67547	0	0	111,546	0	0		0	50,707	0	111,546	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/08/2019	03/31/2020	03/31/2020	Sale	0	738,514	.67547	0	0	69,339	0	0		0	31,520	0	69,339	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/08/2019	03/31/2020	03/31/2020	Sale	0	449,530	.67547	0	0	42,206	0	0		0	19,186	0	42,206	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/08/2019	03/31/2020	03/31/2020	Sale	0	385,312	.67547	0	0	36,177	0	0		0	16,445	0	36,177	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/08/2019	03/31/2020	03/31/2020	Sale	0	288,984	.67547	0	0	27,133	0	0		0	12,334	0	27,133	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/08/2019	03/31/2020	03/31/2020	Sale	0	160,547	67547	0	0	15,074	0	0		0	6,852	0	15,074	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/09/2019	03/31/2020	03/31/2020	Sale	0	2,201,596	67675	0	0	210,481	0	0		0	89,644	0	210,481	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/09/2019	03/31/2020	03/31/2020	Sale	0	1,368,560	67675	0	0	130,840	0	0		0	55,724	0	130,840	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/09/2019	03/31/2020	03/31/2020	Sale	0	833,036	67675	0	0	79,642	0	0		0	33,919	0	79,642	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/09/2019	03/31/2020	03/31/2020	Sale	0	714,031	67675	0	0	68,264	0	0		0	29,074	0	68,264	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/09/2019	03/31/2020	03/31/2020	Sale	0	535,523	67675	0	0	51,198	0	0		0	21,805	0	51,198	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/09/2019	03/31/2020	03/31/2020	Sale	0	297,513	67675	0	0	28,443	0	0		0	12,114	0	28,443	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/09/2019	03/31/2020	03/31/2020	Sale	0	187,931	67675	0	0	17,967	0	0		0	7,652	0	17,967	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/09/2019	03/31/2020	03/31/2020	Sale	0	116,822	67675	0	0	11,169	0	0		0	4,757	0	11,169	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/09/2019	03/31/2020	03/31/2020	Sale	0	71,109	67675	0	0	6,798	0	0		0	2,895	0	6,798	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/09/2019	03/31/2020	03/31/2020	Sale	0	60,951	67675	0	0	5,827	0	0		0	2,482	0	5,827	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/09/2019	03/31/2020	03/31/2020	Sale	0	45,713	67675	0	0	4,370	0	0		0	1,861	0	4,370	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/09/2019	03/31/2020	03/31/2020	Sale	0	25,396	67675	0	0	2,428	0	0		0	1,034	0	2,428	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/17/2019	03/31/2020	03/31/2020	Sale	0	635,921	6848	0	0	67,557	0	0		0	18,149	0	67,557	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/17/2019	03/31/2020	03/31/2020	Sale	0	395,302	6848	0	0	41,995	0	0		0	11,282	0	41,995	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/17/2019	03/31/2020	03/31/2020	Sale	0	240,619	6848	0	0	25,562	0	0		0	6,867	0	25,562	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/17/2019	03/31/2020	03/31/2020	Sale	0	206,245	6848	0	0	21,910	0	0		0	5,886	0	21,910	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/17/2019	03/31/2020	03/31/2020	Sale	0	154,683	6848	0	0	16,433	0	0		0	4,415	0	16,433	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/17/2019	03/31/2020	03/31/2020	Sale	0	85,935	6848	0	0	9,129	0	0		0	2,453	0	9,129	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/12/2019	03/31/2020	03/31/2020	Sale	0	393,512	68625	0	0	42,548	0	0		0	10,380	0	42,548	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/12/2019	03/31/2020	03/31/2020	Sale	0	244,615	68625	0	0	26,449	0	0		0	6,452	0	26,449	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/12/2019	03/31/2020	03/31/2020	Sale	0	148,896	68625	0	0	16,099	0	0		0	3,927	0	16,099	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/12/2019	03/31/2020	03/31/2020	Sale	0	127,625	68625	0	0	13,799	0	0		0	3,366	0	13,799	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/12/2019	03/31/2020	03/31/2020	Sale	0	95,719	68625	0	0	10,350	0	0		0	2,525	0	10,350	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/12/2019	03/31/2020	03/31/2020	Sale	0	53,177	68625	0	0	5,750	0	0		0	1,403	0	5,750	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/21/2019	03/31/2020	03/31/2020	Sale	0	13,490,436	68205	0	0	1,384,547	0	0		0	440,701	0	1,384,547	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/21/2019	03/31/2020	03/31/2020	Sale	0	8,385,946	68205	0	0	860,665	0	0		0	273,949	0	860,665	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/21/2019	03/31/2020	03/31/2020	Sale	0	5,104,489	68205	0	0	523,883	0	0		0	166,752	0	523,883	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/21/2019	03/31/2020	03/31/2020	Sale	0	4,375,276	68205	0	0	449,042	0	0		0	142,930	0	449,042	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/21/2019	03/31/2020	03/31/2020	Sale	0	3,281,457	68205	0	0	336,782	0	0		0	107,198	0	336,782	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/21/2019	03/31/2020	03/31/2020	Sale	0	1,823,032	68205	0	0	187,101	0	0		0	59,554	0	187,101	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/11/2019	03/31/2020	03/31/2020	Sale	0	443,957	6881	0	0	49,067	0	0		0	10,491	0	49,067	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/11/2019	03/31/2020	03/31/2020	Sale	0	275,973	6881	0	0	30,501	0	0		0	6,521	0	30,501	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/11/2019	03/31/2020	03/31/2020	Sale	0	167,984	6881	0	0	18,566	0	0		0	3,969	0	18,566	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/11/2019	03/31/2020	03/31/2020	Sale	0	143,986	6881	0	0	15,914	0	0		0	3,402	0	15,914	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/11/2019	03/31/2020	03/31/2020	Sale	0	107,990	6881	0	0	11,935	0	0		0	2,552	0	11,935	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/11/2019	03/31/2020	03/31/2020	Sale	0	59,994	6881	0	0	6,631	0	0		0	1,418	0	6,631	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/14/2020	03/31/2020	03/31/2020	Sale	0	550,999	6911	0	0	63,025	0	0		0	0	0	63,025	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/14/2020	03/31/2020	03/31/2020	Sale	0	342,513	6911	0	0	39,178	0	0		0	0	0	39,178	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/14/2020	03/31/2020	03/31/2020	Sale	0	208,486	6911	0	0	23,847	0	0		0	0	0	23,847	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/14/2020	03/31/2020	03/31/2020	Sale	0	178,702	6911	0	0	20,440	0	0		0	0	0	20,440	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/14/2020	03/31/2020	03/31/2020	Sale	0	134,027	6911	0	0	15,330	0	0		0	0	0	15,330	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/14/2020	03/31/2020	03/31/2020	Sale	0	74,459	6911	0	0	8,517	0	0		0	0	0	8,517	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/11/2020	03/31/2020	03/31/2020	Sale	0	574,415	6717	0	0	51,011	0	0		0	0	0	51,011	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/11/2020	03/31/2020	03/31/2020	Sale	0	357,069	6717	0	0	31,709	0	0		0	0	0	31,709	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/11/2020	03/31/2020	03/31/2020	Sale	0	217,346	6717	0	0	19,301	0	0		0	0	0	19,301	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/11/2020	03/31/2020	03/31/2020	Sale	0	186,297	6717	0	0	16,544	0	0		0	0	0	16,544	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/11/2020	03/31/2020	03/31/2020	Sale	0	139,723	6717	0	0	12,408	0	0		0	0	0	12,408	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/11/2020	03/31/2020	03/31/2020	Sale	0	77,624	6717	0	0	6,893	0	0		0	0	0	6,893	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/18/2020	03/31/2020	03/31/2020	Sale	0	7,697	66255	0	0	587	0	0		0	0	0	587	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/18/2020	03/31/2020	03/31/2020	Sale	0	4,785	66255	0	0	365	0	0		0	0	0	365	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/18/2020	03/31/2020	03/31/2020	Sale	0	2,912	662549	0	0	222	0	0		0	0	0	222	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/18/2020	03/31/2020	03/31/2020	Sale	0	2,496	66255	0	0	190	0	0		0	0	0	190	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/18/2020	03/31/2020	03/31/2020	Sale	0	1,872	662551	0	0	143	0	0		0	0	0	143	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/18/2020	03/31/2020	03/31/2020	Sale	0	1,040	662552	0	0	79	0	0		0	0	0	79	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/21/2020	03/31/2020	03/31/2020	Sale	0	104,158	66045	0	0	7,633	0	0		0	0	0	7,633	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/21/2020	03/31/2020	03/31/2020	Sale	0	64,747	66045	0	0	4,745	0	0		0	0	0	4,745	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/21/2020	03/31/2020	03/31/2020	Sale	0	39,411	66045	0	0	2,888	0	0		0	0	0	2,888	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/21/2020	03/31/2020	03/31/2020	Sale	0	33,781	66045	0	0	2,476	0	0		0	0	0	2,476	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/21/2020	03/31/2020	03/31/2020	Sale	0	25,336	66045	0	0	1,857	0	0		0	0	0	1,857	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/21/2020	03/31/2020	03/31/2020	Sale	0	14,075	66045	0	0	1,032	0	0		0	0	0	1,032	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/11/2020	03/31/2020	03/31/2020	Sale	0	556,069	6533	0	0	35,111	0	0		0	0	0	35,111	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/11/2020	03/31/2020	03/31/2020	Sale	0	345,665	6533	0	0	21,826	0	0		0	0	0	21,826	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/11/2020	03/31/2020	03/31/2020	Sale	0	210,405	6533	0	0	13,285	0	0		0	0	0	13,285	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/11/2020	03/31/2020	03/31/2020	Sale	0	180,347	6533	0	0	11,387	0	0		0	0	0	11,387	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/11/2020	03/31/2020	03/31/2020	Sale	0	135,260	6533	0	0	8,540	0	0		0	0	0	8,540	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/11/2020	03/31/2020	03/31/2020	Sale	0	75,144	6533	0	0	4,745	0	0		0	0	0	4,745	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/17/2020	03/31/2020	03/31/2020	Sale	0	83,531	5998	0	0	(1,706)	0	0		0	0	0	(1,706)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/17/2020	03/31/2020	03/31/2020	Sale	0	51,925	5998	0	0	(1,060)	0	0		0	0	0	(1,060)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/17/2020	03/31/2020	03/31/2020	Sale	0	31,606	5998	0	0	(646)	0	0		0	0	0	(646)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/17/2020	03/31/2020	03/31/2020	Sale	0	27,091	5998	0	0	(553)	0	0		0	0	0	(553)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/17/2020	03/31/2020	03/31/2020	Sale	0	20,318	5998	0	0	(415)	0	0		0	0	0	(415)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/17/2020	03/31/2020	03/31/2020	Sale	0	11,288	.5998	0	0	(231)	0	0		0	0	0	(231)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/14/2020	01/16/2020	01/16/2020	Sale	0	200,983	.6899	0	0	15	0	0		0	0	0	15	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/14/2020	01/16/2020	01/16/2020	Sale	0	124,935	.6899	0	0	9	0	0		0	0	0	9	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/14/2020	01/16/2020	01/16/2020	Sale	0	76,048	.6899	0	0	6	0	0		0	0	0	6	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/14/2020	01/16/2020	01/16/2020	Sale	0	65,184	.6899	0	0	5	0	0		0	0	0	5	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/14/2020	01/16/2020	01/16/2020	Sale	0	48,888	.6899	0	0	4	0	0		0	0	0	4	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/14/2020	01/16/2020	01/16/2020	Sale	0	27,160	.6899	0	0	2	0	0		0	0	0	2	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	06/30/2020	06/30/2020	Sale	0	2,256,762	60288	0	0	(320,502)	0	0		0	0	0	(320,502)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	06/30/2020	06/30/2020	Sale	0	1,402,852	60288	0	0	(199,231)	0	0		0	0	0	(199,231)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	06/30/2020	06/30/2020	Sale	0	853,910	60288	0	0	(121,271)	0	0		0	0	0	(121,271)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	06/30/2020	06/30/2020	Sale	0	731,923	60288	0	0	(103,946)	0	0		0	0	0	(103,946)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	06/30/2020	06/30/2020	Sale	0	548,942	60288	0	0	(77,960)	0	0		0	0	0	(77,960)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	06/30/2020	06/30/2020	Sale	0	304,968	60288	0	0	(43,311)	0	0		0	0	0	(43,311)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	06/30/2020	06/30/2020	Sale	0	8,371,384	60288	0	0	(1,188,890)	0	0		0	0	0	(1,188,890)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	06/30/2020	06/30/2020	Sale	0	5,203,833	60288	0	0	(739,040)	0	0		0	0	0	(739,040)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	06/30/2020	06/30/2020	Sale	0	3,167,551	60288	0	0	(449,850)	0	0		0	0	0	(449,850)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	06/30/2020	06/30/2020	Sale	0	2,715,043	60288	0	0	(385,586)	0	0		0	0	0	(385,586)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	06/30/2020	06/30/2020	Sale	0	2,036,283	60288	0	0	(289,189)	0	0		0	0	0	(289,189)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	06/30/2020	06/30/2020	Sale	0	1,131,268	60288	0	0	(160,661)	0	0		0	0	0	(160,661)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	06/30/2020	06/30/2020	Sale	0	11,837,994	60288	0	0	(1,681,212)	0	0		0	0	0	(1,681,212)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	06/30/2020	06/30/2020	Sale	0	7,358,753	60288	0	0	(1,045,078)	0	0		0	0	0	(1,045,078)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	06/30/2020	06/30/2020	Sale	0	4,479,241	60288	0	0	(636,134)	0	0		0	0	0	(636,134)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	06/30/2020	06/30/2020	Sale	0	3,839,349	60288	0	0	(545,258)	0	0		0	0	0	(545,258)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	06/30/2020	06/30/2020	Sale	0	2,879,512	60288	0	0	(408,943)	0	0		0	0	0	(408,943)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	06/30/2020	06/30/2020	Sale	0	1,599,729	60288	0	0	(227,191)	0	0		0	0	0	(227,191)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	06/30/2020	06/30/2020	Sale	0	8,574,643	60288	0	0	(1,217,756)	0	0		0	0	0	(1,217,756)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	06/30/2020	06/30/2020	Sale	0	5,330,184	60288	0	0	(756,984)	0	0		0	0	0	(756,984)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	06/30/2020	06/30/2020	Sale	0	3,244,460	60288	0	0	(460,773)	0	0		0	0	0	(460,773)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	06/30/2020	06/30/2020	Sale	0	2,780,965	60288	0	0	(394,948)	0	0		0	0	0	(394,948)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	06/30/2020	06/30/2020	Sale	0	2,085,724	60288	0	0	(296,211)	0	0		0	0	0	(296,211)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	06/30/2020	06/30/2020	Sale	0	1,158,736	60288	0	0	(164,562)	0	0		0	0	0	(164,562)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	06/30/2020	06/30/2020	Sale	0	2,184,610	60288	0	0	(310,255)	0	0		0	0	0	(310,255)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	06/30/2020	06/30/2020	Sale	0	1,358,001	60288	0	0	(192,861)	0	0		0	0	0	(192,861)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	06/30/2020	06/30/2020	Sale	0	826,609	60288	0	0	(117,394)	0	0		0	0	0	(117,394)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	06/30/2020	06/30/2020	Sale	0	708,522	60288	0	0	(100,623)	0	0		0	0	0	(100,623)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	06/30/2020	06/30/2020	Sale	0	531,392	60288	0	0	(75,467)	0	0		0	0	0	(75,467)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	06/30/2020	06/30/2020	Sale	0	295,218	60288	0	0	(41,926)	0	0		0	0	0	(41,926)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	06/30/2020	06/30/2020	Sale	0	3,962,805	60288	0	0	(562,791)	0	0		0	0	0	(562,791)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	06/30/2020	06/30/2020	Sale	0	2,463,365	60288	0	0	(349,843)	0	0		0	0	0	(349,843)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	06/30/2020	06/30/2020	Sale	0	1,499,440	60288	0	0	(212,948)	0	0		0	0	0	(212,948)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	06/30/2020	06/30/2020	Sale	0	1,285,234	60288	0	0	(182,527)	0	0		0	0	0	(182,527)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	06/30/2020	06/30/2020	Sale	0	963,926	60288	0	0	(136,895)	0	0		0	0	0	(136,895)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	06/30/2020	06/30/2020	Sale	0	535,514	60288	0	0	(76,053)	0	0		0	0	0	(76,053)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/30/2020	06/30/2020	06/30/2020	Sale	0	10,306	6172	0	0	(1,191)	0	0		0	0	0	(1,191)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/30/2020	06/30/2020	06/30/2020	Sale	0	6,406	6172	0	0	(740)	0	0		0	0	0	(740)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/30/2020	06/30/2020	06/30/2020	Sale	0	3,900	617201	0	0	(450)	0	0		0	0	0	(450)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/30/2020	06/30/2020	06/30/2020	Sale	0	3,342	617199	0	0	(386)	0	0		0	0	0	(386)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/30/2020	06/30/2020	06/30/2020	Sale	0	2,507	617201	0	0	(290)	0	0		0	0	0	(290)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/30/2020	06/30/2020	06/30/2020	Sale	0	1,393	6172	0	0	(161)	0	0		0	0	0	(161)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/30/2020	06/30/2020	06/30/2020	Sale	0	3,448	6172	0	0	(398)	0	0		0	0	0	(398)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/30/2020	06/30/2020	06/30/2020	Sale	0	2,143	617199	0	0	(248)	0	0		0	0	0	(248)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/30/2020	06/30/2020	06/30/2020	Sale	0	1,305	617198	0	0	(151)	0	0		0	0	0	(151)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/30/2020	06/30/2020	06/30/2020	Sale	0	1,118	617199	0	0	(129)	0	0		0	0	0	(129)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/30/2020	06/30/2020	06/30/2020	Sale	0	839	617201	0	0	(97)	0	0		0	0	0	(97)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/30/2020	06/30/2020	06/30/2020	Sale	0	466	617206	0	0	(54)	0	0		0	0	0	(54)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/16/2020	06/30/2020	06/30/2020	Sale	0	162,634	63156	0	0	(14,663)	0	0		0	0	0	(14,663)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/16/2020	06/30/2020	06/30/2020	Sale	0	101,097	63156	0	0	(9,115)	0	0		0	0	0	(9,115)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/16/2020	06/30/2020	06/30/2020	Sale	0	61,537	63156	0	0	(5,548)	0	0		0	0	0	(5,548)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/16/2020	06/30/2020	06/30/2020	Sale	0	52,746	63156	0	0	(4,755)	0	0		0	0	0	(4,755)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/16/2020	06/30/2020	06/30/2020	Sale	0	39,560	63156	0	0	(3,567)	0	0		0	0	0	(3,567)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/16/2020	06/30/2020	06/30/2020	Sale	0	21,978	63156	0	0	(1,981)	0	0		0	0	0	(1,981)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/17/2020	06/30/2020	06/30/2020	Sale	0	779,840	63688	0	0	(63,207)	0	0		0	0	0	(63,207)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/17/2020	06/30/2020	06/30/2020	Sale	0	484,766	63688	0	0	(39,291)	0	0		0	0	0	(39,291)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/17/2020	06/30/2020	06/30/2020	Sale	0	295,075	63688	0	0	(23,916)	0	0		0	0	0	(23,916)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/17/2020	06/30/2020	06/30/2020	Sale	0	252,921	63688	0	0	(20,500)	0	0		0	0	0	(20,500)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/17/2020	06/30/2020	06/30/2020	Sale	0	189,691	63688	0	0	(15,375)	0	0		0	0	0	(15,375)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/17/2020	06/30/2020	06/30/2020	Sale	0	105,384	63688	0	0	(8,542)	0	0		0	0	0	(8,542)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/17/2020	06/30/2020	06/30/2020	Sale	0	137,184	63688	0	0	(11,119)	0	0		0	0	0	(11,119)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/17/2020	06/30/2020	06/30/2020	Sale	0	85,277	63688	0	0	(6,912)	0	0		0	0	0	(6,912)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/17/2020	06/30/2020	06/30/2020	Sale	0	51,908	63688	0	0	(4,207)	0	0		0	0	0	(4,207)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/17/2020	06/30/2020	06/30/2020	Sale	0	44,492	63688	0	0	(3,606)	0	0		0	0	0	(3,606)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/17/2020	06/30/2020	06/30/2020	Sale	0	33,369	63688	0	0	(2,705)	0	0		0	0	0	(2,705)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/17/2020	06/30/2020	06/30/2020	Sale	0	18,538	63688	0	0	(1,503)	0	0		0	0	0	(1,503)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/13/2020	06/30/2020	06/30/2020	Sale	0	575,166	65184	0	0	(32,348)	0	0		0	0	0	(32,348)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/13/2020	06/30/2020	06/30/2020	Sale	0	357,535	65184	0	0	(20,108)	0	0		0	0	0	(20,108)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/13/2020	06/30/2020	06/30/2020	Sale	0	217,630	65184	0	0	(12,240)	0	0		0	0	0	(12,240)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/13/2020	06/30/2020	06/30/2020	Sale	0	186,540	65184	0	0	(10,491)	0	0		0	0	0	(10,491)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/13/2020	06/30/2020	06/30/2020	Sale	0	139,905	65184	0	0	(7,868)	0	0		0	0	0	(7,868)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/13/2020	06/30/2020	06/30/2020	Sale	0	77,725	65184	0	0	(4,371)	0	0		0	0	0	(4,371)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/19/2020	06/30/2020	06/30/2020	Sale	0	258,816	65285	0	0	(14,133)	0	0		0	0	0	(14,133)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/19/2020	06/30/2020	06/30/2020	Sale	0	160,885	65285	0	0	(8,785)	0	0		0	0	0	(8,785)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/19/2020	06/30/2020	06/30/2020	Sale	0	97,930	65285	0	0	(5,348)	0	0		0	0	0	(5,348)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/19/2020	06/30/2020	06/30/2020	Sale	0	83,940	65285	0	0	(4,584)	0	0		0	0	0	(4,584)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/19/2020	06/30/2020	06/30/2020	Sale	0	62,955	65285	0	0	(3,438)	0	0		0	0	0	(3,438)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/19/2020	06/30/2020	06/30/2020	Sale	0	34,975	65285	0	0	(1,910)	0	0		0	0	0	(1,910)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/22/2020	06/30/2020	06/30/2020	Sale	0	155,857	65282	0	0	(8,518)	0	0		0	0	0	(8,518)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/22/2020	06/30/2020	06/30/2020	Sale	0	96,884	65282	0	0	(5,295)	0	0		0	0	0	(5,295)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/22/2020	06/30/2020	06/30/2020	Sale	0	58,973	65282	0	0	(3,223)	0	0		0	0	0	(3,223)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/22/2020	06/30/2020	06/30/2020	Sale	0	50,548	65282	0	0	(2,763)	0	0		0	0	0	(2,763)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/22/2020	06/30/2020	06/30/2020	Sale	0	37,911	65282	0	0	(2,072)	0	0		0	0	0	(2,072)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/22/2020	06/30/2020	06/30/2020	Sale	0	21,062	65282	0	0	(1,151)	0	0		0	0	0	(1,151)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/15/2020	06/30/2020	06/30/2020	Sale	0	275,454	683015	0	0	(2,212)	0	0		0	0	0	(2,212)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/15/2020	06/30/2020	06/30/2020	Sale	0	171,228	683015	0	0	(1,375)	0	0		0	0	0	(1,375)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/15/2020	06/30/2020	06/30/2020	Sale	0	104,226	683015	0	0	(837)	0	0		0	0	0	(837)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/15/2020	06/30/2020	06/30/2020	Sale	0	89,336	683015	0	0	(717)	0	0		0	0	0	(717)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/15/2020	06/30/2020	06/30/2020	Sale	0	67,002	683015	0	0	(538)	0	0		0	0	0	(538)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/15/2020	06/30/2020	06/30/2020	Sale	0	37,223	683015	0	0	(299)	0	0		0	0	0	(299)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/17/2020	09/30/2020	09/30/2020	Sale	0	659,235	68958	0	0	(25,974)	0	0		0	0	0	(25,974)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/17/2020	09/30/2020	09/30/2020	Sale	0	409,795	68958	0	0	(16,146)	0	0		0	0	0	(16,146)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/17/2020	09/30/2020	09/30/2020	Sale	0	249,440	68958	0	0	(9,828)	0	0		0	0	0	(9,828)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/17/2020	09/30/2020	09/30/2020	Sale	0	213,806	68958	0	0	(8,424)	0	0		0	0	0	(8,424)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/17/2020	09/30/2020	09/30/2020	Sale	0	160,354	68958	0	0	(6,318)	0	0		0	0	0	(6,318)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/17/2020	09/30/2020	09/30/2020	Sale	0	89,086	68958	0	0	(3,510)	0	0		0	0	0	(3,510)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/18/2020	09/30/2020	09/30/2020	Sale	0	200,257	68657	0	0	(8,803)	0	0		0	0	0	(8,803)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/18/2020	09/30/2020	09/30/2020	Sale	0	124,484	68657	0	0	(5,472)	0	0		0	0	0	(5,472)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/18/2020	09/30/2020	09/30/2020	Sale	0	75,773	68657	0	0	(3,331)	0	0		0	0	0	(3,331)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/18/2020	09/30/2020	09/30/2020	Sale	0	64,948	68657	0	0	(2,855)	0	0		0	0	0	(2,855)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/18/2020	09/30/2020	09/30/2020	Sale	0	48,711	68657	0	0	(2,141)	0	0		0	0	0	(2,141)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/18/2020	09/30/2020	09/30/2020	Sale	0	27,062	68657	0	0	(1,190)	0	0		0	0	0	(1,190)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	9,747,869	68725	0	0	(418,424)	0	0		0	0	0	(418,424)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	6,059,486	68725	0	0	(260,102)	0	0		0	0	0	(260,102)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	3,688,383	68725	0	0	(158,323)	0	0		0	0	0	(158,323)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	3,161,471	68725	0	0	(135,705)	0	0		0	0	0	(135,705)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	2,371,103	68725	0	0	(101,779)	0	0		0	0	0	(101,779)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	1,317,280	68725	0	0	(56,544)	0	0		0	0	0	(56,544)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	2,539,457	68725	0	0	(109,005)	0	0		0	0	0	(109,005)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	1,578,581	68725	0	0	(67,760)	0	0		0	0	0	(67,760)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	960,876	68725	0	0	(41,245)	0	0		0	0	0	(41,245)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	823,608	68725	0	0	(35,353)	0	0		0	0	0	(35,353)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	617,706	68725	0	0	(26,515)	0	0		0	0	0	(26,515)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	343,170	68725	0	0	(14,730)	0	0		0	0	0	(14,730)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	5,116,533	68725	0	0	(219,626)	0	0		0	0	0	(219,626)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	3,180,547	68725	0	0	(136,524)	0	0		0	0	0	(136,524)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	1,935,985	68725	0	0	(83,102)	0	0		0	0	0	(83,102)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	1,659,416	68725	0	0	(71,230)	0	0		0	0	0	(71,230)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	1,244,562	68725	0	0	(53,422)	0	0		0	0	0	(53,422)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	691,423	68725	0	0	(29,679)	0	0		0	0	0	(29,679)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	3,320,110	68725	0	0	(142,515)	0	0		0	0	0	(142,515)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	2,063,852	68725	0	0	(88,590)	0	0		0	0	0	(88,590)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	1,256,258	68725	0	0	(53,924)	0	0		0	0	0	(53,924)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	1,076,792	68725	0	0	(46,221)	0	0		0	0	0	(46,221)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	807,594	68725	0	0	(34,666)	0	0		0	0	0	(34,666)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	448,663	68725	0	0	(19,259)	0	0		0	0	0	(19,259)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	13,497,649	68725	0	0	(579,383)	0	0		0	0	0	(579,383)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	8,390,431	68725	0	0	(360,157)	0	0		0	0	0	(360,157)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	5,107,219	68725	0	0	(219,226)	0	0		0	0	0	(219,226)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	4,377,616	68725	0	0	(187,908)	0	0		0	0	0	(187,908)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	3,283,212	68725	0	0	(140,931)	0	0		0	0	0	(140,931)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	1,824,007	68725	0	0	(78,295)	0	0		0	0	0	(78,295)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	11,502,230	68725	0	0	(493,730)	0	0		0	0	0	(493,730)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	7,150,035	68725	0	0	(306,913)	0	0		0	0	0	(306,913)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	4,352,195	68725	0	0	(186,817)	0	0		0	0	0	(186,817)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	3,730,453	68725	0	0	(160,129)	0	0		0	0	0	(160,129)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	2,797,840	68725	0	0	(120,096)	0	0		0	0	0	(120,096)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	1,554,355	68725	0	0	(66,720)	0	0		0	0	0	(66,720)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/14/2020	09/30/2020	09/30/2020	Sale	0	370,148	6951	0	0	(11,529)	0	0		0	0	0	(11,529)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/14/2020	09/30/2020	09/30/2020	Sale	0	230,092	6951	0	0	(7,167)	0	0		0	0	0	(7,167)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/14/2020	09/30/2020	09/30/2020	Sale	0	140,056	6951	0	0	(4,362)	0	0		0	0	0	(4,362)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/14/2020	09/30/2020	09/30/2020	Sale	0	120,048	6951	0	0	(3,739)	0	0		0	0	0	(3,739)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/14/2020	09/30/2020	09/30/2020	Sale	0	90,036	6951	0	0	(2,804)	0	0		0	0	0	(2,804)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/14/2020	09/30/2020	09/30/2020	Sale	0	50,020	6951	0	0	(1,558)	0	0		0	0	0	(1,558)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/15/2020	09/30/2020	09/30/2020	Sale	0	546,557	7026	0	0	(11,007)	0	0		0	0	0	(11,007)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/15/2020	09/30/2020	09/30/2020	Sale	0	339,752	7026	0	0	(6,842)	0	0		0	0	0	(6,842)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/15/2020	09/30/2020	09/30/2020	Sale	0	206,805	7026	0	0	(4,165)	0	0		0	0	0	(4,165)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/15/2020	09/30/2020	09/30/2020	Sale	0	177,262	7026	0	0	(3,570)	0	0		0	0	0	(3,570)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/15/2020	09/30/2020	09/30/2020	Sale	0	132,946	7026	0	0	(2,677)	0	0		0	0	0	(2,677)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/15/2020	09/30/2020	09/30/2020	Sale	0	73,859	7026	0	0	(1,487)	0	0		0	0	0	(1,487)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/17/2020	09/30/2020	09/30/2020	Sale	0	187,612	6985	0	0	(4,902)	0	0		0	0	0	(4,902)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/17/2020	09/30/2020	09/30/2020	Sale	0	116,623	6985	0	0	(3,047)	0	0		0	0	0	(3,047)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/17/2020	09/30/2020	09/30/2020	Sale	0	70,988	6985	0	0	(1,855)	0	0		0	0	0	(1,855)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/17/2020	09/30/2020	09/30/2020	Sale	0	60,847	6985	0	0	(1,590)	0	0		0	0	0	(1,590)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/17/2020	09/30/2020	09/30/2020	Sale	0	45,635	6985	0	0	(1,192)	0	0		0	0	0	(1,192)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/17/2020	09/30/2020	09/30/2020	Sale	0	25,353	6985	0	0	(662)	0	0		0	0	0	(662)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/12/2020	09/30/2020	09/30/2020	Sale	0	366,759	71606	0	0	(353)	0	0		0	0	0	(353)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/12/2020	09/30/2020	09/30/2020	Sale	0	227,986	71606	0	0	(220)	0	0		0	0	0	(220)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/12/2020	09/30/2020	09/30/2020	Sale	0	138,774	71606	0	0	(134)	0	0		0	0	0	(134)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/12/2020	09/30/2020	09/30/2020	Sale	0	118,949	71606	0	0	(115)	0	0		0	0	0	(115)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/12/2020	09/30/2020	09/30/2020	Sale	0	89,212	71606	0	0	(86)	0	0		0	0	0	(86)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/12/2020	09/30/2020	09/30/2020	Sale	0	49,562	71606	0	0	(48)	0	0		0	0	0	(48)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/18/2020	09/30/2020	09/30/2020	Sale	0	248,780	72407	0	0	2,515	0	0		0	0	0	2,515	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/18/2020	09/30/2020	09/30/2020	Sale	0	154,647	72407	0	0	1,563	0	0		0	0	0	1,563	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/18/2020	09/30/2020	09/30/2020	Sale	0	94,133	72407	0	0	952	0	0		0	0	0	952	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/18/2020	09/30/2020	09/30/2020	Sale	0	80,685	72407	0	0	816	0	0		0	0	0	816	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/18/2020	09/30/2020	09/30/2020	Sale	0	60,514	72407	0	0	612	0	0		0	0	0	612	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/18/2020	09/30/2020	09/30/2020	Sale	0	33,619	72407	0	0	340	0	0		0	0	0	340	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/19/2020	09/30/2020	09/30/2020	Sale	0	871,016	72655	0	0	11,749	0	0		0	0	0	11,749	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/19/2020	09/30/2020	09/30/2020	Sale	0	541,442	72655	0	0	7,303	0	0		0	0	0	7,303	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/19/2020	09/30/2020	09/30/2020	Sale	0	329,574	72655	0	0	4,445	0	0		0	0	0	4,445	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/19/2020	09/30/2020	09/30/2020	Sale	0	282,492	72655	0	0	3,810	0	0		0	0	0	3,810	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/19/2020	09/30/2020	09/30/2020	Sale	0	211,869	72655	0	0	2,858	0	0		0	0	0	2,858	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/19/2020	09/30/2020	09/30/2020	Sale	0	117,705	72655	0	0	1,588	0	0		0	0	0	1,588	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/21/2020	09/30/2020	09/30/2020	Sale	0	1,199,488	71606	0	0	(1,156)	0	0		0	0	0	(1,156)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/21/2020	09/30/2020	09/30/2020	Sale	0	745,628	71606	0	0	(718)	0	0		0	0	0	(718)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/21/2020	09/30/2020	09/30/2020	Sale	0	453,860	71606	0	0	(437)	0	0		0	0	0	(437)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/21/2020	09/30/2020	09/30/2020	Sale	0	389,023	71606	0	0	(375)	0	0		0	0	0	(375)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/21/2020	09/30/2020	09/30/2020	Sale	0	291,767	71606	0	0	(281)	0	0		0	0	0	(281)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/21/2020	09/30/2020	09/30/2020	Sale	0	162,093	71606	0	0	(156)	0	0		0	0	0	(156)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/17/2020	11/30/2020	11/30/2020	Sale	0	303,550	7301	0	0	(2,806)	0	0		0	0	0	(2,806)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/17/2020	11/30/2020	11/30/2020	Sale	0	188,693	7301	0	0	(1,745)	0	0		0	0	0	(1,745)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/17/2020	11/30/2020	11/30/2020	Sale	0	114,857	7301	0	0	(1,062)	0	0		0	0	0	(1,062)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/17/2020	11/30/2020	11/30/2020	Sale	0	98,448	7301	0	0	(910)	0	0		0	0	0	(910)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/17/2020	11/30/2020	11/30/2020	Sale	0	73,836	7301	0	0	(683)	0	0		0	0	0	(683)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/17/2020	11/30/2020	11/30/2020	Sale	0	41,020	7301	0	0	(379)	0	0		0	0	0	(379)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/17/2020	11/30/2020	11/30/2020	Sale	0	719,527	7301	0	0	(6,652)	0	0		0	0	0	(6,652)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/17/2020	11/30/2020	11/30/2020	Sale	0	447,273	7301	0	0	(4,135)	0	0		0	0	0	(4,135)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/17/2020	11/30/2020	11/30/2020	Sale	0	272,253	7301	0	0	(2,517)	0	0		0	0	0	(2,517)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/17/2020	11/30/2020	11/30/2020	Sale	0	233,360	7301	0	0	(2,157)	0	0		0	0	0	(2,157)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/17/2020	11/30/2020	11/30/2020	Sale	0	175,020	7301	0	0	(1,618)	0	0		0	0	0	(1,618)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/17/2020	11/30/2020	11/30/2020	Sale	0	97,233	7301	0	0	(899)	0	0		0	0	0	(899)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	11/30/2020	11/30/2020	Sale	0	14,036,423	70547	0	0	(624,354)	0	0		0	0	0	(624,354)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	11/30/2020	11/30/2020	Sale	0	8,725,344	70547	0	0	(388,112)	0	0		0	0	0	(388,112)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	11/30/2020	11/30/2020	Sale	0	5,311,079	70547	0	0	(236,242)	0	0		0	0	0	(236,242)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	11/30/2020	11/30/2020	Sale	0	4,552,353	70547	0	0	(202,493)	0	0		0	0	0	(202,493)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	11/30/2020	11/30/2020	Sale	0	3,414,265	70547	0	0	(151,870)	0	0		0	0	0	(151,870)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	11/30/2020	11/30/2020	Sale	0	1,896,814	70547	0	0	(84,372)	0	0		0	0	0	(84,372)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	11/30/2020	11/30/2020	Sale	0	10,149,135	70547	0	0	(451,444)	0	0		0	0	0	(451,444)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	11/30/2020	11/30/2020	Sale	0	6,308,922	70547	0	0	(280,627)	0	0		0	0	0	(280,627)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	11/30/2020	11/30/2020	Sale	0	3,840,213	70547	0	0	(170,816)	0	0		0	0	0	(170,816)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	11/30/2020	11/30/2020	Sale	0	3,291,611	70547	0	0	(146,414)	0	0		0	0	0	(146,414)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	11/30/2020	11/30/2020	Sale	0	2,468,709	70547	0	0	(109,811)	0	0		0	0	0	(109,811)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	11/30/2020	11/30/2020	Sale	0	1,371,505	70547	0	0	(61,006)	0	0		0	0	0	(61,006)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	11/30/2020	11/30/2020	Sale	0	14,046,999	70547	0	0	(624,824)	0	0		0	0	0	(624,824)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	11/30/2020	11/30/2020	Sale	0	8,731,918	70547	0	0	(388,404)	0	0		0	0	0	(388,404)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	11/30/2020	11/30/2020	Sale	0	5,315,081	70547	0	0	(236,420)	0	0		0	0	0	(236,420)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	11/30/2020	11/30/2020	Sale	0	4,555,783	70547	0	0	(202,646)	0	0		0	0	0	(202,646)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	11/30/2020	11/30/2020	Sale	0	3,416,837	70547	0	0	(151,984)	0	0		0	0	0	(151,984)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	11/30/2020	11/30/2020	Sale	0	1,898,243	.70547	0	0	(84,436)	0	0		0	0	0	(84,436)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	11/30/2020	11/30/2020	Sale	0	6,024,921	.70547	0	0	(267,994)	0	0		0	0	0	(267,994)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	11/30/2020	11/30/2020	Sale	0	3,745,221	.70547	0	0	(166,591)	0	0		0	0	0	(166,591)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	11/30/2020	11/30/2020	Sale	0	2,279,700	.70547	0	0	(101,403)	0	0		0	0	0	(101,403)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	11/30/2020	11/30/2020	Sale	0	1,954,029	.70547	0	0	(86,917)	0	0		0	0	0	(86,917)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	11/30/2020	11/30/2020	Sale	0	1,465,521	.70547	0	0	(65,188)	0	0		0	0	0	(65,188)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	11/30/2020	11/30/2020	Sale	0	814,179	.70547	0	0	(36,215)	0	0		0	0	0	(36,215)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/16/2020	11/30/2020	11/30/2020	Sale	0	476,858	.70838	0	0	(19,165)	0	0		0	0	0	(19,165)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/16/2020	11/30/2020	11/30/2020	Sale	0	296,425	.70838	0	0	(11,913)	0	0		0	0	0	(11,913)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/16/2020	11/30/2020	11/30/2020	Sale	0	180,433	.70838	0	0	(7,252)	0	0		0	0	0	(7,252)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/16/2020	11/30/2020	11/30/2020	Sale	0	154,657	.70838	0	0	(6,216)	0	0		0	0	0	(6,216)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/16/2020	11/30/2020	11/30/2020	Sale	0	115,992	.70838	0	0	(4,662)	0	0		0	0	0	(4,662)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/16/2020	11/30/2020	11/30/2020	Sale	0	64,440	.70838	0	0	(2,590)	0	0		0	0	0	(2,590)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/20/2020	11/30/2020	11/30/2020	Sale	0	357,369	.70369	0	0	(16,840)	0	0		0	0	0	(16,840)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/20/2020	11/30/2020	11/30/2020	Sale	0	222,148	.70369	0	0	(10,468)	0	0		0	0	0	(10,468)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/20/2020	11/30/2020	11/30/2020	Sale	0	135,221	.70369	0	0	(6,372)	0	0		0	0	0	(6,372)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/20/2020	11/30/2020	11/30/2020	Sale	0	115,903	.70369	0	0	(5,462)	0	0		0	0	0	(5,462)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/20/2020	11/30/2020	11/30/2020	Sale	0	86,928	.70369	0	0	(4,096)	0	0		0	0	0	(4,096)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/20/2020	11/30/2020	11/30/2020	Sale	0	48,293	.70369	0	0	(2,276)	0	0		0	0	0	(2,276)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/17/2020	11/30/2020	11/30/2020	Sale	0	671,769	.73035	0	0	(5,979)	0	0		0	0	0	(5,979)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/17/2020	11/30/2020	11/30/2020	Sale	0	417,586	.73035	0	0	(3,716)	0	0		0	0	0	(3,716)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/17/2020	11/30/2020	11/30/2020	Sale	0	254,183	.73035	0	0	(2,262)	0	0		0	0	0	(2,262)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/17/2020	11/30/2020	11/30/2020	Sale	0	217,871	.73035	0	0	(1,939)	0	0		0	0	0	(1,939)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/17/2020	11/30/2020	11/30/2020	Sale	0	163,403	.73035	0	0	(1,454)	0	0		0	0	0	(1,454)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/17/2020	11/30/2020	11/30/2020	Sale	0	90,780	.73035	0	0	(808)	0	0		0	0	0	(808)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	04/15/2020	04/15/2020	Sale	0	13,801,009	1.2243	0	0	(286,887)	0	0		0	0	0	(286,887)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	04/15/2020	04/15/2020	Sale	0	11,853,936	1.2243	0	0	(246,412)	0	0		0	0	0	(246,412)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	04/15/2020	04/15/2020	Sale	0	10,856,008	1.2243	0	0	(225,668)	0	0		0	0	0	(225,668)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	04/15/2020	04/15/2020	Sale	0	10,307,501	1.2243	0	0	(214,266)	0	0		0	0	0	(214,266)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	04/15/2020	04/15/2020	Sale	0	6,331,751	1.2243	0	0	(131,621)	0	0		0	0	0	(131,621)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	07/15/2020	07/15/2020	Sale	0	4,262,349	1.2405	0	0	(74,561)	0	0		0	0	0	(74,561)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	07/15/2020	07/15/2020	Sale	0	2,841,566	1.2405	0	0	(49,707)	0	0		0	0	0	(49,707)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	07/15/2020	07/15/2020	Sale	0	4,262,349	1.2405	0	0	(74,561)	0	0		0	0	0	(74,561)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	07/15/2020	07/15/2020	Sale	0	4,262,349	1.2405	0	0	(74,561)	0	0		0	0	0	(74,561)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	07/15/2020	07/15/2020	Sale	0	1,420,783	1.2405	0	0	(24,854)	0	0		0	0	0	(24,854)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/13/2020	07/15/2020	07/15/2020	Sale	0	14,202,400	1.25285	0	0	(105,992)	0	0		0	0	0	(105,992)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/13/2020	07/15/2020	07/15/2020	Sale	0	12,198,698	1.25285	0	0	(91,039)	0	0		0	0	0	(91,039)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/13/2020	07/15/2020	07/15/2020	Sale	0	11,171,746	1.25285	0	0	(83,375)	0	0		0	0	0	(83,375)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/13/2020	07/15/2020	07/15/2020	Sale	0	10,607,286	1.25285	0	0	(79,162)	0	0		0	0	0	(79,162)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/13/2020	07/15/2020	07/15/2020	Sale	0	6,515,905	1.25285	0	0	(48,628)	0	0		0	0	0	(48,628)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/25/2020	08/27/2020	08/27/2020	Sale	0	14,808,450	1.3123	0	0	(75,605)	0	0		0	0	0	(75,605)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/25/2020	08/27/2020	08/27/2020	Sale	0	12,719,246	1.3123	0	0	(64,939)	0	0		0	0	0	(64,939)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/25/2020	08/27/2020	08/27/2020	Sale	0	11,648,471	1.3123	0	0	(59,472)	0	0		0	0	0	(59,472)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/25/2020	08/27/2020	08/27/2020	Sale	0	11,059,924	1.3123	0	0	(56,467)	0	0		0	0	0	(56,467)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/25/2020	08/27/2020	08/27/2020	Sale	0	6,793,954	1.3123	0	0	(34,687)	0	0		0	0	0	(34,687)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/23/2019	01/27/2020	01/27/2020	Sale	0	29,965,571	1.2958	0	0	(225,470)	0	0		0	689,787	0	(225,470)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/23/2019	01/27/2020	01/27/2020	Sale	0	5,268,672	1.2958	0	0	(39,643)	0	0		0	121,281	0	(39,643)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/23/2019	01/27/2020	01/27/2020	Sale	0	8,725,563	1.2958	0	0	(65,654)	0	0		0	200,857	0	(65,654)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/24/2020	04/27/2020	04/27/2020	Sale	0	30,330,340	1.3122	0	0	1,646,881	0	0		0	0	0	1,646,881	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/24/2020	04/27/2020	04/27/2020	Sale	0	5,332,807	1.3122	0	0	289,561	0	0		0	0	0	289,561	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/24/2020	04/27/2020	04/27/2020	Sale	0	8,830,523	1.3122	0	0	479,481	0	0		0	0	0	479,481	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/24/2020	07/27/2020	07/27/2020	Sale	0	14,565,126	1.23347	0	0	(662,797)	0	0		0	0	0	(662,797)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/24/2020	07/27/2020	07/27/2020	Sale	0	7,629,352	1.23347	0	0	(347,180)	0	0		0	0	0	(347,180)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/24/2020	07/27/2020	07/27/2020	Sale	0	13,220,548	1.23347	0	0	(601,611)	0	0		0	0	0	(601,611)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/24/2020	07/27/2020	07/27/2020	Sale	0	3,605,604	1.23347	0	0	(164,076)	0	0		0	0	0	(164,076)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/24/2020	07/27/2020	07/27/2020	Sale	0	5,186,936	1.23347	0	0	(236,036)	0	0		0	0	0	(236,036)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/24/2020	07/27/2020	07/27/2020	Sale	0	8,299,097	1.23347	0	0	(377,657)	0	0		0	0	0	(377,657)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/24/2020	07/27/2020	07/27/2020	Sale	0	37,432,709	1.23347	0	0	(1,703,404)	0	0		0	0	0	(1,703,404)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/24/2020	07/27/2020	07/27/2020	Sale	0	28,505,243	1.23347	0	0	(1,297,153)	0	0		0	0	0	(1,297,153)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/24/2020	07/27/2020	07/27/2020	Sale	0	9,084,088	1.23347	0	0	(413,378)	0	0		0	0	0	(413,378)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/24/2020	07/27/2020	07/27/2020	Sale	0	5,011,911	1.23347	0	0	(228,071)	0	0		0	0	0	(228,071)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/13/2020	09/30/2020	09/30/2020	Sale	0	14,273,614	1.26081	0	0	(362,158)	0	0		0	0	0	(362,158)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/13/2020	09/30/2020	09/30/2020	Sale	0	12,259,865	1.26081	0	0	(311,064)	0	0		0	0	0	(311,064)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/13/2020	09/30/2020	09/30/2020	Sale	0	11,227,763	1.26081	0	0	(284,877)	0	0		0	0	0	(284,877)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/13/2020	09/30/2020	09/30/2020	Sale	0	10,660,473	1.26081	0	0	(270,484)	0	0		0	0	0	(270,484)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/13/2020	09/30/2020	09/30/2020	Sale	0	6,548,577	1.26081	0	0	(166,154)	0	0		0	0	0	(166,154)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/24/2020	10/26/2020	10/26/2020	Sale	0	13,680,089	1.27805	0	0	(259,569)	0	0		0	0	0	(259,569)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/24/2020	10/26/2020	10/26/2020	Sale	0	3,730,933	1.27805	0	0	(70,792)	0	0		0	0	0	(70,792)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/24/2020	10/26/2020	10/26/2020	Sale	0	15,071,453	1.27805	0	0	(285,969)	0	0		0	0	0	(285,969)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/24/2020	10/26/2020	10/26/2020	Sale	0	7,894,571	1.27805	0	0	(149,793)	0	0		0	0	0	(149,793)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/24/2020	10/26/2020	10/26/2020	Sale	0	5,367,249	1.27805	0	0	(101,839)	0	0		0	0	0	(101,839)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/24/2020	10/26/2020	10/26/2020	Sale	0	8,587,599	1.27805	0	0	(162,943)	0	0		0	0	0	(162,943)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/24/2020	10/26/2020	10/26/2020	Sale	0	38,733,647	1.27805	0	0	(734,941)	0	0		0	0	0	(734,941)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/24/2020	10/26/2020	10/26/2020	Sale	0	29,495,915	1.27805	0	0	(559,662)	0	0		0	0	0	(559,662)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/24/2020	10/26/2020	10/26/2020	Sale	0	9,399,797	1.27805	0	0	(178,354)	0	0		0	0	0	(178,354)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/24/2020	10/26/2020	10/26/2020	Sale	0	5,186,095	1.27805	0	0	(98,402)	0	0		0	0	0	(98,402)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000285 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/23/2019	01/27/2020	01/27/2020	Sale	0	39,350,392	1.2958	0	0	(296,085)	0	0		0	905,820	0	(296,085)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000285 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/23/2019	01/27/2020	01/27/2020	Sale	0	9,549,468	1.2958	0	0	(71,853)	0	0		0	219,822	0	(71,853)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000285 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/23/2019	01/27/2020	01/27/2020	Sale	0	7,944,390	1.2958	0	0	(59,776)	0	0		0	182,875	0	(59,776)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000285 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/23/2019	01/27/2020	01/27/2020	Sale	0	4,161,347	1.2958	0	0	(31,311)	0	0		0	95,791	0	(31,311)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000285 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/23/2019	01/27/2020	01/27/2020	Sale	0	5,453,477	1.2958	0	0	(41,034)	0	0		0	125,535	0	(41,034)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000285 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/29/2019	01/27/2020	01/27/2020	Sale	0	2,378,663	1.29	0	0	(28,673)	0	0		0	65,682	0	(28,673)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000285 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	10/29/2019	01/27/2020	01/27/2020	Sale	0	1,245,966	1.29	0	0	(15,019)	0	0		0	34,405	0	(15,019)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000285 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/17/2019	01/27/2020	01/27/2020	Sale	0	2,469,988	1.3147	0	0	17,191	0	0		0	20,579	0	17,191	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000285 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/17/2019	01/27/2020	01/27/2020	Sale	0	1,293,803	1.3147	0	0	9,005	0	0		0	10,779	0	9,005	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000285 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/22/2020	01/27/2020	01/27/2020	Sale	0	2,533,242	1.312535	0	0	13,481	0	0		0	0	0	13,481	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000285 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/22/2020	01/27/2020	01/27/2020	Sale	0	1,326,936	1.312535	0	0	7,062	0	0		0	0	0	7,062	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000298 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/20/2019	04/30/2020	04/30/2020	Sale	0	5,803,394	1.30627	0	0	199,567	0	0		0	100,164	0	199,567	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000298 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/20/2019	04/30/2020	04/30/2020	Sale	0	5,539,603	1.30627	0	0	190,496	0	0		0	95,611	0	190,496	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000298 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/20/2019	04/30/2020	04/30/2020	Sale	0	3,693,069	1.30627	0	0	126,997	0	0		0	63,741	0	126,997	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000298 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	12/20/2019	04/30/2020	04/30/2020	Sale	0	4,088,755	1.30627	0	0	140,604	0	0		0	70,570	0	140,604	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000298 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/28/2020	07/31/2020	07/31/2020	Sale	0	5,511,648	1.24455	0	0	(300,925)	0	0		0	0	0	(300,925)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000298 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/28/2020	07/31/2020	07/31/2020	Sale	0	5,261,118	1.24455	0	0	(287,247)	0	0		0	0	0	(287,247)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000298 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/28/2020	07/31/2020	07/31/2020	Sale	0	3,883,206	1.24455	0	0	(212,015)	0	0		0	0	0	(212,015)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000298 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	04/28/2020	07/31/2020	07/31/2020	Sale	0	3,507,412	1.24455	0	0	(191,498)	0	0		0	0	0	(191,498)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000298 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/29/2020	10/30/2020	10/30/2020	Sale	0	5,744,861	1.29899	0	0	26,491	0	0		0	0	0	26,491	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000298 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/29/2020	10/30/2020	10/30/2020	Sale	0	5,483,731	1.29899	0	0	25,287	0	0		0	0	0	25,287	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000298 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/29/2020	10/30/2020	10/30/2020	Sale	0	4,047,515	1.29899	0	0	18,664	0	0		0	0	0	18,664	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000298 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	07/29/2020	10/30/2020	10/30/2020	Sale	0	3,655,820	1.29899	0	0	16,858	0	0		0	0	0	16,858	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000342 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/22/2020	01/24/2020	01/24/2020	Sale	0	25,321	1.3124	0	0	108	0	0		0	0	0	108	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000342 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/22/2020	01/24/2020	01/24/2020	Sale	0	13,263	1.3124	0	0	57	0	0		0	0	0	57	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000342 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/27/2020	01/28/2020	01/28/2020	Sale	0	2,056	1.305302	0	0	11	0	0		0	0	0	11	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000342 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	01/27/2020	01/28/2020	01/28/2020	Sale	0	1,077	1.305297	0	0	6	0	0		0	0	0	6	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000346 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/03/2020	03/05/2020	03/05/2020	Sale	0	2,781,012	1.2811	0	0	(24,096)	0	0		0	0	0	(24,096)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000346 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/03/2020	03/05/2020	03/05/2020	Sale	0	4,132,893	1.2811	0	0	(35,809)	0	0		0	0	0	(35,809)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000346 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/03/2020	03/05/2020	03/05/2020	Sale	0	2,529,948	1.2811	0	0	(21,921)	0	0		0	0	0	(21,921)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000346 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/03/2020	03/05/2020	03/05/2020	Sale	0	154,501	1.2811	0	0	(1,339)	0	0		0	0	0	(1,339)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000346 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4T0XVC02CZP30M085	03/03/2020	03/05/2020	03/05/2020	Sale	0	1,390,506	1.2811	0	0	(12,048)	0	0		0	0	0	(12,048)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	749000346 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/03/2020	03/05/2020	03/05/2020	Sale	0	3,109,326	1.2811	0	0	(26,941)	0	0		0	0	0	(26,941)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000346 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/03/2020	03/05/2020	03/05/2020	Sale	0	1,255,318	1.2811	0	0	(10,877)	0	0		0	0	0	(10,877)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000348 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/24/2020	04/27/2020	04/27/2020	Sale	0	39,829,403	1.3122	0	0	2,162,662	0	0		0	0	0	2,162,662	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000348 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/24/2020	04/27/2020	04/27/2020	Sale	0	9,665,713	1.3122	0	0	524,830	0	0		0	0	0	524,830	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000348 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/24/2020	04/27/2020	04/27/2020	Sale	0	5,519,077	1.3122	0	0	299,676	0	0		0	0	0	299,676	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000348 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/24/2020	04/27/2020	04/27/2020	Sale	0	15,497,771	1.3122	0	0	841,500	0	0		0	0	0	841,500	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000348 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/24/2020	04/27/2020	04/27/2020	Sale	0	8,117,880	1.3122	0	0	440,786	0	0		0	0	0	440,786	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000348 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/04/2020	03/06/2020	03/06/2020	Sale	0	146,799	1.2809	0	0	(2,573)	0	0		0	0	0	(2,573)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000348 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/04/2020	03/06/2020	03/06/2020	Sale	0	40,036	1.2809	0	0	(702)	0	0		0	0	0	(702)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000348 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/04/2020	04/27/2020	04/27/2020	Sale	0	13,693,923	1.2821	0	0	439,517	0	0		0	0	0	439,517	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000348 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/04/2020	04/27/2020	04/27/2020	Sale	0	3,734,706	1.2821	0	0	119,868	0	0		0	0	0	119,868	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000349 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	31,684	1.2385	0	0	(37)	0	0		0	0	0	(37)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000349 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	31,684	1.2385	0	0	(37)	0	0		0	0	0	(37)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000349 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	31,684	1.2385	0	0	(37)	0	0		0	0	0	(37)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000349 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	21,123	1.2385	0	0	(25)	0	0		0	0	0	(25)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000349 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	10,561	1.2385	0	0	(12)	0	0		0	0	0	(12)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000349 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	9,841,341	1.2273	0	0	(101,436)	0	0		0	0	0	(101,436)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000349 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	6,560,894	1.2273	0	0	(67,624)	0	0		0	0	0	(67,624)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000349 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	9,841,341	1.2273	0	0	(101,436)	0	0		0	0	0	(101,436)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000349 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	3,280,447	1.2273	0	0	(33,812)	0	0		0	0	0	(33,812)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000349 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/27/2020	03/31/2020	03/31/2020	Sale	0	9,841,341	1.2273	0	0	(101,436)	0	0		0	0	0	(101,436)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000350 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/13/2020	10/15/2020	10/15/2020	Sale	0	4,323,140	1.26095	0	0	(102,512)	0	0		0	0	0	(102,512)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000350 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/13/2020	10/15/2020	10/15/2020	Sale	0	4,323,140	1.26095	0	0	(102,512)	0	0		0	0	0	(102,512)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000350 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/13/2020	10/15/2020	10/15/2020	Sale	0	4,323,140	1.26095	0	0	(102,512)	0	0		0	0	0	(102,512)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000350 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/13/2020	10/15/2020	10/15/2020	Sale	0	2,882,093	1.26095	0	0	(68,341)	0	0		0	0	0	(68,341)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000350 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/13/2020	10/15/2020	10/15/2020	Sale	0	1,441,047	1.26095	0	0	(34,171)	0	0		0	0	0	(34,171)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000359 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/25/2020	12/01/2020	12/01/2020	Sale	0	77,759	1.33692	0	0	36	0	0		0	0	0	36	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000359 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/25/2020	12/01/2020	12/01/2020	Sale	0	116,638	1.33692	0	0	54	0	0		0	0	0	54	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000360 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/20/2020	11/24/2020	11/24/2020	Sale	0	25,102,634	1.3275	0	0	(155,060)	0	0		0	0	0	(155,060)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/08/2019	01/13/2020	01/13/2020	Sale	0	358,213	1.22617	0	0	(20,926)	0	0		0	28,893	0	(20,926)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/08/2019	01/13/2020	01/13/2020	Sale	0	15,650,480	1.22617	0	0	(914,265)	0	0		0	1,262,362	0	(914,265)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/08/2019	01/13/2020	01/13/2020	Sale	0	4,443,746	1.22617	0	0	(259,593)	0	0		0	358,431	0	(259,593)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/08/2019	01/13/2020	01/13/2020	Sale	0	7,381,630	1.22617	0	0	(431,218)	0	0		0	595,400	0	(431,218)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/08/2019	01/13/2020	01/13/2020	Sale	0	217,192	1.22617	0	0	(12,688)	0	0		0	17,519	0	(12,688)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/08/2019	01/13/2020	01/13/2020	Sale	0	167,732	1.22617	0	0	(9,799)	0	0		0	13,529	0	(9,799)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/08/2019	01/13/2020	01/13/2020	Sale	0	272,934	1.22617	0	0	(15,944)	0	0		0	22,015	0	(15,944)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/08/2019	01/13/2020	01/13/2020	Sale	0	1,273,830	1.22617	0	0	(74,414)	0	0		0	102,747	0	(74,414)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/08/2019	01/13/2020	01/13/2020	Sale	0	4,306,860	1.22617	0	0	(251,597)	0	0		0	347,390	0	(251,597)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/08/2019	01/13/2020	01/13/2020	Sale	0	594,160	1.22617	0	0	(34,709)	0	0		0	47,925	0	(34,709)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/08/2019	01/13/2020	01/13/2020	Sale	0	24,515	1.22617	0	0	(1,432)	0	0		0	1,977	0	(1,432)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/08/2019	01/13/2020	01/13/2020	Sale	0	36,355	1.22617	0	0	(2,124)	0	0		0	2,932	0	(2,124)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/08/2019	01/13/2020	01/13/2020	Sale	0	3,040,490	1.22617	0	0	(177,618)	0	0		0	245,245	0	(177,618)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/14/2019	01/16/2020	01/16/2020	Sale	0	3,263,853	1.25925	0	0	(122,727)	0	0		0	170,930	0	(122,727)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/14/2019	01/16/2020	01/16/2020	Sale	0	2,786,030	1.25925	0	0	(104,760)	0	0		0	145,906	0	(104,760)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/14/2019	01/16/2020	01/16/2020	Sale	0	697,652	1.25925	0	0	(26,233)	0	0		0	36,537	0	(26,233)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/14/2019	01/16/2020	01/16/2020	Sale	0	854,891	1.25925	0	0	(32,145)	0	0		0	44,771	0	(32,145)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/22/2019	01/24/2020	01/24/2020	Sale	0	6,090,689	1.29918	0	0	(35,723)	0	0		0	123,498	0	(35,723)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/22/2019	01/24/2020	01/24/2020	Sale	0	1,153,859	1.29918	0	0	(6,768)	0	0		0	23,396	0	(6,768)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/22/2019	01/24/2020	01/24/2020	Sale	0	16,037,258	1.29918	0	0	(94,062)	0	0		0	325,179	0	(94,062)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/22/2019	01/24/2020	01/24/2020	Sale	0	2,925,646	1.29918	0	0	(17,160)	0	0		0	59,322	0	(17,160)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/22/2019	01/24/2020	01/24/2020	Sale	0	979,027	1.29918	0	0	(5,742)	0	0		0	19,851	0	(5,742)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/22/2019	01/24/2020	01/24/2020	Sale	0	1,077,338	1.29918	0	0	(6,319)	0	0		0	21,845	0	(6,319)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/28/2019	01/30/2020	01/30/2020	Sale	0	9,354,496	1.2899	0	0	(146,855)	0	0		0	259,839	0	(146,855)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/28/2019	01/30/2020	01/30/2020	Sale	0	1,596,025	1.2899	0	0	(25,056)	0	0		0	44,333	0	(25,056)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/28/2019	01/30/2020	01/30/2020	Sale	0	2,660,041	1.2899	0	0	(41,760)	0	0		0	73,888	0	(41,760)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/28/2019	01/30/2020	01/30/2020	Sale	0	1,386,763	1.2899	0	0	(21,771)	0	0		0	38,520	0	(21,771)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/13/2019	02/18/2020	02/18/2020	Sale	0	9,704,221	1.287675	0	0	(103,812)	0	0		0	291,216	0	(103,812)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/13/2019	02/18/2020	02/18/2020	Sale	0	16,189,255	1.287675	0	0	(173,186)	0	0		0	485,827	0	(173,186)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/19/2019	02/21/2020	02/21/2020	Sale	0	4,647,005	1.29502	0	0	(3,158)	0	0		0	112,721	0	(3,158)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/19/2019	02/21/2020	02/21/2020	Sale	0	2,049,857	1.29502	0	0	(1,393)	0	0		0	49,723	0	(1,393)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/19/2019	02/21/2020	02/21/2020	Sale	0	5,134,593	1.29502	0	0	(3,489)	0	0		0	124,548	0	(3,489)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/19/2019	02/21/2020	02/21/2020	Sale	0	2,049,857	1.29502	0	0	(1,393)	0	0		0	49,723	0	(1,393)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/20/2019	02/24/2020	02/24/2020	Sale	0	11,434,719	1.2957	0	0	28,240	0	0		0	272,098	0	28,240	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/27/2019	03/02/2020	03/02/2020	Sale	0	8,561,721	1.2913	0	0	110,726	0	0		0	235,047	0	110,726	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/27/2019	03/02/2020	03/02/2020	Sale	0	12,509,873	1.2913	0	0	161,786	0	0		0	343,437	0	161,786	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/27/2019	03/02/2020	03/02/2020	Sale	0	10,023,614	1.2913	0	0	129,632	0	0		0	275,181	0	129,632	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/27/2019	03/02/2020	03/02/2020	Sale	0	667,800	1.2913	0	0	8,636	0	0		0	18,333	0	8,636	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/27/2019	03/02/2020	03/02/2020	Sale	0	1,876,440	1.2913	0	0	24,267	0	0		0	51,514	0	24,267	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/27/2019	03/02/2020	03/02/2020	Sale	0	125,014	1.2913	0	0	1,617	0	0		0	3,432	0	1,617	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/27/2019	03/02/2020	03/02/2020	Sale	0	1,463,593	1.2913	0	0	18,928	0	0		0	40,180	0	18,928	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/27/2019	03/02/2020	03/02/2020	Sale	0	1,998,788	1.2913	0	0	25,850	0	0		0	54,873	0	25,850	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/27/2019	03/02/2020	03/02/2020	Sale	0	3,604,371	1.2913	0	0	46,614	0	0		0	98,952	0	46,614	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/27/2019	03/02/2020	03/02/2020	Sale	0	1,266,991	1.2913	0	0	16,386	0	0		0	34,783	0	16,386	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/27/2019	03/02/2020	03/02/2020	Sale	0	1,507,283	1.2913	0	0	19,493	0	0		0	41,380	0	19,493	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/05/2019	01/09/2020	01/09/2020	Sale	0	10,576,878	1.3175	0	0	101,955	0	0		0	60,049	0	101,955	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/05/2019	01/09/2020	01/09/2020	Sale	0	3,126,783	1.3175	0	0	30,141	0	0		0	17,752	0	30,141	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/05/2019	01/09/2020	01/09/2020	Sale	0	7,143,839	1.3175	0	0	68,863	0	0		0	40,558	0	68,863	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/12/2019	03/16/2020	03/16/2020	Sale	0	645,167	1.3161	0	0	43,335	0	0		0	5,501	0	43,335	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/12/2019	03/16/2020	03/16/2020	Sale	0	500,607	1.3161	0	0	33,625	0	0		0	4,268	0	33,625	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/12/2019	03/16/2020	03/16/2020	Sale	0	303,398	1.3161	0	0	20,379	0	0		0	2,587	0	20,379	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/12/2019	03/16/2020	03/16/2020	Sale	0	1,211,808	1.3161	0	0	81,395	0	0		0	10,333	0	81,395	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/18/2019	03/20/2020	03/20/2020	Sale	0	9,887,552	1.3122	0	0	1,038,713	0	0		0	114,880	0	1,038,713	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/18/2019	03/20/2020	03/20/2020	Sale	0	5,161,692	1.3122	0	0	542,249	0	0		0	59,972	0	542,249	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/18/2019	03/20/2020	03/20/2020	Sale	0	955,001	1.3122	0	0	100,325	0	0		0	11,096	0	100,325	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/18/2019	03/20/2020	03/20/2020	Sale	0	1,083,110	1.3122	0	0	113,784	0	0		0	12,584	0	113,784	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/18/2019	03/20/2020	03/20/2020	Sale	0	6,603,479	1.3122	0	0	693,713	0	0		0	76,724	0	693,713	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/18/2019	03/20/2020	03/20/2020	Sale	0	7,104,272	1.3122	0	0	746,322	0	0		0	82,542	0	746,322	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/18/2019	03/20/2020	03/20/2020	Sale	0	4,658,539	1.3122	0	0	489,392	0	0		0	54,126	0	489,392	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/18/2019	03/20/2020	03/20/2020	Sale	0	5,704,133	1.3122	0	0	599,234	0	0		0	66,274	0	599,234	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/18/2019	03/20/2020	03/20/2020	Sale	0	5,515,317	1.3122	0	0	579,398	0	0		0	64,081	0	579,398	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/18/2019	03/20/2020	03/20/2020	Sale	0	4,789,979	1.3122	0	0	503,200	0	0		0	55,653	0	503,200	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/18/2019	03/20/2020	03/20/2020	Sale	0	1,328,479	1.3122	0	0	139,560	0	0		0	15,435	0	139,560	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/18/2019	03/20/2020	03/20/2020	Sale	0	4,729,545	1.3122	0	0	496,851	0	0		0	54,951	0	496,851	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/23/2019	01/27/2020	01/27/2020	Sale	0	2,639,194	1.2953	0	0	(20,885)	0	0		0	61,793	0	(20,885)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/27/2019	03/30/2020	03/30/2020	Sale	0	2,236,865	1.3119	0	0	120,462	0	0		0	27,099	0	120,462	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/27/2019	03/30/2020	03/30/2020	Sale	0	3,418,789	1.3119	0	0	184,113	0	0		0	41,418	0	184,113	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/27/2019	03/30/2020	03/30/2020	Sale	0	2,441,992	1.3119	0	0	131,509	0	0		0	29,584	0	131,509	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/27/2019	03/30/2020	03/30/2020	Sale	0	1,465,195	1.3119	0	0	78,905	0	0		0	17,751	0	78,905	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/27/2019	03/30/2020	03/30/2020	Sale	0	128,717	1.3119	0	0	6,932	0	0		0	1,559	0	6,932	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/27/2019	03/30/2020	03/30/2020	Sale	0	514,867	1.3119	0	0	27,727	0	0		0	6,238	0	27,727	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/27/2019	03/30/2020	03/30/2020	Sale	0	257,434	1.3119	0	0	13,864	0	0		0	3,119	0	13,864	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/27/2019	03/30/2020	03/30/2020	Sale	0	901,018	1.3119	0	0	48,523	0	0		0	10,916	0	48,523	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/27/2019	03/30/2020	03/30/2020	Sale	0	901,018	1.3119	0	0	48,523	0	0		0	10,916	0	48,523	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/27/2019	03/30/2020	03/30/2020	Sale	0	5,193,725	1.3119	0	0	279,699	0	0		0	62,921	0	279,699	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/27/2019	03/30/2020	03/30/2020	Sale	0	128,717	1.3119	0	0	6,932	0	0		0	1,559	0	6,932	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/30/2019	02/03/2020	02/03/2020	Sale	0	2,830,265	1.3117	0	0	22,332	0	0		0	30,586	0	22,332	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/08/2020	01/29/2020	01/29/2020	Sale	0	7,128,435	1.31055	0	0	56,296	0	0		0	0	0	56,296	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/08/2020	01/29/2020	01/29/2020	Sale	0	10,554,071	1.31055	0	0	83,350	0	0		0	0	0	83,350	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/08/2020	01/29/2020	01/29/2020	Sale	0	3,120,041	1.31055	0	0	24,640	0	0		0	0	0	24,640	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/10/2020	04/14/2020	04/14/2020	Sale	0	15,464,477	1.31005	0	0	593,176	0	0		0	0	0	593,176	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/10/2020	04/14/2020	04/14/2020	Sale	0	7,343,411	1.31005	0	0	281,674	0	0		0	0	0	281,674	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/10/2020	04/14/2020	04/14/2020	Sale	0	362,953	1.31005	0	0	13,922	0	0		0	0	0	13,922	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/10/2020	04/14/2020	04/14/2020	Sale	0	2,280,826	1.31005	0	0	87,486	0	0		0	0	0	87,486	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/10/2020	04/14/2020	04/14/2020	Sale	0	195,335	1.31005	0	0	7,493	0	0		0	0	0	7,493	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/10/2020	04/14/2020	04/14/2020	Sale	0	294,530	1.31005	0	0	11,297	0	0		0	0	0	11,297	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/10/2020	04/14/2020	04/14/2020	Sale	0	43,127	1.31005	0	0	1,654	0	0		0	0	0	1,654	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/10/2020	04/14/2020	04/14/2020	Sale	0	232,534	1.31005	0	0	8,919	0	0		0	0	0	8,919	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/10/2020	04/14/2020	04/14/2020	Sale	0	179,123	1.31005	0	0	6,871	0	0		0	0	0	6,871	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/10/2020	04/14/2020	04/14/2020	Sale	0	42,950	1.31005	0	0	1,647	0	0		0	0	0	1,647	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/10/2020	04/14/2020	04/14/2020	Sale	0	583,602	1.31005	0	0	22,385	0	0		0	0	0	22,385	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/10/2020	04/14/2020	04/14/2020	Sale	0	2,476,585	1.31005	0	0	94,995	0	0		0	0	0	94,995	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/14/2020	04/16/2020	04/16/2020	Sale	0	2,885,157	1.3043	0	0	132,058	0	0		0	0	0	132,058	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/14/2020	04/16/2020	04/16/2020	Sale	0	722,475	1.3043	0	0	33,069	0	0		0	0	0	33,069	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/14/2020	04/16/2020	04/16/2020	Sale	0	3,379,981	1.3043	0	0	154,707	0	0		0	0	0	154,707	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/14/2020	04/16/2020	04/16/2020	Sale	0	885,308	1.3043	0	0	40,522	0	0		0	0	0	40,522	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/22/2020	04/24/2020	04/24/2020	Sale	0	6,172,751	1.31688	0	0	389,664	0	0		0	0	0	389,664	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/22/2020	04/24/2020	04/24/2020	Sale	0	1,169,405	1.31688	0	0	73,820	0	0		0	0	0	73,820	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/22/2020	04/24/2020	04/24/2020	Sale	0	15,955,455	1.31688	0	0	1,007,212	0	0		0	0	0	1,007,212	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/22/2020	04/24/2020	04/24/2020	Sale	0	3,024,815	1.31688	0	0	190,946	0	0		0	0	0	190,946	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/22/2020	04/24/2020	04/24/2020	Sale	0	1,012,213	1.31688	0	0	63,897	0	0		0	0	0	63,897	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/22/2020	04/24/2020	04/24/2020	Sale	0	1,113,856	1.31688	0	0	70,314	0	0		0	0	0	70,314	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/23/2020	02/27/2020	02/27/2020	Sale	0	2,673,463	1.3122	0	0	50,629	0	0		0	0	0	50,629	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/28/2020	02/14/2020	02/14/2020	Sale	0	10,499,327	1.3005	0	0	(7,670)	0	0		0	0	0	(7,670)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/28/2020	02/14/2020	02/14/2020	Sale	0	3,103,854	1.3005	0	0	(2,267)	0	0		0	0	0	(2,267)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/28/2020	02/14/2020	02/14/2020	Sale	0	7,091,458	1.3005	0	0	(5,180)	0	0		0	0	0	(5,180)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/28/2020	04/30/2020	04/30/2020	Sale	0	9,455,662	1.3044	0	0	312,072	0	0		0	0	0	312,072	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/28/2020	04/30/2020	04/30/2020	Sale	0	1,613,285	1.3044	0	0	53,244	0	0		0	0	0	53,244	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/28/2020	04/30/2020	04/30/2020	Sale	0	2,688,809	1.3044	0	0	88,741	0	0		0	0	0	88,741	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/28/2020	04/30/2020	04/30/2020	Sale	0	1,401,761	1.3044	0	0	46,263	0	0		0	0	0	46,263	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/30/2020	03/03/2020	03/03/2020	Sale	0	2,824,547	1.30975	0	0	60,491	0	0		0	0	0	60,491	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/03/2020	05/29/2020	05/29/2020	Sale	0	3,643,151	1.30287	0	0	186,146	0	0		0	0	0	186,146	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/03/2020	05/29/2020	05/29/2020	Sale	0	4,890,751	1.30287	0	0	249,892	0	0		0	0	0	249,892	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/03/2020	05/29/2020	05/29/2020	Sale	0	29,608,908	1.30287	0	0	1,512,864	0	0		0	0	0	1,512,864	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/12/2020	02/25/2020	02/25/2020	Sale	0	10,497,517	1.29805	0	0	(28,709)	0	0		0	0	0	(28,709)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/12/2020	02/25/2020	02/25/2020	Sale	0	3,103,319	1.29805	0	0	(8,487)	0	0		0	0	0	(8,487)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/12/2020	02/25/2020	02/25/2020	Sale	0	7,090,236	1.29805	0	0	(19,391)	0	0		0	0	0	(19,391)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/13/2020	05/15/2020	05/15/2020	Sale	0	9,849,059	1.3073	0	0	714,213	0	0		0	0	0	714,213	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/13/2020	05/15/2020	05/15/2020	Sale	0	16,430,885	1.3073	0	0	1,191,500	0	0		0	0	0	1,191,500	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/19/2020	05/21/2020	05/21/2020	Sale	0	5,098,329	1.2945	0	0	287,507	0	0		0	0	0	287,507	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/19/2020	05/21/2020	05/21/2020	Sale	0	4,614,185	1.2945	0	0	260,205	0	0		0	0	0	260,205	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/19/2020	05/21/2020	05/21/2020	Sale	0	2,035,379	1.2945	0	0	114,780	0	0		0	0	0	114,780	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/19/2020	05/21/2020	05/21/2020	Sale	0	2,035,379	1.2945	0	0	114,780	0	0		0	0	0	114,780	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/20/2020	05/22/2020	05/22/2020	Sale	0	11,361,122	1.28925	0	0	619,497	0	0		0	0	0	619,497	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/25/2020	03/27/2020	03/27/2020	Sale	0	2,651,416	1.3017	0	0	135,046	0	0		0	0	0	135,046	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/27/2020	06/01/2020	06/01/2020	Sale	0	8,297,132	1.2905	0	0	271,320	0	0		0	0	0	271,320	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/27/2020	06/01/2020	06/01/2020	Sale	0	12,123,270	1.2905	0	0	396,437	0	0		0	0	0	396,437	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/27/2020	06/02/2020	06/02/2020	Sale	0	2,082,744	1.2904	0	0	56,007	0	0		0	0	0	56,007	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/27/2020	06/02/2020	06/02/2020	Sale	0	1,525,069	1.2904	0	0	41,010	0	0		0	0	0	41,010	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/27/2020	06/02/2020	06/02/2020	Sale	0	1,570,593	1.2904	0	0	42,235	0	0		0	0	0	42,235	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/27/2020	06/02/2020	06/02/2020	Sale	0	1,320,209	1.2904	0	0	35,502	0	0		0	0	0	35,502	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/27/2020	06/02/2020	06/02/2020	Sale	0	3,755,767	1.2904	0	0	100,996	0	0		0	0	0	100,996	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/27/2020	06/02/2020	06/02/2020	Sale	0	10,019,044	1.2904	0	0	269,421	0	0		0	0	0	269,421	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/27/2020	06/02/2020	06/02/2020	Sale	0	667,496	1.2904	0	0	17,950	0	0		0	0	0	17,950	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/27/2020	06/02/2020	06/02/2020	Sale	0	1,875,585	1.2904	0	0	50,436	0	0		0	0	0	50,436	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/27/2020	06/02/2020	06/02/2020	Sale	0	124,957	1.2904	0	0	3,360	0	0		0	0	0	3,360	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/28/2020	03/27/2020	03/27/2020	Sale	0	2,750,681	1.27643	0	0	88,419	0	0		0	0	0	88,419	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/12/2020	06/15/2020	06/15/2020	Sale	0	613,331	1.2637	0	0	3,422	0	0		0	0	0	3,422	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/12/2020	06/15/2020	06/15/2020	Sale	0	475,904	1.2637	0	0	2,655	0	0		0	0	0	2,655	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/12/2020	06/15/2020	06/15/2020	Sale	0	288,426	1.2637	0	0	1,609	0	0		0	0	0	1,609	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/12/2020	06/15/2020	06/15/2020	Sale	0	1,152,010	1.2637	0	0	6,427	0	0		0	0	0	6,427	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2020	06/22/2020	06/22/2020	Sale	0	4,951,831	1.17835	0	0	(278,615)	0	0		0	0	0	(278,615)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2020	06/22/2020	06/22/2020	Sale	0	1,192,752	1.17835	0	0	(67,110)	0	0		0	0	0	(67,110)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2020	06/22/2020	06/22/2020	Sale	0	8,546,938	1.17835	0	0	(480,894)	0	0		0	0	0	(480,894)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2020	06/22/2020	06/22/2020	Sale	0	4,648,273	1.18115	0	0	(249,897)	0	0		0	0	0	(249,897)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2020	06/22/2020	06/22/2020	Sale	0	8,904,066	1.18115	0	0	(478,693)	0	0		0	0	0	(478,693)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2020	06/22/2020	06/22/2020	Sale	0	5,134,459	1.18115	0	0	(276,035)	0	0		0	0	0	(276,035)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2020	06/22/2020	06/22/2020	Sale	0	835,453	1.18115	0	0	(44,915)	0	0		0	0	0	(44,915)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2020	06/22/2020	06/22/2020	Sale	0	947,526	1.18115	0	0	(50,940)	0	0		0	0	0	(50,940)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2020	06/22/2020	06/22/2020	Sale	0	5,776,849	1.18115	0	0	(310,570)	0	0		0	0	0	(310,570)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2020	06/22/2020	06/22/2020	Sale	0	6,214,952	1.18115	0	0	(334,123)	0	0		0	0	0	(334,123)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/18/2020	06/22/2020	06/22/2020	Sale	0	4,075,378	1.18115	0	0	(219,097)	0	0		0	0	0	(219,097)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/19/2020	04/20/2020	04/20/2020	Sale	0	171,270	1.1651	0	0	(12,098)	0	0		0	0	0	(12,098)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/19/2020	04/20/2020	04/20/2020	Sale	0	35,869	1.1651	0	0	(2,534)	0	0		0	0	0	(2,534)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/19/2020	04/20/2020	04/20/2020	Sale	0	40,680	1.1651	0	0	(2,874)	0	0		0	0	0	(2,874)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/19/2020	04/20/2020	04/20/2020	Sale	0	248,018	1.1651	0	0	(17,519)	0	0		0	0	0	(17,519)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/19/2020	04/20/2020	04/20/2020	Sale	0	266,827	1.1651	0	0	(18,848)	0	0		0	0	0	(18,848)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/19/2020	04/20/2020	04/20/2020	Sale	0	174,969	1.1651	0	0	(12,359)	0	0		0	0	0	(12,359)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/25/2020	04/27/2020	04/27/2020	Sale	0	4,925,614	1.1744	0	0	(279,121)	0	0		0	0	0	(279,121)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/26/2020	04/30/2020	04/30/2020	Sale	0	50,032	1.2008	0	0	(2,523)	0	0		0	0	0	(2,523)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/26/2020	04/30/2020	04/30/2020	Sale	0	76,468	1.2008	0	0	(3,856)	0	0		0	0	0	(3,856)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/26/2020	04/30/2020	04/30/2020	Sale	0	54,620	1.2008	0	0	(2,754)	0	0		0	0	0	(2,754)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/26/2020	04/30/2020	04/30/2020	Sale	0	32,772	1.2008	0	0	(1,653)	0	0		0	0	0	(1,653)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/26/2020	06/30/2020	06/30/2020	Sale	0	2,069,509	1.20173	0	0	(58,328)	0	0		0	0	0	(58,328)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/26/2020	06/30/2020	06/30/2020	Sale	0	3,163,005	1.20173	0	0	(89,147)	0	0		0	0	0	(89,147)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/26/2020	06/30/2020	06/30/2020	Sale	0	2,259,289	1.20173	0	0	(63,677)	0	0		0	0	0	(63,677)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/26/2020	06/30/2020	06/30/2020	Sale	0	1,355,573	1.20173	0	0	(38,206)	0	0		0	0	0	(38,206)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/26/2020	06/30/2020	06/30/2020	Sale	0	120,560	1.20173	0	0	(3,398)	0	0		0	0	0	(3,398)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/26/2020	06/30/2020	06/30/2020	Sale	0	482,242	1.20173	0	0	(13,592)	0	0		0	0	0	(13,592)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/26/2020	06/30/2020	06/30/2020	Sale	0	241,121	1.20173	0	0	(6,796)	0	0		0	0	0	(6,796)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/26/2020	06/30/2020	06/30/2020	Sale	0	843,923	1.20173	0	0	(23,785)	0	0		0	0	0	(23,785)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/26/2020	06/30/2020	06/30/2020	Sale	0	843,923	1.20173	0	0	(23,785)	0	0		0	0	0	(23,785)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/26/2020	06/30/2020	06/30/2020	Sale	0	4,864,614	1.20173	0	0	(137,106)	0	0		0	0	0	(137,106)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/26/2020	06/30/2020	06/30/2020	Sale	0	120,560	1.20173	0	0	(3,398)	0	0		0	0	0	(3,398)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/09/2020	07/14/2020	07/14/2020	Sale	0	13,238,099	1.24685	0	0	(64,234)	0	0		0	0	0	(64,234)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/09/2020	07/14/2020	07/14/2020	Sale	0	6,687,826	1.24685	0	0	(32,451)	0	0		0	0	0	(32,451)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/09/2020	07/14/2020	07/14/2020	Sale	0	307,131	1.24685	0	0	(1,490)	0	0		0	0	0	(1,490)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/09/2020	07/14/2020	07/14/2020	Sale	0	1,698,317	1.24685	0	0	(8,241)	0	0		0	0	0	(8,241)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/09/2020	07/14/2020	07/14/2020	Sale	0	168,324	1.24685	0	0	(817)	0	0		0	0	0	(817)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/09/2020	07/14/2020	07/14/2020	Sale	0	203,175	1.24685	0	0	(986)	0	0		0	0	0	(986)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/09/2020	07/14/2020	07/14/2020	Sale	0	5,875	1.246849	0	0	(29)	0	0		0	0	0	(29)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/09/2020	07/14/2020	07/14/2020	Sale	0	167,120	1.24685	0	0	(811)	0	0		0	0	0	(811)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/09/2020	07/14/2020	07/14/2020	Sale	0	135,091	1.24685	0	0	(656)	0	0		0	0	0	(656)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/09/2020	07/14/2020	07/14/2020	Sale	0	39,460	1.24685	0	0	(191)	0	0		0	0	0	(191)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/09/2020	07/14/2020	07/14/2020	Sale	0	491,703	1.24685	0	0	(2,386)	0	0		0	0	0	(2,386)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/09/2020	07/14/2020	07/14/2020	Sale	0	2,387,105	1.24685	0	0	(11,583)	0	0		0	0	0	(11,583)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/09/2020	07/14/2020	07/14/2020	Sale	0	9,231,459	1.24685	0	0	(44,793)	0	0		0	0	0	(44,793)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/14/2020	07/16/2020	07/16/2020	Sale	0	696,369	1.25717	0	0	(1,623)	0	0		0	0	0	(1,623)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/14/2020	07/16/2020	07/16/2020	Sale	0	2,780,904	1.25717	0	0	(6,481)	0	0		0	0	0	(6,481)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/14/2020	07/16/2020	07/16/2020	Sale	0	853,318	1.25717	0	0	(1,989)	0	0		0	0	0	(1,989)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/14/2020	07/16/2020	07/16/2020	Sale	0	3,257,848	1.25717	0	0	(7,593)	0	0		0	0	0	(7,593)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/17/2020	06/22/2020	06/22/2020	Sale	0	44,262	1.2492	0	0	161	0	0		0	0	0	161	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/17/2020	06/22/2020	06/22/2020	Sale	0	269,858	1.2492	0	0	983	0	0		0	0	0	983	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/17/2020	06/22/2020	06/22/2020	Sale	0	290,324	1.2492	0	0	1,057	0	0		0	0	0	1,057	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/17/2020	06/22/2020	06/22/2020	Sale	0	190,376	1.2492	0	0	693	0	0		0	0	0	693	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/17/2020	06/22/2020	06/22/2020	Sale	0	185,775	1.2492	0	0	677	0	0		0	0	0	677	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/17/2020	06/22/2020	06/22/2020	Sale	0	39,027	1.2492	0	0	142	0	0		0	0	0	142	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/22/2020	07/24/2020	07/24/2020	Sale	0	14,942,306	1.23326	0	0	(551,767)	0	0		0	0	0	(551,767)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/22/2020	07/24/2020	07/24/2020	Sale	0	5,780,790	1.23326	0	0	(213,464)	0	0		0	0	0	(213,464)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/22/2020	07/24/2020	07/24/2020	Sale	0	1,095,150	1.23326	0	0	(40,440)	0	0		0	0	0	(40,440)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/22/2020	07/24/2020	07/24/2020	Sale	0	2,889,398	1.23326	0	0	(106,695)	0	0		0	0	0	(106,695)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/22/2020	07/24/2020	07/24/2020	Sale	0	966,897	1.23326	0	0	(35,704)	0	0		0	0	0	(35,704)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/22/2020	07/24/2020	07/24/2020	Sale	0	1,063,990	1.23326	0	0	(39,289)	0	0		0	0	0	(39,289)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/23/2020	05/27/2020	05/27/2020	Sale	0	5,172,712	1.2335	0	0	51,161	0	0		0	0	0	51,161	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2020	06/30/2020	06/30/2020	Sale	0	53,193	1.24789	0	0	524	0	0		0	0	0	524	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2020	06/30/2020	06/30/2020	Sale	0	81,300	1.24789	0	0	801	0	0		0	0	0	801	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2020	06/30/2020	06/30/2020	Sale	0	58,071	1.24789	0	0	572	0	0		0	0	0	572	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2020	06/30/2020	06/30/2020	Sale	0	34,843	1.24789	0	0	343	0	0		0	0	0	343	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2020	07/30/2020	07/30/2020	Sale	0	9,125,511	1.24418	0	0	(439,487)	0	0		0	0	0	(439,487)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2020	07/30/2020	07/30/2020	Sale	0	1,556,956	1.24418	0	0	(74,983)	0	0		0	0	0	(74,983)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2020	07/30/2020	07/30/2020	Sale	0	2,594,927	1.24418	0	0	(124,972)	0	0		0	0	0	(124,972)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/28/2020	07/30/2020	07/30/2020	Sale	0	1,352,817	1.24418	0	0	(65,152)	0	0		0	0	0	(65,152)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/01/2020	07/30/2020	07/30/2020	Sale	0	356,102	1.2497	0	0	(15,501)	0	0		0	0	0	(15,501)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/01/2020	07/30/2020	07/30/2020	Sale	0	431,072	1.2497	0	0	(18,765)	0	0		0	0	0	(18,765)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/13/2020	08/17/2020	08/17/2020	Sale	0	9,393,996	1.22933	0	0	(615,680)	0	0		0	0	0	(615,680)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/13/2020	08/17/2020	08/17/2020	Sale	0	15,671,716	1.22933	0	0	(1,027,121)	0	0		0	0	0	(1,027,121)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/19/2020	08/21/2020	08/21/2020	Sale	0	4,793,764	1.22446	0	0	(324,123)	0	0		0	0	0	(324,123)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/19/2020	08/21/2020	08/21/2020	Sale	0	4,338,542	1.22446	0	0	(293,344)	0	0		0	0	0	(293,344)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/19/2020	08/21/2020	08/21/2020	Sale	0	1,913,790	1.22446	0	0	(129,398)	0	0		0	0	0	(129,398)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/19/2020	08/21/2020	08/21/2020	Sale	0	1,913,790	1.22446	0	0	(129,398)	0	0		0	0	0	(129,398)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/22/2020	06/29/2020	06/29/2020	Sale	0	5,106,613	1.21719	0	0	(40,318)	0	0		0	0	0	(40,318)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/27/2020	08/28/2020	08/28/2020	Sale	0	27,810,508	1.2288	0	0	(2,360,544)	0	0		0	0	0	(2,360,544)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/27/2020	08/28/2020	08/28/2020	Sale	0	3,421,872	1.2288	0	0	(290,447)	0	0		0	0	0	(290,447)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/27/2020	08/28/2020	08/28/2020	Sale	0	4,593,694	1.2288	0	0	(389,911)	0	0		0	0	0	(389,911)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/28/2020	09/01/2020	09/01/2020	Sale	0	7,673,426	1.2318	0	0	(703,615)	0	0		0	0	0	(703,615)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/28/2020	09/01/2020	09/01/2020	Sale	0	11,211,949	1.2318	0	0	(1,028,081)	0	0		0	0	0	(1,028,081)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/29/2020	09/02/2020	09/02/2020	Sale	0	2,072,322	1.2316	0	0	(166,075)	0	0		0	0	0	(166,075)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/29/2020	09/02/2020	09/02/2020	Sale	0	1,517,438	1.2316	0	0	(121,607)	0	0		0	0	0	(121,607)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/29/2020	09/02/2020	09/02/2020	Sale	0	1,562,734	1.2316	0	0	(125,237)	0	0		0	0	0	(125,237)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/29/2020	09/02/2020	09/02/2020	Sale	0	1,313,603	1.2316	0	0	(105,272)	0	0		0	0	0	(105,272)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/29/2020	09/02/2020	09/02/2020	Sale	0	3,736,974	1.2316	0	0	(299,480)	0	0		0	0	0	(299,480)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/29/2020	09/02/2020	09/02/2020	Sale	0	1,829,827	1.2316	0	0	(146,642)	0	0		0	0	0	(146,642)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/29/2020	09/02/2020	09/02/2020	Sale	0	121,908	1.2316	0	0	(9,770)	0	0		0	0	0	(9,770)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/29/2020	09/02/2020	09/02/2020	Sale	0	9,774,616	1.2316	0	0	(783,334)	0	0		0	0	0	(783,334)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/29/2020	09/02/2020	09/02/2020	Sale	0	651,211	1.2316	0	0	(52,188)	0	0		0	0	0	(52,188)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/11/2020	09/15/2020	09/15/2020	Sale	0	609,403	1.26805	0	0	(8,290)	0	0		0	0	0	(8,290)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/11/2020	09/15/2020	09/15/2020	Sale	0	472,856	1.26805	0	0	(6,433)	0	0		0	0	0	(6,433)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/11/2020	09/15/2020	09/15/2020	Sale	0	286,579	1.26805	0	0	(3,899)	0	0		0	0	0	(3,899)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/11/2020	09/15/2020	09/15/2020	Sale	0	1,144,632	1.26805	0	0	(15,571)	0	0		0	0	0	(15,571)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/18/2020	09/21/2020	09/21/2020	Sale	0	851,503	1.2409	0	0	(26,522)	0	0		0	0	0	(26,522)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/18/2020	09/21/2020	09/21/2020	Sale	0	965,729	1.2409	0	0	(30,079)	0	0		0	0	0	(30,079)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/18/2020	09/21/2020	09/21/2020	Sale	0	5,887,833	1.2409	0	0	(183,387)	0	0		0	0	0	(183,387)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/18/2020	09/21/2020	09/21/2020	Sale	0	6,334,353	1.2409	0	0	(197,294)	0	0		0	0	0	(197,294)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/18/2020	09/21/2020	09/21/2020	Sale	0	4,153,674	1.2409	0	0	(129,373)	0	0		0	0	0	(129,373)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/18/2020	09/21/2020	09/21/2020	Sale	0	4,880,749	1.2409	0	0	(152,019)	0	0		0	0	0	(152,019)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/18/2020	09/21/2020	09/21/2020	Sale	0	9,349,388	1.2409	0	0	(291,203)	0	0		0	0	0	(291,203)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/18/2020	09/21/2020	09/21/2020	Sale	0	5,081,624	1.2409	0	0	(158,276)	0	0		0	0	0	(158,276)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/18/2020	09/21/2020	09/21/2020	Sale	0	4,413,322	1.2409	0	0	(137,461)	0	0		0	0	0	(137,461)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/18/2020	09/21/2020	09/21/2020	Sale	0	1,224,015	1.2409	0	0	(38,124)	0	0		0	0	0	(38,124)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/18/2020	09/21/2020	09/21/2020	Sale	0	4,357,640	1.2409	0	0	(135,726)	0	0		0	0	0	(135,726)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/18/2020	09/21/2020	09/21/2020	Sale	0	5,394,192	1.2409	0	0	(168,012)	0	0		0	0	0	(168,012)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/25/2020	06/29/2020	06/29/2020	Sale	0	403,396,800	1.24	0	0	4,294,224	0	0		0	0	0	4,294,224	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/25/2020	07/29/2020	07/29/2020	Sale	0	2,232,153	1.242	0	0	(97,679)	0	0		0	0	0	(97,679)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	52,085	1.2377	0	0	(2,319)	0	0		0	0	0	(2,319)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	79,606	1.2377	0	0	(3,544)	0	0		0	0	0	(3,544)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	56,861	1.2377	0	0	(2,531)	0	0		0	0	0	(2,531)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	34,117	1.2377	0	0	(1,519)	0	0		0	0	0	(1,519)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	2,207,373	1.2377	0	0	(98,268)	0	0		0	0	0	(98,268)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	3,373,714	1.2377	0	0	(150,191)	0	0		0	0	0	(150,191)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	2,409,796	1.2377	0	0	(107,279)	0	0		0	0	0	(107,279)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	1,445,877	1.2377	0	0	(64,368)	0	0		0	0	0	(64,368)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	126,963	1.2377	0	0	(5,652)	0	0		0	0	0	(5,652)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	507,851	1.2377	0	0	(22,609)	0	0		0	0	0	(22,609)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	253,926	1.2377	0	0	(11,304)	0	0		0	0	0	(11,304)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	888,740	1.2377	0	0	(39,565)	0	0		0	0	0	(39,565)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	888,740	1.2377	0	0	(39,565)	0	0		0	0	0	(39,565)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	5,122,951	1.2377	0	0	(228,064)	0	0		0	0	0	(228,064)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/26/2020	09/30/2020	09/30/2020	Sale	0	126,963	1.2377	0	0	(5,652)	0	0		0	0	0	(5,652)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/29/2020	07/01/2020	07/01/2020	Sale	0	87,100,650	1.2285	0	0	(1,226,570)	0	0		0	0	0	(1,226,570)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/29/2020	07/01/2020	07/01/2020	Sale	0	230,220,900	1.2285	0	0	(3,242,020)	0	0		0	0	0	(3,242,020)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/10/2020	10/13/2020	10/13/2020	Sale	0	16,777,111	1.26425	0	0	(455,838)	0	0		0	0	0	(455,838)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/10/2020	10/13/2020	10/13/2020	Sale	0	4,417,472	1.26425	0	0	(120,024)	0	0		0	0	0	(120,024)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/10/2020	10/13/2020	10/13/2020	Sale	0	201,437	1.26425	0	0	(5,473)	0	0		0	0	0	(5,473)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/10/2020	10/13/2020	10/13/2020	Sale	0	1,165,518	1.26425	0	0	(31,667)	0	0		0	0	0	(31,667)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/10/2020	10/13/2020	10/13/2020	Sale	0	131,975	1.26425	0	0	(3,586)	0	0		0	0	0	(3,586)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/10/2020	10/13/2020	10/13/2020	Sale	0	184,670	1.26425	0	0	(5,018)	0	0		0	0	0	(5,018)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/10/2020	10/13/2020	10/13/2020	Sale	0	26,867	1.26425	0	0	(730)	0	0		0	0	0	(730)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/10/2020	10/13/2020	10/13/2020	Sale	0	128,557	1.26425	0	0	(3,493)	0	0		0	0	0	(3,493)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/10/2020	10/13/2020	10/13/2020	Sale	0	112,394	1.26425	0	0	(3,054)	0	0		0	0	0	(3,054)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/10/2020	10/13/2020	10/13/2020	Sale	0	39,323	1.26425	0	0	(1,068)	0	0		0	0	0	(1,068)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/10/2020	10/13/2020	10/13/2020	Sale	0	286,926	1.26425	0	0	(7,796)	0	0		0	0	0	(7,796)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/10/2020	10/13/2020	10/13/2020	Sale	0	1,533,470	1.26425	0	0	(41,665)	0	0		0	0	0	(41,665)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/10/2020	10/13/2020	10/13/2020	Sale	0	2,377,766	1.26425	0	0	(64,605)	0	0		0	0	0	(64,605)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/10/2020	10/13/2020	10/13/2020	Sale	0	965,517	1.26425	0	0	(26,233)	0	0		0	0	0	(26,233)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/10/2020	10/13/2020	10/13/2020	Sale	0	835,821	1.26425	0	0	(22,709)	0	0		0	0	0	(22,709)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/10/2020	10/13/2020	10/13/2020	Sale	0	994,338	1.26425	0	0	(27,016)	0	0		0	0	0	(27,016)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/10/2020	10/13/2020	10/13/2020	Sale	0	1,318,579	1.26425	0	0	(35,826)	0	0		0	0	0	(35,826)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/14/2020	10/16/2020	10/16/2020	Sale	0	692,904	1.25068	0	0	(23,363)	0	0		0	0	0	(23,363)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/14/2020	10/16/2020	10/16/2020	Sale	0	2,767,069	1.25068	0	0	(93,299)	0	0		0	0	0	(93,299)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/14/2020	10/16/2020	10/16/2020	Sale	0	849,073	1.25068	0	0	(28,629)	0	0		0	0	0	(28,629)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/14/2020	10/16/2020	10/16/2020	Sale	0	3,241,640	1.25068	0	0	(109,301)	0	0		0	0	0	(109,301)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/22/2020	10/26/2020	10/26/2020	Sale	0	15,419,769	1.2721	0	0	(366,070)	0	0		0	0	0	(366,070)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/22/2020	10/26/2020	10/26/2020	Sale	0	5,965,508	1.2721	0	0	(141,623)	0	0		0	0	0	(141,623)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/22/2020	10/26/2020	10/26/2020	Sale	0	1,130,144	1.2721	0	0	(26,830)	0	0		0	0	0	(26,830)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/22/2020	10/26/2020	10/26/2020	Sale	0	3,040,004	1.2721	0	0	(72,171)	0	0		0	0	0	(72,171)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/22/2020	10/26/2020	10/26/2020	Sale	0	1,017,296	1.2721	0	0	(24,151)	0	0		0	0	0	(24,151)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/22/2020	10/26/2020	10/26/2020	Sale	0	1,119,449	1.2721	0	0	(26,576)	0	0		0	0	0	(26,576)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/27/2020	09/01/2020	09/01/2020	Sale	0	1,542,393	1.28654	0	0	(69,786)	0	0		0	0	0	(69,786)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/28/2020	11/02/2020	11/02/2020	Sale	0	9,605,862	1.29416	0	0	23,455	0	0		0	0	0	23,455	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/28/2020	11/02/2020	11/02/2020	Sale	0	1,638,912	1.29416	0	0	4,002	0	0		0	0	0	4,002	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/28/2020	11/02/2020	11/02/2020	Sale	0	2,731,519	1.29416	0	0	6,670	0	0		0	0	0	6,670	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/28/2020	11/02/2020	11/02/2020	Sale	0	1,424,027	1.29416	0	0	3,477	0	0		0	0	0	3,477	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/31/2020	08/03/2020	08/03/2020	Sale	0	4,003	1.310898	0	0	24	0	0		0	0	0	24	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/31/2020	08/03/2020	08/03/2020	Sale	0	4,846	1.310899	0	0	29	0	0		0	0	0	29	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/31/2020	11/03/2020	11/03/2020	Sale	0	9,977,763	1.31397	0	0	52,927	0	0		0	0	0	52,927	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/31/2020	11/03/2020	11/03/2020	Sale	0	18,940,521	1.31397	0	0	100,471	0	0		0	0	0	100,471	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/13/2020	11/16/2020	11/16/2020	Sale	0	16,496,840	1.31214	0	0	(69,903)	0	0		0	0	0	(69,903)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/13/2020	11/16/2020	11/16/2020	Sale	0	9,888,595	1.31214	0	0	(41,901)	0	0		0	0	0	(41,901)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/19/2020	11/23/2020	11/23/2020	Sale	0	5,145,190	1.32215	0	0	(28,603)	0	0		0	0	0	(28,603)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/19/2020	11/23/2020	11/23/2020	Sale	0	4,656,596	1.32215	0	0	(25,887)	0	0		0	0	0	(25,887)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/19/2020	11/23/2020	11/23/2020	Sale	0	2,054,087	1.32215	0	0	(11,419)	0	0		0	0	0	(11,419)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/19/2020	11/23/2020	11/23/2020	Sale	0	2,054,087	1.32215	0	0	(11,419)	0	0		0	0	0	(11,419)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/21/2020	11/25/2020	11/25/2020	Sale	0	10,776	1.3083	0	0	(245)	0	0		0	0	0	(245)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/21/2020	11/25/2020	11/25/2020	Sale	0	3,015	1.3083	0	0	(69)	0	0		0	0	0	(69)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/27/2020	10/01/2020	10/01/2020	Sale	0	1,580,288	1.31894	0	0	38,628	0	0		0	0	0	38,628	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/27/2020	11/30/2020	11/30/2020	Sale	0	7,950,739	1.31927	0	0	(95,100)	0	0		0	0	0	(95,100)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/27/2020	11/30/2020	11/30/2020	Sale	0	11,617,142	1.31927	0	0	(138,954)	0	0		0	0	0	(138,954)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/27/2020	11/30/2020	11/30/2020	Sale	0	29,930,099	1.321785	0	0	(300,369)	0	0		0	0	0	(300,369)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/27/2020	11/30/2020	11/30/2020	Sale	0	3,682,671	1.321785	0	0	(36,958)	0	0		0	0	0	(36,958)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/27/2020	11/30/2020	11/30/2020	Sale	0	4,943,805	1.321785	0	0	(49,614)	0	0		0	0	0	(49,614)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/01/2020	12/02/2020	12/02/2020	Sale	0	10,392,096	1.33877	0	0	48,670	0	0		0	0	0	48,670	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/01/2020	12/02/2020	12/02/2020	Sale	0	692,349	1.33877	0	0	3,243	0	0		0	0	0	3,243	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/01/2020	12/02/2020	12/02/2020	Sale	0	1,945,421	1.33877	0	0	9,111	0	0		0	0	0	9,111	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/01/2020	12/02/2020	12/02/2020	Sale	0	129,609	1.33877	0	0	607	0	0		0	0	0	607	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/02/2020	12/02/2020	12/02/2020	Sale	0	561,895	1.33468	0	0	918	0	0		0	0	0	918	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/02/2020	12/02/2020	12/02/2020	Sale	0	37,435	1.33468	0	0	61	0	0		0	0	0	61	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/02/2020	12/02/2020	12/02/2020	Sale	0	105,188	1.33468	0	0	172	0	0		0	0	0	172	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/02/2020	12/02/2020	12/02/2020	Sale	0	7,008	1.33468	0	0	11	0	0		0	0	0	11	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/03/2020	10/08/2020	10/08/2020	Sale	0	3,181,208	1.32755	0	0	83,032	0	0		0	0	0	83,032	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/11/2020	12/15/2020	12/15/2020	Sale	0	554,789	1.28024	0	0	(25,875)	0	0		0	0	0	(25,875)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	09/11/2020	12/15/2020	12/15/2020	Sale	0	430,480	1.28024	0	0	(20,077)	0	0		0	0	0	(20,077)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/11/2020	12/15/2020	12/15/2020	Sale	0	260,896	1.28024	0	0	(12,168)	0	0		0	0	0	(12,168)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/11/2020	12/15/2020	12/15/2020	Sale	0	1,042,052	1.28024	0	0	(48,601)	0	0		0	0	0	(48,601)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/17/2020	12/21/2020	12/21/2020	Sale	0	5,106,617	1.29515	0	0	(145,099)	0	0		0	0	0	(145,099)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/17/2020	12/21/2020	12/21/2020	Sale	0	9,782,053	1.29515	0	0	(277,944)	0	0		0	0	0	(277,944)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/17/2020	12/21/2020	12/21/2020	Sale	0	5,166,592	1.29485	0	0	(148,033)	0	0		0	0	0	(148,033)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/17/2020	12/21/2020	12/21/2020	Sale	0	4,487,115	1.29485	0	0	(128,565)	0	0		0	0	0	(128,565)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/17/2020	12/21/2020	12/21/2020	Sale	0	1,244,481	1.29485	0	0	(35,657)	0	0		0	0	0	(35,657)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/17/2020	12/21/2020	12/21/2020	Sale	0	4,430,503	1.29485	0	0	(126,943)	0	0		0	0	0	(126,943)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/17/2020	12/21/2020	12/21/2020	Sale	0	861,865	1.29525	0	0	(24,420)	0	0		0	0	0	(24,420)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/17/2020	12/21/2020	12/21/2020	Sale	0	977,481	1.29525	0	0	(27,696)	0	0		0	0	0	(27,696)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/17/2020	12/21/2020	12/21/2020	Sale	0	5,959,479	1.29525	0	0	(168,858)	0	0		0	0	0	(168,858)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/17/2020	12/21/2020	12/21/2020	Sale	0	6,411,433	1.29525	0	0	(181,663)	0	0		0	0	0	(181,663)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/17/2020	12/21/2020	12/21/2020	Sale	0	4,204,218	1.29525	0	0	(119,124)	0	0		0	0	0	(119,124)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/17/2020	12/21/2020	12/21/2020	Sale	0	5,630,452	1.29525	0	0	(159,535)	0	0		0	0	0	(159,535)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	12/30/2020	12/30/2020	Sale	0	135,193	1.28893	0	0	(7,554)	0	0		0	0	0	(7,554)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	12/30/2020	12/30/2020	Sale	0	540,772	1.28893	0	0	(30,216)	0	0		0	0	0	(30,216)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	12/30/2020	12/30/2020	Sale	0	270,386	1.28893	0	0	(15,108)	0	0		0	0	0	(15,108)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	12/30/2020	12/30/2020	Sale	0	946,350	1.28893	0	0	(52,878)	0	0		0	0	0	(52,878)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	12/30/2020	12/30/2020	Sale	0	946,350	1.28893	0	0	(52,878)	0	0		0	0	0	(52,878)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	12/30/2020	12/30/2020	Sale	0	5,455,034	1.28893	0	0	(304,804)	0	0		0	0	0	(304,804)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	12/30/2020	12/30/2020	Sale	0	135,193	1.28893	0	0	(7,554)	0	0		0	0	0	(7,554)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	12/30/2020	12/30/2020	Sale	0	2,436,319	1.28893	0	0	(136,131)	0	0		0	0	0	(136,131)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	12/30/2020	12/30/2020	Sale	0	3,723,632	1.28893	0	0	(208,061)	0	0		0	0	0	(208,061)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	12/30/2020	12/30/2020	Sale	0	2,659,737	1.28893	0	0	(148,615)	0	0		0	0	0	(148,615)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/28/2020	12/30/2020	12/30/2020	Sale	0	1,595,842	1.28893	0	0	(89,169)	0	0		0	0	0	(89,169)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/29/2020	11/02/2020	11/02/2020	Sale	0	1,538,766	1.2839	0	0	(8,509)	0	0		0	0	0	(8,509)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/06/2020	11/09/2020	11/09/2020	Sale	0	2,331,196	1.29672	0	0	(32,504)	0	0		0	0	0	(32,504)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/12/2020	11/23/2020	11/23/2020	Sale	0	11,520,247	1.3045	0	0	(220,779)	0	0		0	0	0	(220,779)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/29/2020	12/02/2020	12/02/2020	Sale	0	1,547,974	1.29197	0	0	(48,561)	0	0		0	0	0	(48,561)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/05/2020	12/09/2020	12/09/2020	Sale	0	784,129	1.3089	0	0	(18,332)	0	0		0	0	0	(18,332)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/07/2020	12/11/2020	12/11/2020	Sale	0	80,221,554	1.338307	0	0	1,031,432	0	0		0	0	0	1,031,432	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/05/2019	02/07/2020	02/07/2020	Sale	0	1,678,664	1.29128	0	0	(3,341)	0	0		0	45,098	0	(3,341)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/05/2019	02/07/2020	02/07/2020	Sale	0	2,066,048	1.29128	0	0	(4,112)	0	0		0	55,505	0	(4,112)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/05/2019	02/07/2020	02/07/2020	Sale	0	6,843,784	1.29128	0	0	(13,621)	0	0		0	183,861	0	(13,621)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/05/2019	02/07/2020	02/07/2020	Sale	0	55,395,912	1.29128	0	0	(110,253)	0	0		0	1,488,235	0	(110,253)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/05/2019	02/07/2020	02/07/2020	Sale	0	4,132,096	1.29128	0	0	(8,224)	0	0		0	111,011	0	(8,224)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/05/2019	02/07/2020	02/07/2020	Sale	0	903,896	1.29128	0	0	(1,799)	0	0		0	24,284	0	(1,799)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/05/2019	02/07/2020	02/07/2020	Sale	0	5,035,992	1.29128	0	0	(10,023)	0	0		0	135,294	0	(10,023)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/05/2019	02/07/2020	02/07/2020	Sale	0	19,240,072	1.29128	0	0	(38,293)	0	0		0	516,893	0	(38,293)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/05/2019	02/07/2020	02/07/2020	Sale	0	2,324,304	1.29128	0	0	(4,626)	0	0		0	62,443	0	(4,626)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/05/2019	02/07/2020	02/07/2020	Sale	0	15,753,616	1.29128	0	0	(31,354)	0	0		0	423,228	0	(31,354)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/05/2019	02/07/2020	02/07/2020	Sale	0	41,320,960	1.29128	0	0	(82,240)	0	0		0	1,110,105	0	(82,240)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/04/2020	05/07/2020	05/07/2020	Sale	0	1,697,150	1.3055	0	0	100,035	0	0		0	0	0	100,035	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/04/2020	05/07/2020	05/07/2020	Sale	0	2,088,800	1.3055	0	0	123,120	0	0		0	0	0	123,120	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/04/2020	05/07/2020	05/07/2020	Sale	0	7,049,700	1.3055	0	0	415,530	0	0		0	0	0	415,530	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/04/2020	05/07/2020	05/07/2020	Sale	0	56,397,600	1.3055	0	0	3,324,240	0	0		0	0	0	3,324,240	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/04/2020	05/07/2020	05/07/2020	Sale	0	4,177,600	1.3055	0	0	246,240	0	0		0	0	0	246,240	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/04/2020	05/07/2020	05/07/2020	Sale	0	913,850	1.3055	0	0	53,865	0	0		0	0	0	53,865	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/04/2020	05/07/2020	05/07/2020	Sale	0	5,091,450	1.3055	0	0	300,105	0	0		0	0	0	300,105	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/04/2020	05/07/2020	05/07/2020	Sale	0	19,582,500	1.3055	0	0	1,154,250	0	0		0	0	0	1,154,250	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/04/2020	05/07/2020	05/07/2020	Sale	0	2,480,450	1.3055	0	0	146,205	0	0		0	0	0	146,205	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/04/2020	05/07/2020	05/07/2020	Sale	0	16,188,200	1.3055	0	0	954,180	0	0		0	0	0	954,180	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/04/2020	05/07/2020	05/07/2020	Sale	0	41,906,550	1.3055	0	0	2,470,095	0	0		0	0	0	2,470,095	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/06/2020	08/07/2020	08/07/2020	Sale	0	1,611,545	1.23965	0	0	(85,085)	0	0		0	0	0	(85,085)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/06/2020	08/07/2020	08/07/2020	Sale	0	1,983,440	1.23965	0	0	(104,720)	0	0		0	0	0	(104,720)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/06/2020	08/07/2020	08/07/2020	Sale	0	6,446,180	1.23965	0	0	(340,340)	0	0		0	0	0	(340,340)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/06/2020	08/07/2020	08/07/2020	Sale	0	53,676,845	1.23965	0	0	(2,833,985)	0	0		0	0	0	(2,833,985)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/06/2020	08/07/2020	08/07/2020	Sale	0	3,966,880	1.23965	0	0	(209,440)	0	0		0	0	0	(209,440)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/06/2020	08/07/2020	08/07/2020	Sale	0	867,755	1.23965	0	0	(45,815)	0	0		0	0	0	(45,815)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/06/2020	08/07/2020	08/07/2020	Sale	0	4,834,635	1.23965	0	0	(255,255)	0	0		0	0	0	(255,255)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/06/2020	08/07/2020	08/07/2020	Sale	0	18,718,715	1.23965	0	0	(988,295)	0	0		0	0	0	(988,295)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/06/2020	08/07/2020	08/07/2020	Sale	0	2,355,335	1.23965	0	0	(124,355)	0	0		0	0	0	(124,355)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/06/2020	08/07/2020	08/07/2020	Sale	0	15,495,625	1.23965	0	0	(818,125)	0	0		0	0	0	(818,125)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/06/2020	08/07/2020	08/07/2020	Sale	0	40,288,625	1.23965	0	0	(2,127,125)	0	0		0	0	0	(2,127,125)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/05/2020	11/06/2020	11/06/2020	Sale	0	2,099,440	1.31215	0	0	(3,680)	0	0		0	0	0	(3,680)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/05/2020	11/06/2020	11/06/2020	Sale	0	2,230,655	1.31215	0	0	(3,910)	0	0		0	0	0	(3,910)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/05/2020	11/06/2020	11/06/2020	Sale	0	7,872,900	1.31215	0	0	(13,800)	0	0		0	0	0	(13,800)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/05/2020	11/06/2020	11/06/2020	Sale	0	59,834,040	1.31215	0	0	(104,880)	0	0		0	0	0	(104,880)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/05/2020	11/06/2020	11/06/2020	Sale	0	4,723,740	1.31215	0	0	(8,280)	0	0		0	0	0	(8,280)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/05/2020	11/06/2020	11/06/2020	Sale	0	918,505	1.31215	0	0	(1,610)	0	0		0	0	0	(1,610)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/05/2020	11/06/2020	11/06/2020	Sale	0	5,379,815	1.31215	0	0	(9,430)	0	0		0	0	0	(9,430)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/05/2020	11/06/2020	11/06/2020	Sale	0	19,813,465	1.31215	0	0	(34,730)	0	0		0	0	0	(34,730)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/05/2020	11/06/2020	11/06/2020	Sale	0	2,099,440	1.31215	0	0	(3,680)	0	0		0	0	0	(3,680)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/05/2020	11/06/2020	11/06/2020	Sale	0	14,827,295	1.31215	0	0	(25,990)	0	0		0	0	0	(25,990)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/05/2020	11/06/2020	11/06/2020	Sale	0	48,155,905	1.31215	0	0	(84,410)	0	0		0	0	0	(84,410)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/04/2020	12/04/2020	12/04/2020	Sale	0	2,080,320	1.3002	0	0	(75,360)	0	0		0	0	0	(75,360)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/04/2020	12/04/2020	12/04/2020	Sale	0	1,430,220	1.3002	0	0	(51,810)	0	0		0	0	0	(51,810)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/04/2020	12/04/2020	12/04/2020	Sale	0	5,980,920	1.3002	0	0	(216,660)	0	0		0	0	0	(216,660)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/04/2020	12/04/2020	12/04/2020	Sale	0	59,419,140	1.3002	0	0	(2,152,470)	0	0		0	0	0	(2,152,470)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/04/2020	12/04/2020	12/04/2020	Sale	0	4,810,740	1.3002	0	0	(174,270)	0	0		0	0	0	(174,270)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/04/2020	12/04/2020	12/04/2020	Sale	0	910,140	1.3002	0	0	(32,970)	0	0		0	0	0	(32,970)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/04/2020	12/04/2020	12/04/2020	Sale	0	5,330,820	1.3002	0	0	(193,110)	0	0		0	0	0	(193,110)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/04/2020	12/04/2020	12/04/2020	Sale	0	8,451,300	1.3002	0	0	(306,150)	0	0		0	0	0	(306,150)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/04/2020	12/04/2020	12/04/2020	Sale	0	2,080,320	1.3002	0	0	(75,360)	0	0		0	0	0	(75,360)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/04/2020	12/04/2020	12/04/2020	Sale	0	14,822,280	1.3002	0	0	(536,940)	0	0		0	0	0	(536,940)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/04/2020	12/04/2020	12/04/2020	Sale	0	36,015,540	1.3002	0	0	(1,304,670)	0	0		0	0	0	(1,304,670)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/08/2019	01/13/2020	01/13/2020	Sale	0	1,439,359	751428	0	0	(28,175)	0	0		0	37,864	0	(28,175)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/08/2019	01/13/2020	01/13/2020	Sale	0	646,852	751428	0	0	(12,662)	0	0		0	17,016	0	(12,662)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/08/2019	01/13/2020	01/13/2020	Sale	0	1,944,192	751428	0	0	(38,057)	0	0		0	51,145	0	(38,057)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/27/2019	02/28/2020	02/28/2020	Sale	0	4,246,631	753239	0	0	46,663	0	0		0	101,547	0	46,663	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/27/2019	02/28/2020	02/28/2020	Sale	0	3,375,803	753239	0	0	37,094	0	0		0	80,724	0	37,094	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/27/2019	02/28/2020	02/28/2020	Sale	0	2,434,496	753239	0	0	26,751	0	0		0	58,215	0	26,751	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/27/2019	02/28/2020	02/28/2020	Sale	0	1,495,579	753239	0	0	16,434	0	0		0	35,763	0	16,434	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	11/27/2019	02/28/2020	02/28/2020	Sale	0	2,250,535	753239	0	0	24,729	0	0		0	53,816	0	24,729	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/27/2020	05/29/2020	05/29/2020	Sale	0	4,216,835	747882	0	0	137,561	0	0		0	0	0	137,561	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/27/2020	05/29/2020	05/29/2020	Sale	0	3,352,117	747882	0	0	109,352	0	0		0	0	0	109,352	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/27/2020	05/29/2020	05/29/2020	Sale	0	2,417,415	747882	0	0	78,861	0	0		0	0	0	78,861	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/27/2020	05/29/2020	05/29/2020	Sale	0	1,485,085	747882	0	0	48,446	0	0		0	0	0	48,446	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/27/2020	05/29/2020	05/29/2020	Sale	0	2,234,745	747882	0	0	72,902	0	0		0	0	0	72,902	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/28/2020	08/31/2020	08/31/2020	Sale	0	4,122,919	726892	0	0	(230,266)	0	0		0	0	0	(230,266)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/28/2020	08/31/2020	08/31/2020	Sale	0	3,277,459	726892	0	0	(183,047)	0	0		0	0	0	(183,047)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/28/2020	08/31/2020	08/31/2020	Sale	0	2,363,575	726892	0	0	(132,006)	0	0		0	0	0	(132,006)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/28/2020	08/31/2020	08/31/2020	Sale	0	1,452,010	726892	0	0	(81,095)	0	0		0	0	0	(81,095)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/28/2020	08/31/2020	08/31/2020	Sale	0	2,184,973	726892	0	0	(122,031)	0	0		0	0	0	(122,031)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/28/2020	11/30/2020	11/30/2020	Sale	0	4,347,439	762806	0	0	(50,489)	0	0		0	0	0	(50,489)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/28/2020	11/30/2020	11/30/2020	Sale	0	3,455,939	762806	0	0	(40,136)	0	0		0	0	0	(40,136)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/28/2020	11/30/2020	11/30/2020	Sale	0	2,492,287	762806	0	0	(28,944)	0	0		0	0	0	(28,944)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/28/2020	11/30/2020	11/30/2020	Sale	0	1,531,081	762806	0	0	(17,781)	0	0		0	0	0	(17,781)	0	0	FX (Foreign Exchange)

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Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/28/2020	11/30/2020	11/30/2020	Sale	0	2,303,959	762806	0	0	(26,757)	0	0		0	0	0	(26,757)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	12/11/2020	12/11/2020	Sale	0	20,713,202	758725	0	0	(660,844)	0	0		0	0	0	(660,844)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	12/11/2020	12/11/2020	Sale	0	3,262,519	758725	0	0	(104,089)	0	0		0	0	0	(104,089)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	12/11/2020	12/11/2020	Sale	0	3,186,646	758725	0	0	(101,668)	0	0		0	0	0	(101,668)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	12/11/2020	12/11/2020	Sale	0	1,062,215	758725	0	0	(33,889)	0	0		0	0	0	(33,889)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000299 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	01/09/2020	01/09/2020	Sale	0	781,972	1.115366	0	0	3,586	0	0		0	0	0	3,586	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000299 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	01/09/2020	01/09/2020	Sale	0	1,303,287	1.115365	0	0	5,977	0	0		0	0	0	5,977	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000299 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	01/09/2020	01/09/2020	Sale	0	1,042,630	1.115366	0	0	4,782	0	0		0	0	0	4,782	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000300 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/28/2020	01/30/2020	01/30/2020	Sale	0	831,260	1.1003	0	0	(2,418)	0	0		0	0	0	(2,418)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000300 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/28/2020	01/30/2020	01/30/2020	Sale	0	1,385,433	1.1003	0	0	(4,029)	0	0		0	0	0	(4,029)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000300 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/28/2020	01/30/2020	01/30/2020	Sale	0	1,108,346	1.1003	0	0	(3,223)	0	0		0	0	0	(3,223)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000341 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/28/2020	09/02/2020	09/02/2020	Sale	0	17,007	1.190325	0	0	90	0	0		0	0	0	90	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000341 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/28/2020	09/02/2020	09/02/2020	Sale	0	32,224	1.190325	0	0	170	0	0		0	0	0	170	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000341 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/28/2020	10/26/2020	10/26/2020	Sale	0	2,271,362	1.1917	0	0	18,965	0	0		0	0	0	18,965	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000341 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/28/2020	10/26/2020	10/26/2020	Sale	0	4,303,634	1.1917	0	0	35,933	0	0		0	0	0	35,933	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000345 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/25/2020	02/27/2020	02/27/2020	Sale	0	7,947,828	1.08375	0	0	(108,904)	0	0		0	0	0	(108,904)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000345 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/25/2020	02/27/2020	02/27/2020	Sale	0	3,406,212	1.08375	0	0	(46,673)	0	0		0	0	0	(46,673)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000345 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/25/2020	02/27/2020	02/27/2020	Sale	0	14,760,252	1.08375	0	0	(202,251)	0	0		0	0	0	(202,251)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000353 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/28/2020	09/03/2020	09/03/2020	Sale	0	20,129,225	1.189	0	0	88,880	0	0		0	0	0	88,880	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000361 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/29/2020	11/04/2020	11/04/2020	Sale	0	111,443,662	1.1712	0	0	33,304	0	0		0	0	0	33,304	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000361 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/29/2020	11/04/2020	11/04/2020	Sale	0	17,026,115	1.1712	0	0	5,088	0	0		0	0	0	5,088	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/08/2019	01/13/2020	01/13/2020	Sale	0	555,188	1.10315	0	0	(5,159)	0	0		0	10,084	0	(5,159)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/08/2019	01/13/2020	01/13/2020	Sale	0	698,764	1.10315	0	0	(6,493)	0	0		0	12,692	0	(6,493)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/08/2019	01/13/2020	01/13/2020	Sale	0	2,683,036	1.10315	0	0	(24,930)	0	0		0	48,732	0	(24,930)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/08/2019	01/13/2020	01/13/2020	Sale	0	1,042,647	1.10315	0	0	(9,688)	0	0		0	18,938	0	(9,688)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/08/2019	01/13/2020	01/13/2020	Sale	0	619,659	1.10315	0	0	(5,758)	0	0		0	11,255	0	(5,758)	0	0	FX (Foreign Exchange)

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Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/08/2019	01/13/2020	01/13/2020	Sale	0	1,355,441	1.10315	0	0	(12,594)	0	0		0	24,619	0	(12,594)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/08/2019	01/13/2020	01/13/2020	Sale	0	451,650	1.10315	0	0	(4,197)	0	0		0	8,203	0	(4,197)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/24/2019	01/27/2020	01/27/2020	Sale	0	4,039,413	1.11735	0	0	58,204	0	0		0	24,683	0	58,204	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/24/2019	01/27/2020	01/27/2020	Sale	0	7,123,320	1.11735	0	0	102,641	0	0		0	43,528	0	102,641	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/24/2019	01/27/2020	01/27/2020	Sale	0	2,406,458	1.11735	0	0	34,675	0	0		0	14,705	0	34,675	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/12/2019	03/16/2020	03/16/2020	Sale	0	1,477,876	1.1183	0	0	5,881	0	0		0	12,278	0	5,881	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/12/2019	03/16/2020	03/16/2020	Sale	0	610,522	1.1183	0	0	2,429	0	0		0	5,072	0	2,429	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/12/2019	03/16/2020	03/16/2020	Sale	0	370,013	1.1183	0	0	1,472	0	0		0	3,074	0	1,472	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/12/2019	03/16/2020	03/16/2020	Sale	0	786,822	1.1183	0	0	3,131	0	0		0	6,537	0	3,131	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/17/2019	03/19/2020	03/19/2020	Sale	0	3,867,836	1.122	0	0	178,741	0	0		0	20,043	0	178,741	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/18/2019	03/20/2020	03/20/2020	Sale	0	2,183,967	1.1184	0	0	96,662	0	0		0	18,490	0	96,662	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/10/2020	04/14/2020	04/14/2020	Sale	0	688,175	1.1186	0	0	13,350	0	0		0	0	0	13,350	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/10/2020	04/14/2020	04/14/2020	Sale	0	2,853,402	1.1186	0	0	55,354	0	0		0	0	0	55,354	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/10/2020	04/14/2020	04/14/2020	Sale	0	590,441	1.1186	0	0	11,454	0	0		0	0	0	11,454	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/10/2020	04/14/2020	04/14/2020	Sale	0	610,268	1.1186	0	0	11,839	0	0		0	0	0	11,839	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/10/2020	04/14/2020	04/14/2020	Sale	0	1,108,853	1.1186	0	0	21,511	0	0		0	0	0	21,511	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/10/2020	04/14/2020	04/14/2020	Sale	0	480,329	1.1186	0	0	9,318	0	0		0	0	0	9,318	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/10/2020	04/14/2020	04/14/2020	Sale	0	1,441,508	1.1186	0	0	27,964	0	0		0	0	0	27,964	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/23/2020	04/27/2020	04/27/2020	Sale	0	4,020,206	1.11065	0	0	96,284	0	0		0	0	0	96,284	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/23/2020	04/27/2020	04/27/2020	Sale	0	7,089,449	1.11065	0	0	169,792	0	0		0	0	0	169,792	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/23/2020	04/27/2020	04/27/2020	Sale	0	2,395,016	1.11065	0	0	57,360	0	0		0	0	0	57,360	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/12/2020	06/15/2020	06/15/2020	Sale	0	1,469,967	1.1269	0	0	(717)	0	0		0	0	0	(717)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/12/2020	06/15/2020	06/15/2020	Sale	0	607,254	1.1269	0	0	(296)	0	0		0	0	0	(296)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/12/2020	06/15/2020	06/15/2020	Sale	0	368,032	1.1269	0	0	(180)	0	0		0	0	0	(180)	0	0	FX (Foreign Exchange)

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Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/12/2020	06/15/2020	06/15/2020	Sale	0	782,611	1.1269	0	0	(382)	0	0		0	0	0	(382)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/17/2020	06/19/2020	06/19/2020	Sale	0	3,807,393	1.1043	0	0	(48,441)	0	0		0	0	0	(48,441)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/18/2020	06/22/2020	06/22/2020	Sale	0	2,135,743	1.0931	0	0	(62,034)	0	0		0	0	0	(62,034)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2020	07/14/2020	07/14/2020	Sale	0	542,999	1.0966	0	0	(21,391)	0	0		0	0	0	(21,391)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2020	07/14/2020	07/14/2020	Sale	0	2,773,532	1.0966	0	0	(109,262)	0	0		0	0	0	(109,262)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2020	07/14/2020	07/14/2020	Sale	0	573,914	1.0966	0	0	(22,609)	0	0		0	0	0	(22,609)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2020	07/14/2020	07/14/2020	Sale	0	481,527	1.0966	0	0	(18,970)	0	0		0	0	0	(18,970)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2020	07/14/2020	07/14/2020	Sale	0	1,077,814	1.0966	0	0	(42,460)	0	0		0	0	0	(42,460)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2020	07/14/2020	07/14/2020	Sale	0	466,884	1.0966	0	0	(18,393)	0	0		0	0	0	(18,393)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2020	07/14/2020	07/14/2020	Sale	0	1,401,159	1.0966	0	0	(55,198)	0	0		0	0	0	(55,198)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2020	07/14/2020	07/14/2020	Sale	0	2,921,241	1.0966	0	0	(115,081)	0	0		0	0	0	(115,081)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2020	07/14/2020	07/14/2020	Sale	0	1,740,314	1.0966	0	0	(68,559)	0	0		0	0	0	(68,559)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2020	07/14/2020	07/14/2020	Sale	0	5,151,475	1.0966	0	0	(202,940)	0	0		0	0	0	(202,940)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/11/2020	09/15/2020	09/15/2020	Sale	0	1,470,064	1.1417	0	0	(55,818)	0	0		0	0	0	(55,818)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/11/2020	09/15/2020	09/15/2020	Sale	0	607,295	1.1417	0	0	(23,059)	0	0		0	0	0	(23,059)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/11/2020	09/15/2020	09/15/2020	Sale	0	368,057	1.1417	0	0	(13,975)	0	0		0	0	0	(13,975)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/11/2020	09/15/2020	09/15/2020	Sale	0	782,663	1.1417	0	0	(29,717)	0	0		0	0	0	(29,717)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/17/2020	09/21/2020	09/21/2020	Sale	0	3,784,480	1.12546	0	0	(164,230)	0	0		0	0	0	(164,230)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/18/2020	09/21/2020	09/21/2020	Sale	0	2,193,145	1.1231	0	0	(99,981)	0	0		0	0	0	(99,981)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/10/2020	10/13/2020	10/13/2020	Sale	0	3,240,551	1.1326	0	0	(119,597)	0	0		0	0	0	(119,597)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/10/2020	10/13/2020	10/13/2020	Sale	0	516,671	1.1326	0	0	(19,068)	0	0		0	0	0	(19,068)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/10/2020	10/13/2020	10/13/2020	Sale	0	3,038,350	1.1326	0	0	(112,134)	0	0		0	0	0	(112,134)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/10/2020	10/13/2020	10/13/2020	Sale	0	628,712	1.1326	0	0	(23,203)	0	0		0	0	0	(23,203)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/10/2020	10/13/2020	10/13/2020	Sale	0	6,172,743	1.1326	0	0	(227,813)	0	0		0	0	0	(227,813)	0	0	FX (Foreign Exchange)

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Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/10/2020	10/13/2020	10/13/2020	Sale	0	3,111,265	1.1326	0	0	(114,825)	0	0		0	0	0	(114,825)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/10/2020	10/13/2020	10/13/2020	Sale	0	511,462	1.1326	0	0	(18,876)	0	0		0	0	0	(18,876)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/10/2020	10/13/2020	10/13/2020	Sale	0	1,534,942	1.1326	0	0	(56,649)	0	0		0	0	0	(56,649)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/19/2020	11/02/2020	11/02/2020	Sale	0	38,268	1.1959	0	0	1,032	0	0		0	0	0	1,032	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/19/2020	11/02/2020	11/02/2020	Sale	0	25,496	1.1959	0	0	688	0	0		0	0	0	688	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/26/2020	09/30/2020	09/30/2020	Sale	0	1,138,450	1.18218	0	0	9,177	0	0		0	0	0	9,177	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/26/2020	11/30/2020	11/30/2020	Sale	0	751,638	1.1837	0	0	(7,937)	0	0		0	0	0	(7,937)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/26/2020	11/30/2020	11/30/2020	Sale	0	8,231,855	1.1837	0	0	(86,929)	0	0		0	0	0	(86,929)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/11/2020	12/15/2020	12/15/2020	Sale	0	1,332,413	1.1879	0	0	(30,677)	0	0		0	0	0	(30,677)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/11/2020	12/15/2020	12/15/2020	Sale	0	550,430	1.1879	0	0	(12,673)	0	0		0	0	0	(12,673)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/11/2020	12/15/2020	12/15/2020	Sale	0	333,593	1.1879	0	0	(7,681)	0	0		0	0	0	(7,681)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/11/2020	12/15/2020	12/15/2020	Sale	0	709,377	1.1879	0	0	(16,333)	0	0		0	0	0	(16,333)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/17/2020	12/21/2020	12/21/2020	Sale	0	2,319,067	1.18464	0	0	(71,668)	0	0		0	0	0	(71,668)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/17/2020	12/21/2020	12/21/2020	Sale	0	3,880,240	1.18484	0	0	(119,239)	0	0		0	0	0	(119,239)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/28/2020	11/30/2020	11/30/2020	Sale	0	699,609	1.16835	0	0	(16,677)	0	0		0	0	0	(16,677)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2020	11/30/2020	11/30/2020	Sale	0	3,675	1.175799	0	0	(64)	0	0		0	0	0	(64)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	01/10/2020	01/10/2020	Sale	0	221,048	1.10524	0	0	(1,222)	0	0		0	3,548	0	(1,222)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	01/10/2020	01/10/2020	Sale	0	1,436,812	1.10524	0	0	(7,943)	0	0		0	23,061	0	(7,943)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	01/10/2020	01/10/2020	Sale	0	4,531,484	1.10524	0	0	(25,051)	0	0		0	72,731	0	(25,051)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	01/10/2020	01/10/2020	Sale	0	60,677,676	1.10524	0	0	(335,439)	0	0		0	973,883	0	(335,439)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	01/10/2020	01/10/2020	Sale	0	442,096	1.10524	0	0	(2,444)	0	0		0	7,096	0	(2,444)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	01/10/2020	01/10/2020	Sale	0	1,547,336	1.10524	0	0	(8,554)	0	0		0	24,835	0	(8,554)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	01/10/2020	01/10/2020	Sale	0	442,096	1.10524	0	0	(2,444)	0	0		0	7,096	0	(2,444)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	01/10/2020	01/10/2020	Sale	0	7,073,536	1.10524	0	0	(39,104)	0	0		0	113,531	0	(39,104)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	01/10/2020	01/10/2020	Sale	0	110,524	1.10524	0	0	(611)	0	0		0	1,774	0	(611)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	01/10/2020	01/10/2020	Sale	0	3,315,720	1.10524	0	0	(18,330)	0	0		0	53,218	0	(18,330)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	01/10/2020	01/10/2020	Sale	0	6,189,344	1.10524	0	0	(34,216)	0	0		0	99,340	0	(34,216)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	01/10/2020	01/10/2020	Sale	0	1,215,764	1.10524	0	0	(6,721)	0	0		0	19,513	0	(6,721)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	01/10/2020	01/10/2020	Sale	0	12,820,784	1.10524	0	0	(70,876)	0	0		0	205,775	0	(70,876)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	01/10/2020	01/10/2020	Sale	0	29,730,956	1.10524	0	0	(164,359)	0	0		0	477,185	0	(164,359)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	01/10/2020	01/10/2020	Sale	0	123,013,212	1.10524	0	0	(680,043)	0	0		0	1,974,376	0	(680,043)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	01/10/2020	01/10/2020	Sale	0	2,873,624	1.10524	0	0	(15,886)	0	0		0	46,122	0	(15,886)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	01/10/2020	01/10/2020	Sale	0	2,210,480	1.10524	0	0	(12,220)	0	0		0	35,478	0	(12,220)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	01/10/2020	01/10/2020	Sale	0	6,520,916	1.10524	0	0	(36,049)	0	0		0	104,661	0	(36,049)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	01/10/2020	01/10/2020	Sale	0	663,144	1.10524	0	0	(3,666)	0	0		0	10,644	0	(3,666)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	01/10/2020	01/10/2020	Sale	0	31,720,388	1.10524	0	0	(175,357)	0	0		0	509,116	0	(175,357)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	01/10/2020	01/10/2020	Sale	0	27,741,524	1.10524	0	0	(153,361)	0	0		0	445,255	0	(153,361)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	01/10/2020	01/10/2020	Sale	0	5,305,152	1.10524	0	0	(29,328)	0	0		0	85,148	0	(29,328)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	01/10/2020	01/10/2020	Sale	0	37,799,208	1.10524	0	0	(208,962)	0	0		0	606,681	0	(208,962)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	01/10/2020	01/10/2020	Sale	0	17,794,364	1.10524	0	0	(98,371)	0	0		0	285,602	0	(98,371)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	04/09/2020	04/09/2020	Sale	0	224,044	1.12022	0	0	5,274	0	0		0	0	0	5,274	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	04/09/2020	04/09/2020	Sale	0	1,792,352	1.12022	0	0	42,192	0	0		0	0	0	42,192	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	04/09/2020	04/09/2020	Sale	0	6,385,254	1.12022	0	0	150,309	0	0		0	0	0	150,309	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	04/09/2020	04/09/2020	Sale	0	73,374,410	1.12022	0	0	1,727,235	0	0		0	0	0	1,727,235	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	04/09/2020	04/09/2020	Sale	0	448,088	1.12022	0	0	10,548	0	0		0	0	0	10,548	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	04/09/2020	04/09/2020	Sale	0	2,016,396	1.12022	0	0	47,466	0	0		0	0	0	47,466	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	04/09/2020	04/09/2020	Sale	0	560,110	1.12022	0	0	13,185	0	0		0	0	0	13,185	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	04/09/2020	04/09/2020	Sale	0	8,513,672	1.12022	0	0	200,412	0	0		0	0	0	200,412	0	0	FX (Foreign Exchange)

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Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	04/09/2020	04/09/2020	Sale	0	448,088	1.12022	0	0	10,548	0	0		0	0	0	10,548	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	04/09/2020	04/09/2020	Sale	0	5,601,100	1.12022	0	0	131,850	0	0		0	0	0	131,850	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	04/09/2020	04/09/2020	Sale	0	7,169,408	1.12022	0	0	168,768	0	0		0	0	0	168,768	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	04/09/2020	04/09/2020	Sale	0	112,022	1.12022	0	0	2,637	0	0		0	0	0	2,637	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	04/09/2020	04/09/2020	Sale	0	1,344,264	1.12022	0	0	31,644	0	0		0	0	0	31,644	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	04/09/2020	04/09/2020	Sale	0	13,218,596	1.12022	0	0	311,166	0	0		0	0	0	311,166	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	04/09/2020	04/09/2020	Sale	0	30,245,940	1.12022	0	0	711,990	0	0		0	0	0	711,990	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	04/09/2020	04/09/2020	Sale	0	118,631,298	1.12022	0	0	2,792,583	0	0		0	0	0	2,792,583	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	04/09/2020	04/09/2020	Sale	0	2,800,550	1.12022	0	0	65,925	0	0		0	0	0	65,925	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	04/09/2020	04/09/2020	Sale	0	2,128,418	1.12022	0	0	50,103	0	0		0	0	0	50,103	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	04/09/2020	04/09/2020	Sale	0	5,601,100	1.12022	0	0	131,850	0	0		0	0	0	131,850	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	04/09/2020	04/09/2020	Sale	0	112,022	1.12022	0	0	2,637	0	0		0	0	0	2,637	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	04/09/2020	04/09/2020	Sale	0	32,710,424	1.12022	0	0	770,004	0	0		0	0	0	770,004	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	04/09/2020	04/09/2020	Sale	0	28,789,654	1.12022	0	0	677,709	0	0		0	0	0	677,709	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	04/09/2020	04/09/2020	Sale	0	5,825,144	1.12022	0	0	137,124	0	0		0	0	0	137,124	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	04/09/2020	04/09/2020	Sale	0	39,319,722	1.12022	0	0	925,587	0	0		0	0	0	925,587	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2020	04/09/2020	04/09/2020	Sale	0	18,147,564	1.12022	0	0	427,194	0	0		0	0	0	427,194	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	05/11/2020	05/11/2020	Sale	0	217,800	1.089	0	0	1,300	0	0		0	0	0	1,300	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	05/11/2020	05/11/2020	Sale	0	1,851,300	1.089	0	0	11,050	0	0		0	0	0	11,050	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	05/11/2020	05/11/2020	Sale	0	4,029,300	1.089	0	0	24,050	0	0		0	0	0	24,050	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	05/11/2020	05/11/2020	Sale	0	70,785,000	1.089	0	0	422,500	0	0		0	0	0	422,500	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	05/11/2020	05/11/2020	Sale	0	544,500	1.089	0	0	3,250	0	0		0	0	0	3,250	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	05/11/2020	05/11/2020	Sale	0	1,851,300	1.089	0	0	11,050	0	0		0	0	0	11,050	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	05/11/2020	05/11/2020	Sale	0	435,600	1.089	0	0	2,600	0	0		0	0	0	2,600	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	05/11/2020	05/11/2020	Sale	0	8,603,100	1.089	0	0	51,350	0	0		0	0	0	51,350	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	05/11/2020	05/11/2020	Sale	0	435,600	1.089	0	0	2,600	0	0		0	0	0	2,600	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	05/11/2020	05/11/2020	Sale	0	5,662,800	1.089	0	0	33,800	0	0		0	0	0	33,800	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	05/11/2020	05/11/2020	Sale	0	9,583,200	1.089	0	0	57,200	0	0		0	0	0	57,200	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	05/11/2020	05/11/2020	Sale	0	1,415,700	1.089	0	0	8,450	0	0		0	0	0	8,450	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	05/11/2020	05/11/2020	Sale	0	5,553,900	1.089	0	0	33,150	0	0		0	0	0	33,150	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	05/11/2020	05/11/2020	Sale	0	7,405,200	1.089	0	0	44,200	0	0		0	0	0	44,200	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	05/11/2020	05/11/2020	Sale	0	148,321,800	1.089	0	0	885,300	0	0		0	0	0	885,300	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	05/11/2020	05/11/2020	Sale	0	1,851,300	1.089	0	0	11,050	0	0		0	0	0	11,050	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	05/11/2020	05/11/2020	Sale	0	217,800	1.089	0	0	1,300	0	0		0	0	0	1,300	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	05/11/2020	05/11/2020	Sale	0	5,662,800	1.089	0	0	33,800	0	0		0	0	0	33,800	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	05/11/2020	05/11/2020	Sale	0	108,900	1.089	0	0	650	0	0		0	0	0	650	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	05/11/2020	05/11/2020	Sale	0	45,629,100	1.089	0	0	272,350	0	0		0	0	0	272,350	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	05/11/2020	05/11/2020	Sale	0	980,100	1.089	0	0	5,850	0	0		0	0	0	5,850	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	05/11/2020	05/11/2020	Sale	0	6,098,400	1.089	0	0	36,400	0	0		0	0	0	36,400	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	05/11/2020	05/11/2020	Sale	0	47,589,300	1.089	0	0	284,050	0	0		0	0	0	284,050	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2020	05/11/2020	05/11/2020	Sale	0	12,959,100	1.089	0	0	77,350	0	0		0	0	0	77,350	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2020	04/15/2020	04/15/2020	Sale	0	4,720	1.091201	0	0	3	0	0		0	0	0	3	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2020	04/15/2020	04/15/2020	Sale	0	4,720	1.091201	0	0	3	0	0		0	0	0	3	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2020	04/15/2020	04/15/2020	Sale	0	14,160	1.0912	0	0	9	0	0		0	0	0	9	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2020	04/15/2020	04/15/2020	Sale	0	118,003	1.0912	0	0	76	0	0		0	0	0	76	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2020	04/15/2020	04/15/2020	Sale	0	9,440	1.0912	0	0	6	0	0		0	0	0	6	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2020	04/15/2020	04/15/2020	Sale	0	9,440	1.0912	0	0	6	0	0		0	0	0	6	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2020	04/15/2020	04/15/2020	Sale	0	18,880	1.0912	0	0	12	0	0		0	0	0	12	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	08/11/2020	08/11/2020	Sale	0	1,410,760	1.0852	0	0	(118,755)	0	0		0	0	0	(118,755)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	08/11/2020	08/11/2020	Sale	0	5,643,040	1.0852	0	0	(475,020)	0	0		0	0	0	(475,020)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	08/11/2020	08/11/2020	Sale	0	7,162,320	1.0852	0	0	(602,910)	0	0		0	0	0	(602,910)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	08/11/2020	08/11/2020	Sale	0	144,657,160	1.0852	0	0	(12,176,955)	0	0		0	0	0	(12,176,955)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	08/11/2020	08/11/2020	Sale	0	1,844,840	1.0852	0	0	(155,295)	0	0		0	0	0	(155,295)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	08/11/2020	08/11/2020	Sale	0	5,860,080	1.0852	0	0	(493,290)	0	0		0	0	0	(493,290)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	08/11/2020	08/11/2020	Sale	0	217,040	1.0852	0	0	(18,270)	0	0		0	0	0	(18,270)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	08/11/2020	08/11/2020	Sale	0	108,520	1.0852	0	0	(9,135)	0	0		0	0	0	(9,135)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	08/11/2020	08/11/2020	Sale	0	44,927,280	1.0852	0	0	(3,781,890)	0	0		0	0	0	(3,781,890)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	08/11/2020	08/11/2020	Sale	0	1,302,240	1.0852	0	0	(109,620)	0	0		0	0	0	(109,620)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	08/11/2020	08/11/2020	Sale	0	6,402,680	1.0852	0	0	(538,965)	0	0		0	0	0	(538,965)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	08/11/2020	08/11/2020	Sale	0	47,531,760	1.0852	0	0	(4,001,130)	0	0		0	0	0	(4,001,130)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	08/11/2020	08/11/2020	Sale	0	12,913,880	1.0852	0	0	(1,087,065)	0	0		0	0	0	(1,087,065)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	08/11/2020	08/11/2020	Sale	0	217,040	1.0852	0	0	(18,270)	0	0		0	0	0	(18,270)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	08/11/2020	08/11/2020	Sale	0	1,953,360	1.0852	0	0	(164,430)	0	0		0	0	0	(164,430)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	08/11/2020	08/11/2020	Sale	0	4,449,320	1.0852	0	0	(374,535)	0	0		0	0	0	(374,535)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	08/11/2020	08/11/2020	Sale	0	81,172,960	1.0852	0	0	(6,832,980)	0	0		0	0	0	(6,832,980)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	08/11/2020	08/11/2020	Sale	0	434,080	1.0852	0	0	(36,540)	0	0		0	0	0	(36,540)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	08/11/2020	08/11/2020	Sale	0	1,844,840	1.0852	0	0	(155,295)	0	0		0	0	0	(155,295)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	08/11/2020	08/11/2020	Sale	0	434,080	1.0852	0	0	(36,540)	0	0		0	0	0	(36,540)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	08/11/2020	08/11/2020	Sale	0	9,115,680	1.0852	0	0	(767,340)	0	0		0	0	0	(767,340)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	08/11/2020	08/11/2020	Sale	0	434,080	1.0852	0	0	(36,540)	0	0		0	0	0	(36,540)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	08/11/2020	08/11/2020	Sale	0	7,162,320	1.0852	0	0	(602,910)	0	0		0	0	0	(602,910)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/08/2020	08/11/2020	08/11/2020	Sale	0	10,526,440	1.0852	0	0	(886,095)	0	0		0	0	0	(886,095)	0	0	FX (Foreign Exchange)

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Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	08/11/2020	08/11/2020	Sale	0	3,898	1.174499	0	0	(7)	0	0		0	0	0	(7)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	08/11/2020	08/11/2020	Sale	0	3,898	1.174499	0	0	(7)	0	0		0	0	0	(7)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	08/11/2020	08/11/2020	Sale	0	15,591	1.1745	0	0	(27)	0	0		0	0	0	(27)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	08/11/2020	08/11/2020	Sale	0	97,444	1.1745	0	0	(170)	0	0		0	0	0	(170)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	08/11/2020	08/11/2020	Sale	0	7,795	1.174501	0	0	(14)	0	0		0	0	0	(14)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	08/11/2020	08/11/2020	Sale	0	3,898	1.174499	0	0	(7)	0	0		0	0	0	(7)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	08/11/2020	08/11/2020	Sale	0	19,489	1.1745	0	0	(34)	0	0		0	0	0	(34)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	09/11/2020	09/11/2020	Sale	0	236,010	1.18005	0	0	(610)	0	0		0	0	0	(610)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	09/11/2020	09/11/2020	Sale	0	2,006,085	1.18005	0	0	(5,185)	0	0		0	0	0	(5,185)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	09/11/2020	09/11/2020	Sale	0	4,602,195	1.18005	0	0	(11,895)	0	0		0	0	0	(11,895)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	09/11/2020	09/11/2020	Sale	0	75,759,210	1.18005	0	0	(195,810)	0	0		0	0	0	(195,810)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	09/11/2020	09/11/2020	Sale	0	472,020	1.18005	0	0	(1,220)	0	0		0	0	0	(1,220)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	09/11/2020	09/11/2020	Sale	0	1,534,065	1.18005	0	0	(3,965)	0	0		0	0	0	(3,965)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	09/11/2020	09/11/2020	Sale	0	354,015	1.18005	0	0	(915)	0	0		0	0	0	(915)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	09/11/2020	09/11/2020	Sale	0	9,440,400	1.18005	0	0	(24,400)	0	0		0	0	0	(24,400)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	09/11/2020	09/11/2020	Sale	0	354,015	1.18005	0	0	(915)	0	0		0	0	0	(915)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	09/11/2020	09/11/2020	Sale	0	7,080,300	1.18005	0	0	(18,300)	0	0		0	0	0	(18,300)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	09/11/2020	09/11/2020	Sale	0	11,092,470	1.18005	0	0	(28,670)	0	0		0	0	0	(28,670)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	09/11/2020	09/11/2020	Sale	0	1,416,060	1.18005	0	0	(3,660)	0	0		0	0	0	(3,660)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	09/11/2020	09/11/2020	Sale	0	5,900,250	1.18005	0	0	(15,250)	0	0		0	0	0	(15,250)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	09/11/2020	09/11/2020	Sale	0	7,080,300	1.18005	0	0	(18,300)	0	0		0	0	0	(18,300)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	09/11/2020	09/11/2020	Sale	0	151,282,410	1.18005	0	0	(391,010)	0	0		0	0	0	(391,010)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	09/11/2020	09/11/2020	Sale	0	1,652,070	1.18005	0	0	(4,270)	0	0		0	0	0	(4,270)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	09/11/2020	09/11/2020	Sale	0	236,010	1.18005	0	0	(610)	0	0		0	0	0	(610)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	09/11/2020	09/11/2020	Sale	0	6,018,255	1.18005	0	0	(15,555)	0	0		0	0	0	(15,555)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	09/11/2020	09/11/2020	Sale	0	48,146,040	1.18005	0	0	(124,440)	0	0		0	0	0	(124,440)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	09/11/2020	09/11/2020	Sale	0	1,534,065	1.18005	0	0	(3,965)	0	0		0	0	0	(3,965)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	09/11/2020	09/11/2020	Sale	0	7,198,305	1.18005	0	0	(18,605)	0	0		0	0	0	(18,605)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	09/11/2020	09/11/2020	Sale	0	51,568,185	1.18005	0	0	(133,285)	0	0		0	0	0	(133,285)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2020	09/11/2020	09/11/2020	Sale	0	13,452,570	1.18005	0	0	(34,770)	0	0		0	0	0	(34,770)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	10/09/2020	10/09/2020	Sale	0	237,424	1.18712	0	0	1,134	0	0		0	0	0	1,134	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	10/09/2020	10/09/2020	Sale	0	2,018,104	1.18712	0	0	9,639	0	0		0	0	0	9,639	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	10/09/2020	10/09/2020	Sale	0	4,867,192	1.18712	0	0	23,247	0	0		0	0	0	23,247	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	10/09/2020	10/09/2020	Sale	0	79,537,040	1.18712	0	0	379,890	0	0		0	0	0	379,890	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	10/09/2020	10/09/2020	Sale	0	474,848	1.18712	0	0	2,268	0	0		0	0	0	2,268	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	10/09/2020	10/09/2020	Sale	0	1,543,256	1.18712	0	0	7,371	0	0		0	0	0	7,371	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	10/09/2020	10/09/2020	Sale	0	356,136	1.18712	0	0	1,701	0	0		0	0	0	1,701	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	10/09/2020	10/09/2020	Sale	0	9,853,096	1.18712	0	0	47,061	0	0		0	0	0	47,061	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	10/09/2020	10/09/2020	Sale	0	474,848	1.18712	0	0	2,268	0	0		0	0	0	2,268	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	10/09/2020	10/09/2020	Sale	0	7,953,704	1.18712	0	0	37,989	0	0		0	0	0	37,989	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	10/09/2020	10/09/2020	Sale	0	11,158,928	1.18712	0	0	53,298	0	0		0	0	0	53,298	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	10/09/2020	10/09/2020	Sale	0	1,424,544	1.18712	0	0	6,804	0	0		0	0	0	6,804	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	10/09/2020	10/09/2020	Sale	0	6,291,736	1.18712	0	0	30,051	0	0		0	0	0	30,051	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	10/09/2020	10/09/2020	Sale	0	7,360,144	1.18712	0	0	35,154	0	0		0	0	0	35,154	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	10/09/2020	10/09/2020	Sale	0	160,498,624	1.18712	0	0	766,584	0	0		0	0	0	766,584	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	10/09/2020	10/09/2020	Sale	0	1,543,256	1.18712	0	0	7,371	0	0		0	0	0	7,371	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	10/09/2020	10/09/2020	Sale	0	356,136	1.18712	0	0	1,701	0	0		0	0	0	1,701	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	10/09/2020	10/09/2020	Sale	0	6,410,448	1.18712	0	0	30,618	0	0		0	0	0	30,618	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	10/09/2020	10/09/2020	Sale	0	50,927,448	1.18712	0	0	243,243	0	0		0	0	0	243,243	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	10/09/2020	10/09/2020	Sale	0	1,899,392	1.18712	0	0	9,072	0	0		0	0	0	9,072	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	10/09/2020	10/09/2020	Sale	0	7,834,992	1.18712	0	0	37,422	0	0		0	0	0	37,422	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	10/09/2020	10/09/2020	Sale	0	55,082,368	1.18712	0	0	263,088	0	0		0	0	0	263,088	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/10/2020	10/09/2020	10/09/2020	Sale	0	14,126,728	1.18712	0	0	67,473	0	0		0	0	0	67,473	0	0	FX (Foreign Exchange)
1439999999. Subtotal - Forwards - Hedging Other												0	0	(39,895,471)	0	0	XXX	(5,315,794)	26,072,399	0	(39,895,471)	0	0	XXX
1479999999. Subtotal - Forwards												0	0	(55,404,310)	0	0	XXX	(11,125,602)	26,072,399	(6,183)	(49,588,319)	0	0	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(35,898,075)	0	25,856,416	4,153,050	0	XXX	(5,809,808)	(73,214,487)	6,827,568	12,271,926	9,301,192	0	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1709999999. Subtotal - Hedging Other												16,854,916	1,842,622	(31,896,042)	(11,370,995)	0	XXX	(23,410,461)	29,362,573	(876,570)	(67,097,381)	0	0	XXX
1719999999. Subtotal - Replication												27,823,856	90,387,725	44,597,823	13,301,843	0	XXX	0	0	(3,082,265)	(70,664,630)	0	0	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1739999999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1759999999 - Totals												8,780,697	92,230,347	38,558,197	6,083,897	0	XXX	(29,220,269)	(43,851,914)	2,868,732	(125,490,085)	9,301,192	0	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
36H1	25	2,668,086	MSCI EAFE Mini Future March 20 Mar 2021 000036H1	Liability Hedge	N/A	Equity/Index	03/19/2021	NYF 5493004R83R1LVX2IL36	12/31/2020	2,134.4684	2,130.8000	(4,535)	0	0	0	0	(4,586)	(4,586)	198,000	EL (Equity Risk Liability)	50
38H1	79	7,900,000	US ULTRA 10YR NOTE MAR 16 Mar 2021 000038H1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	11/20/2020	156.9858	156.3594	17,281	0	0	0	0	(49,491)	(49,491)	181,700	PD (Duration)	1,000
38H1	1	100,000	US ULTRA 10YR NOTE MAR 16 Mar 2021 000038H1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	11/20/2020	157.1421	156.3594	219	0	0	0	0	(783)	(783)	2,300	PD (Duration)	1,000
38H1	257	25,700,000	US ULTRA 10YR NOTE MAR 16 Mar 2021 000038H1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	11/23/2020	157.2983	156.3594	56,219	0	0	0	0	(241,315)	(241,315)	591,100	PD (Duration)	1,000
38H1	1,405	140,500,000	US ULTRA 10YR NOTE MAR 16 Mar 2021 000038H1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	11/24/2020	156.8452	156.3594	307,344	0	0	0	0	(682,612)	(682,612)	3,231,500	PD (Duration)	1,000
38H1	1,085	108,500,000	US ULTRA 10YR NOTE MAR 16 Mar 2021 000038H1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	11/25/2020	156.5327	156.3594	237,344	0	0	0	0	(188,079)	(188,079)	2,495,500	PD (Duration)	1,000
FVH1	4,603	460,300,000	U.S. Five Year Note Future Mar 2021 0000FVH1	Bond Portfolio Hedge	D1	Interest Rate	04/06/2021	CBT 549300EX04Q2QBFQTQ27	11/25/2020	125.8764	126.1641	215,766	0	0	0	0	1,324,249	1,324,249	2,646,725	PD (Duration)	1,000
TYH1	700	70,000,000	U.S. Ten Year Note Future Mar 2021 0000TYH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	11/20/2020	137.9702	138.0781	76,563	0	0	0	0	75,534	75,534	980,000	PD (Duration)	1,000
USH1	18	1,800,000	U.S. Long Bond Future Mar 2021 0000USH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	11/23/2020	175.3843	173.1875	6,188	0	0	0	0	(39,543)	(39,543)	75,600	PD (Duration)	1,000
USH1	40	4,000,000	U.S. Long Bond Future Mar 2021 0000USH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	11/23/2020	175.3921	173.1875	13,750	0	0	0	0	(88,186)	(88,186)	168,000	PD (Duration)	1,000
USH1	906	90,600,000	U.S. Long Bond Future Mar 2021 0000USH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	11/23/2020	175.4000	173.1875	311,438	0	0	0	0	(2,004,487)	(2,004,487)	3,805,200	PD (Duration)	1,000
USH1	332	33,200,000	U.S. Long Bond Future Mar 2021 0000USH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	11/24/2020	174.7828	173.1875	114,125	0	0	0	0	(529,630)	(529,630)	1,394,400	PD (Duration)	1,000
USH1	709	70,900,000	U.S. Long Bond Future Mar 2021 0000USH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	11/24/2020	174.7828	173.1875	243,719	0	0	0	0	(1,131,046)	(1,131,046)	2,977,800	PD (Duration)	1,000
WNH1	475	47,500,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	11/20/2020	216.0016	213.5625	356,250	0	0	0	0	(1,158,558)	(1,158,558)	4,132,500	PD (Duration)	1,000
WNH1	535	53,500,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	11/20/2020	216.0016	213.5625	401,250	0	0	0	0	(1,304,902)	(1,304,902)	4,654,500	PD (Duration)	1,000
WNH1	50	5,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	11/20/2020	216.0016	213.5625	37,500	0	0	0	0	(121,954)	(121,954)	435,000	PD (Duration)	1,000
WNH1	2,631	263,100,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	11/20/2020	216.0094	213.5625	1,973,250	0	0	0	0	(6,437,748)	(6,437,748)	22,889,700	PD (Duration)	1,000
WNH1	2,600	260,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	11/20/2020	216.0094	213.5625	1,950,000	0	0	0	0	(6,361,895)	(6,361,895)	22,620,000	PD (Duration)	1,000
WNH1	49	4,900,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	11/20/2020	217.0328	213.5625	36,750	0	0	0	0	(170,046)	(170,046)	426,300	PD (Duration)	1,000
WNH1	40	4,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	11/20/2020	217.0328	213.5625	30,000	0	0	0	0	(138,813)	(138,813)	348,000	PD (Duration)	1,000
WNH1	1	100,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	11/20/2020	217.3453	213.5625	750	0	0	0	0	(3,783)	(3,783)	8,700	PD (Duration)	1,000
WNH1	11	1,100,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	11/23/2020	216.3141	213.5625	8,250	0	0	0	0	(30,267)	(30,267)	95,700	PD (Duration)	1,000
WNH1	621	62,100,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	11/23/2020	217.7125	213.5625	465,750	0	0	0	0	(2,577,155)	(2,577,155)	5,402,700	PD (Duration)	1,000
WNH1	12	1,200,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	11/24/2020	215.3141	213.5625	9,000	0	0	0	0	(21,019)	(21,019)	104,400	PD (Duration)	1,000

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Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
WNH1	4,953	495,300,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	11/24/2020	216.5328	213.5625	3,714,750	0	0	0	0	(14,711,995)	(14,711,995)	43,091,100	PD (Duration)	1,000
WNH1	15	1,500,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	11/25/2020	214.3766	213.5625	11,363	0	0	0	0	(12,211)	(12,211)	130,500	PD (Duration)	1,000
WNH1	1,900	190,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	11/25/2020	214.7984	213.5625	1,439,266	0	0	0	0	(2,348,296)	(2,348,296)	16,530,000	PD (Duration)	1,000
WNH1	6,264	626,400,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	11/25/2020	214.8141	213.5625	4,745,034	0	0	0	0	(7,839,834)	(7,839,834)	54,496,800	PD (Duration)	1,000
WNH1	200	20,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/14/2020	212.3453	213.5625	151,502	0	0	0	0	243,436	243,436	1,740,000	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/14/2020	213.6266	213.5625	75,751	0	0	0	0	(6,407)	(6,407)	870,000	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/14/2020	213.6266	213.5625	75,751	0	0	0	0	(6,407)	(6,407)	870,000	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/14/2020	213.6891	213.5625	75,751	0	0	0	0	(12,657)	(12,657)	870,000	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/14/2020	213.6891	213.5625	75,751	0	0	0	0	(12,657)	(12,657)	870,000	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/14/2020	213.7203	213.5625	75,751	0	0	0	0	(15,782)	(15,782)	870,000	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/14/2020	213.7828	213.5625	75,751	0	0	0	0	(22,032)	(22,032)	870,000	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/14/2020	213.8453	213.5625	75,751	0	0	0	0	(28,282)	(28,282)	870,000	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/14/2020	213.8766	213.5625	75,751	0	0	0	0	(31,407)	(31,407)	870,000	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/14/2020	213.9391	213.5625	75,751	0	0	0	0	(37,657)	(37,657)	870,000	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/14/2020	214.0641	213.5625	75,751	0	0	0	0	(50,157)	(50,157)	870,000	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/14/2020	214.1266	213.5625	75,751	0	0	0	0	(56,407)	(56,407)	870,000	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/14/2020	214.1266	213.5625	75,751	0	0	0	0	(56,407)	(56,407)	870,000	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/23/2020	211.5016	213.5625	75,000	0	0	0	0	206,093	206,093	870,000	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/23/2020	211.5016	213.5625	75,000	0	0	0	0	206,093	206,093	870,000	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/23/2020	211.5328	213.5625	75,000	0	0	0	0	202,968	202,968	870,000	PD (Duration)	1,000
WNH1	25	2,500,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/23/2020	211.5641	213.5625	18,750	0	0	0	0	49,961	49,961	217,500	PD (Duration)	1,000
WNH1	25	2,500,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/23/2020	211.5953	213.5625	18,750	0	0	0	0	49,180	49,180	217,500	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/23/2020	211.6578	213.5625	75,000	0	0	0	0	190,468	190,468	870,000	PD (Duration)	1,000
WNH1	7	700,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/24/2020	212.1891	213.5625	5,250	0	0	0	0	9,614	9,614	60,900	PD (Duration)	1,000
WNH1	68	6,800,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/24/2020	212.2203	213.5625	51,000	0	0	0	0	91,268	91,268	591,600	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/24/2020	212.2516	213.5625	75,000	0	0	0	0	131,093	131,093	870,000	PD (Duration)	1,000
WNH1	37	3,700,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/24/2020	212.2516	213.5625	27,750	0	0	0	0	48,504	48,504	321,900	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/24/2020	212.2516	213.5625	75,000	0	0	0	0	131,093	131,093	870,000	PD (Duration)	1,000

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/24/2020	212.2516	213.5625	75,000	0	0	0	0	131,093	131,093	870,000	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/24/2020	212.2828	213.5625	75,000	0	0	0	0	127,968	127,968	870,000	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/24/2020	212.2828	213.5625	75,000	0	0	0	0	127,968	127,968	870,000	PD (Duration)	1,000
WNH1	63	6,300,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/24/2020	212.2828	213.5625	47,250	0	0	0	0	80,620	80,620	548,100	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/24/2020	212.2828	213.5625	75,000	0	0	0	0	127,968	127,968	870,000	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/24/2020	212.3141	213.5625	75,000	0	0	0	0	124,843	124,843	870,000	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/24/2020	212.3766	213.5625	75,000	0	0	0	0	118,593	118,593	870,000	PD (Duration)	1,000
WNH1	47	4,700,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/30/2020	212.6891	213.5625	35,603	0	0	0	0	41,051	41,051	408,900	PD (Duration)	1,000
WNH1	153	15,300,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/30/2020	212.7203	213.5625	115,899	0	0	0	0	128,854	128,854	1,331,100	PD (Duration)	1,000
WNH1	25	2,500,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/30/2020	212.7828	213.5625	18,938	0	0	0	0	19,492	19,492	217,500	PD (Duration)	1,000
WNH1	43	4,300,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/30/2020	212.8141	213.5625	32,573	0	0	0	0	32,182	32,182	374,100	PD (Duration)	1,000
WNH1	75	7,500,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/30/2020	212.8453	213.5625	56,813	0	0	0	0	53,789	53,789	652,500	PD (Duration)	1,000
WNH1	86	8,600,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/30/2020	212.8453	213.5625	65,146	0	0	0	0	61,677	61,677	748,200	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/30/2020	212.8453	213.5625	75,751	0	0	0	0	71,718	71,718	870,000	PD (Duration)	1,000
WNH1	35	3,500,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/30/2020	212.8453	213.5625	26,513	0	0	0	0	25,101	25,101	304,500	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/30/2020	212.8766	213.5625	75,751	0	0	0	0	68,593	68,593	870,000	PD (Duration)	1,000
WNH1	14	1,400,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/30/2020	212.8766	213.5625	10,605	0	0	0	0	9,603	9,603	121,800	PD (Duration)	1,000
WNH1	150	15,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/31/2020	212.5953	213.5625	113,626	0	0	0	0	145,077	145,077	1,305,000	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/31/2020	212.6266	213.5625	75,751	0	0	0	0	93,593	93,593	870,000	PD (Duration)	1,000
WNH1	200	20,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/31/2020	212.7203	213.5625	151,502	0	0	0	0	168,436	168,436	1,740,000	PD (Duration)	1,000
WNH1	200	20,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/31/2020	212.7516	213.5625	151,502	0	0	0	0	162,186	162,186	1,740,000	PD (Duration)	1,000
WNH1	122	12,200,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/31/2020	212.8141	213.5625	92,416	0	0	0	0	91,308	91,308	1,061,400	PD (Duration)	1,000
1539999999. Subtotal - Long Futures - Hedging Other												20,002,231	0	0	0	0	(43,563,224)	(43,563,224)	231,306,225	XXX	XXX
1579999999. Subtotal - Long Futures												20,002,231	0	0	0	0	(43,563,224)	(43,563,224)	231,306,225	XXX	XXX
46H1	85	8,328,592	E-Mini Russ 2000 RTY Mar 2021 000046H1	Liability Hedge	N/A	Equity/Index	03/19/2021	CME SNZ20JLFK8MNNCLQ0F39	12/16/2020	1,959.6686	1,974.8000	7,225	0	0	0	0	(64,308)	(64,308)	510,000	EL (Equity Risk Liability)	50
FVH1	15	1,500,000	U.S. Five Year Note Future Mar 2021 0000FVH1	Bond Portfolio Hedge	D1	Interest Rate	04/06/2021	CBT 549300EX04Q2QBFQTQ27	12/03/2020	125.8501	126.1641	(703)	0	0	0	0	(4,709)	(4,709)	8,625	PD (Duration)	1,000
TUH1	247	49,400,000	US 2YR NT FUT Mar 2021 0000TUH1	Bond Portfolio Hedge	D1	Interest Rate	04/06/2021	CBT 549300EX04Q2QBFQTQ27	11/20/2020	110.3665	110.4883	(5,789)	0	0	0	0	(60,146)	(60,146)	74,100	PD (Duration)	2,000
TUH1	1	200,000	US 2YR NT FUT Mar 2021 0000TUH1	Bond Portfolio Hedge	D1	Interest Rate	04/06/2021	CBT 549300EX04Q2QBFQTQ27	11/23/2020	110.3822	110.4883	(23)	0	0	0	0	(212)	(212)	300	PD (Duration)	2,000
TUH1	1	200,000	US 2YR NT FUT Mar 2021 0000TUH1	Bond Portfolio Hedge	D1	Interest Rate	04/06/2021	CBT 549300EX04Q2QBFQTQ27	11/24/2020	110.3743	110.4883	(23)	0	0	0	0	(228)	(228)	300	PD (Duration)	2,000

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
TUH1	2	400,000	US 2YR NT FUT Mar 2021 0000TUH1	Bond Portfolio Hedge	D1	Interest Rate	04/06/2021	CBT 549300EX04Q2QBFQTQ27	11/24/2020	110.3744	110.4883	(47)	0	0	0	0	(456)	(456)	600	PD (Duration)	2,000
TUH1	1	200,000	US 2YR NT FUT Mar 2021 0000TUH1	Bond Portfolio Hedge	D1	Interest Rate	04/06/2021	CBT 549300EX04Q2QBFQTQ27	11/24/2020	110.3747	110.4883	(23)	0	0	0	0	(227)	(227)	300	PD (Duration)	2,000
TYH1	7	700,000	U.S. Ten Year Note Future Mar 2021 0000TYH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/09/2020	137.5454	138.0781	(766)	0	0	0	0	(3,729)	(3,729)	9,800	PD (Duration)	1,000
TYH1	20	2,000,000	U.S. Ten Year Note Future Mar 2021 0000TYH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/17/2020	138.0454	138.0781	(2,188)	0	0	0	0	(654)	(654)	28,000	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Liability Hedge	N/A	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/31/2020	213.3734	213.5625	(6,250)	0	0	0	0	(18,907)	(18,907)	870,000	LD (Liability Cashflow)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Liability Hedge	N/A	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/31/2020	213.4984	213.5625	(6,250)	0	0	0	0	(6,407)	(6,407)	870,000	LD (Liability Cashflow)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Liability Hedge	N/A	Interest Rate	03/31/2021	CBT 549300EX04Q2QBFQTQ27	12/31/2020	213.6234	213.5625	(6,250)	0	0	0	0	6,093	6,093	870,000	LD (Liability Cashflow)	1,000
1609999999. Subtotal - Short Futures - Hedging Other												(21,088)	0	0	0	0	(153,891)	(153,891)	3,242,025	XXX	XXX
1649999999. Subtotal - Short Futures												(21,088)	0	0	0	0	(153,891)	(153,891)	3,242,025	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other												19,981,143	0	0	0	0	(43,717,115)	(43,717,115)	234,548,250	XXX	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												19,981,143	0	0	0	0	(43,717,115)	(43,717,115)	234,548,250	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Societe Generale	0	27,199,900	27,199,900
Total Net Cash Deposits	0	27,199,900	27,199,900

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0003	EL (Equity Risk Liability) - Hedges on exposure to equity-driven change in product liabilities contributed approximately -0 years to general account portfolio duration.
0005	LD (Liability Cashflow) - Hedges against impact of changes in interest rates on value of liability cashflows contributed approximately -0.01 years to general account portfolio duration.
0006	PD (Duration) - Hedges against impact of changes in interest rates on portfolio value contributed approximately 0.53 years to general account portfolio duration.
	Note that duration dollar based contribution to general account portfolio duration uses duration dollars divided by general account invested assets ($210.1B) as of 12/31/2019

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
38H0	86	8,600,000	US ULTRA 10YR NOTE MAR 16 Mar 2020 000038H0	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04020BFQTQ27	11/20/2019	142.2515	02/25/2020	147.4520	Sale or Payoff	447,216	447,216	0	0	PD (Duration)	1,000
38H0	2	200,000	US ULTRA 10YR NOTE MAR 16 Mar 2020 000038H0	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04020BFQTQ27	11/20/2019	142.2515	02/25/2020	147.4670	Sale or Payoff	10,432	10,432	0	0	PD (Duration)	1,000
38H0	1,245	124,500,000	US ULTRA 10YR NOTE MAR 16 Mar 2020 000038H0	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04020BFQTQ27	11/26/2019	142.4468	02/25/2020	147.4520	Sale or Payoff	6,231,066	6,231,066	0	0	PD (Duration)	1,000
38H0	28	2,800,000	US ULTRA 10YR NOTE MAR 16 Mar 2020 000038H0	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04020BFQTQ27	11/26/2019	142.4468	02/25/2020	148.0450	Sale or Payoff	156,761	156,761	0	0	PD (Duration)	1,000
38H0	295	29,500,000	US ULTRA 10YR NOTE MAR 16 Mar 2020 000038H0	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04020BFQTQ27	11/26/2019	142.4468	02/25/2020	147.4520	Sale or Payoff	1,476,437	1,476,437	0	0	PD (Duration)	1,000
38H0	7	700,000	US ULTRA 10YR NOTE MAR 16 Mar 2020 000038H0	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04020BFQTQ27	11/26/2019	142.4468	02/25/2020	148.0300	Sale or Payoff	39,081	39,081	0	0	PD (Duration)	1,000
38H0	2,055	205,500,000	US ULTRA 10YR NOTE MAR 16 Mar 2020 000038H0	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04020BFQTQ27	11/26/2019	142.4546	02/26/2020	148.0920	Sale or Payoff	11,585,443	11,585,443	0	0	PD (Duration)	1,000
38M0	83	8,300,000	US ULTRA 10YR NOTE MAR 16 Jun 2020 000038M0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	147.1890	05/26/2020	156.8270	Sale or Payoff	799,928	799,928	0	0	PD (Duration)	1,000
38M0	3	300,000	US ULTRA 10YR NOTE MAR 16 Jun 2020 000038M0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	147.1890	05/26/2020	156.3580	Sale or Payoff	27,507	27,507	0	0	PD (Duration)	1,000
38M0	1,198	119,800,000	US ULTRA 10YR NOTE MAR 16 Jun 2020 000038M0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	147.2046	05/26/2020	156.8270	Sale or Payoff	11,527,228	11,527,228	0	0	PD (Duration)	1,000
38M0	47	4,700,000	US ULTRA 10YR NOTE MAR 16 Jun 2020 000038M0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	147.2046	05/26/2020	156.4200	Sale or Payoff	433,143	433,143	0	0	PD (Duration)	1,000
38M0	284	28,400,000	US ULTRA 10YR NOTE MAR 16 Jun 2020 000038M0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	147.2046	05/26/2020	156.8270	Sale or Payoff	2,732,665	2,732,665	0	0	PD (Duration)	1,000
38M0	11	1,100,000	US ULTRA 10YR NOTE MAR 16 Jun 2020 000038M0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	147.2046	05/26/2020	156.3890	Sale or Payoff	101,030	101,030	0	0	PD (Duration)	1,000
38M0	386	38,600,000	US ULTRA 10YR NOTE MAR 16 Jun 2020 000038M0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	147.8374	02/28/2020	150.1550	Sale or Payoff	894,506	894,506	0	0	PD (Duration)	1,000
38M0	10	1,000,000	US ULTRA 10YR NOTE MAR 16 Jun 2020 000038M0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	147.8374	02/28/2020	150.2020	Sale or Payoff	23,642	23,642	0	0	PD (Duration)	1,000
38M0	190	19,000,000	US ULTRA 10YR NOTE MAR 16 Jun 2020 000038M0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	147.8374	02/28/2020	150.1860	Sale or Payoff	446,238	446,238	0	0	PD (Duration)	1,000
38M0	64	6,400,000	US ULTRA 10YR NOTE MAR 16 Jun 2020 000038M0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	147.8374	02/28/2020	150.1390	Sale or Payoff	147,312	147,312	0	0	PD (Duration)	1,000
38M0	1,405	140,500,000	US ULTRA 10YR NOTE MAR 16 Jun 2020 000038M0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	147.8374	05/20/2020	156.0920	Sale or Payoff	11,598,096	11,598,096	0	0	PD (Duration)	1,000
38U0	1,405	140,500,000	US ULTRA 10YR NOTE MAR 16 Sep 2020 000038U0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/20/2020	156.3843	08/25/2020	157.9990	Sale or Payoff	2,268,018	2,268,018	0	0	PD (Duration)	1,000
38U0	1,111	111,100,000	US ULTRA 10YR NOTE MAR 16 Sep 2020 000038U0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/26/2020	157.0562	08/26/2020	157.4990	Sale or Payoff	491,476	491,476	0	0	PD (Duration)	1,000
38U0	87	8,700,000	US ULTRA 10YR NOTE MAR 16 Sep 2020 000038U0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/26/2020	157.0562	08/26/2020	156.9990	Sale or Payoff	(5,014)	(5,014)	0	0	PD (Duration)	1,000
38U0	263	26,300,000	US ULTRA 10YR NOTE MAR 16 Sep 2020 000038U0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/26/2020	157.0562	08/26/2020	157.4990	Sale or Payoff	116,344	116,344	0	0	PD (Duration)	1,000
38U0	79	7,900,000	US ULTRA 10YR NOTE MAR 16 Sep 2020 000038U0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/26/2020	157.0562	08/26/2020	157.4990	Sale or Payoff	34,947	34,947	0	0	PD (Duration)	1,000
38U0	21	2,100,000	US ULTRA 10YR NOTE MAR 16 Sep 2020 000038U0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/26/2020	157.0562	08/26/2020	156.9830	Sale or Payoff	(1,538)	(1,538)	0	0	PD (Duration)	1,000
38U0	4	400,000	US ULTRA 10YR NOTE MAR 16 Sep 2020 000038U0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/26/2020	157.0562	08/26/2020	157.0770	Sale or Payoff	82	82	0	0	PD (Duration)	1,000
38Z0	1,405	140,500,000	US ULTRA 10YR NOTE MAR 16 Dec 2020 000038Z0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/25/2020	160.1265	11/24/2020	157.4360	Sale or Payoff	(3,780,068)	(3,780,068)	0	0	PD (Duration)	1,000
38Z0	79	7,900,000	US ULTRA 10YR NOTE MAR 16 Dec 2020 000038Z0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/26/2020	159.5952	11/20/2020	157.5610	Sale or Payoff	(160,701)	(160,701)	0	0	PD (Duration)	1,000
38Z0	257	25,700,000	US ULTRA 10YR NOTE MAR 16 Dec 2020 000038Z0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/26/2020	159.5952	11/23/2020	157.8890	Sale or Payoff	(438,459)	(438,459)	0	0	PD (Duration)	1,000
38Z0	6	600,000	US ULTRA 10YR NOTE MAR 16 Dec 2020 000038Z0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/26/2020	159.5952	11/23/2020	157.4360	Sale or Payoff	(12,955)	(12,955)	0	0	PD (Duration)	1,000
38Z0	1,085	108,500,000	US ULTRA 10YR NOTE MAR 16 Dec 2020 000038Z0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/26/2020	159.6030	11/25/2020	157.1240	Sale or Payoff	(2,690,260)	(2,690,260)	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
38Z0	26	2,600,000	US ULTRA 10YR NOTE MAR 16 Dec 2020 000038Z0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/26/2020	159.6030	11/25/2020	157.2800	Sale or Payoff	(60,405)	(60,405)	0	0	PD (Duration)	1,000
ESH0	184	23,331,673	E-MINI S&P 500 INDEX Mar 2020 0000ESH0	Liability Hedge	N/A	Equity/Index	03/20/2020	CME SNZ20JLFK8MNNCLQ0F39	03/12/2020	2,536.0514	03/19/2020	2,413.9690	Sale or Payoff	(1,123,162)	(1,123,162)	0	0	EL (Equity Risk Liability)	50
ESM0	184	22,088,569	E-MINI S&P 500 INDEX Jun 2020 0000ESM0	Liability Hedge	N/A	Equity/Index	06/19/2020	CME SNZ20JLFK8MNNCLQ0F39	03/19/2020	2,400.9314	04/15/2020	2,823.6920	Sale or Payoff	3,889,401	3,889,401	0	0	EL (Equity Risk Liability)	50
FVH0	5,580	558,000,000	U.S. Five Year Note Future Mar 2020 0000FVH0	Bond Portfolio Hedge	D1	Interest Rate	04/03/2020	CBT 549300EX04020BFQTQ27	01/16/2020	118.8451	02/25/2020	120.7800	Sale or Payoff	10,795,961	10,795,961	0	0	PD (Duration)	1,000
FVH0	418	41,800,000	U.S. Five Year Note Future Mar 2020 0000FVH0	Bond Portfolio Hedge	D1	Interest Rate	04/03/2020	CBT 549300EX04020BFQTQ27	01/16/2020	118.8451	02/25/2020	121.0770	Sale or Payoff	932,823	932,823	0	0	PD (Duration)	1,000
FVH0	2	200,000	U.S. Five Year Note Future Mar 2020 0000FVH0	Bond Portfolio Hedge	D1	Interest Rate	04/03/2020	CBT 549300EX04020BFQTQ27	01/16/2020	118.8451	02/25/2020	121.0690	Sale or Payoff	4,448	4,448	0	0	PD (Duration)	1,000
FVM0	140	14,000,000	U.S. Five Year Note Future Jun 2020 0000FVM0	Bond Portfolio Hedge	D1	Interest Rate	07/06/2020	CBT 549300EX04020BFQTQ27	02/25/2020	121.2514	05/26/2020	125.5380	Sale or Payoff	600,085	600,085	0	0	PD (Duration)	1,000
FVM0	145	14,500,000	U.S. Five Year Note Future Jun 2020 0000FVM0	Bond Portfolio Hedge	D1	Interest Rate	07/06/2020	CBT 549300EX04020BFQTQ27	02/25/2020	121.2514	05/26/2020	125.5460	Sale or Payoff	622,650	622,650	0	0	PD (Duration)	1,000
FVM0	5,295	529,500,000	U.S. Five Year Note Future Jun 2020 0000FVM0	Bond Portfolio Hedge	D1	Interest Rate	07/06/2020	CBT 549300EX04020BFQTQ27	02/25/2020	121.2514	05/26/2020	125.6390	Sale or Payoff	23,233,851	23,233,851	0	0	PD (Duration)	1,000
FVU0	4,958	495,800,000	U.S. Five Year Note Future Sep 2020 0000FVU0	Bond Portfolio Hedge	D1	Interest Rate	10/05/2020	CBT 549300EX04020BFQTQ27	05/26/2020	125.4623	08/26/2020	125.7490	Sale or Payoff	1,419,587	1,419,587	0	0	PD (Duration)	1,000
FVU0	337	33,700,000	U.S. Five Year Note Future Sep 2020 0000FVU0	Bond Portfolio Hedge	D1	Interest Rate	10/05/2020	CBT 549300EX04020BFQTQ27	05/26/2020	125.4623	08/26/2020	125.6470	Sale or Payoff	62,264	62,264	0	0	PD (Duration)	1,000
FVZ0	337	33,700,000	U.S. Five Year Note Future Dec 2020 0000FVZ0	Bond Portfolio Hedge	D1	Interest Rate	01/06/2021	CBT 549300EX04020BFQTQ27	08/25/2020	125.8607	10/29/2020	125.6710	Sale or Payoff	(64,111)	(64,111)	0	0	PD (Duration)	1,000
FVZ0	309	30,900,000	U.S. Five Year Note Future Dec 2020 0000FVZ0	Bond Portfolio Hedge	D1	Interest Rate	01/06/2021	CBT 549300EX04020BFQTQ27	08/25/2020	125.8607	10/29/2020	125.6780	Sale or Payoff	(56,370)	(56,370)	0	0	PD (Duration)	1,000
FVZ0	354	35,400,000	U.S. Five Year Note Future Dec 2020 0000FVZ0	Bond Portfolio Hedge	D1	Interest Rate	01/06/2021	CBT 549300EX04020BFQTQ27	08/25/2020	125.8607	10/29/2020	125.6860	Sale or Payoff	(61,814)	(61,814)	0	0	PD (Duration)	1,000
FVZ0	1,000	100,000,000	U.S. Five Year Note Future Dec 2020 0000FVZ0	Bond Portfolio Hedge	D1	Interest Rate	01/06/2021	CBT 549300EX04020BFQTQ27	08/25/2020	125.8607	10/29/2020	125.6860	Sale or Payoff	(174,615)	(174,615)	0	0	PD (Duration)	1,000
FVZ0	1,000	100,000,000	U.S. Five Year Note Future Dec 2020 0000FVZ0	Bond Portfolio Hedge	D1	Interest Rate	01/06/2021	CBT 549300EX04020BFQTQ27	08/25/2020	125.8607	10/29/2020	125.6860	Sale or Payoff	(174,615)	(174,615)	0	0	PD (Duration)	1,000
FVZ0	206	20,600,000	U.S. Five Year Note Future Dec 2020 0000FVZ0	Bond Portfolio Hedge	D1	Interest Rate	01/06/2021	CBT 549300EX04020BFQTQ27	08/25/2020	125.8607	10/29/2020	125.6860	Sale or Payoff	(35,971)	(35,971)	0	0	PD (Duration)	1,000
FVZ0	544	54,400,000	U.S. Five Year Note Future Dec 2020 0000FVZ0	Bond Portfolio Hedge	D1	Interest Rate	01/06/2021	CBT 549300EX04020BFQTQ27	08/25/2020	125.8607	10/29/2020	125.6940	Sale or Payoff	(90,741)	(90,741)	0	0	PD (Duration)	1,000
FVZ0	4,603	460,300,000	U.S. Five Year Note Future Dec 2020 0000FVZ0	Bond Portfolio Hedge	D1	Interest Rate	01/06/2021	CBT 549300EX04020BFQTQ27	08/26/2020	125.8764	11/25/2020	125.5530	Sale or Payoff	(1,487,011)	(1,487,011)	0	0	PD (Duration)	1,000
FVZ0	355	35,500,000	U.S. Five Year Note Future Dec 2020 0000FVZ0	Bond Portfolio Hedge	D1	Interest Rate	01/06/2021	CBT 549300EX04020BFQTQ27	08/26/2020	125.8764	11/25/2020	125.5610	Sale or Payoff	(111,910)	(111,910)	0	0	PD (Duration)	1,000
FVZ0	468	46,800,000	U.S. Five Year Note Future Dec 2020 0000FVZ0	Bond Portfolio Hedge	D1	Interest Rate	01/06/2021	CBT 549300EX04020BFQTQ27	10/14/2020	125.8998	11/06/2020	125.8980	Sale or Payoff	(641)	(641)	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYH0	700	70,000,000	U.S. Ten Year Note Future Mar 2020 0000TYH0	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04020BFQTQ27	11/26/2019	129.5796	02/26/2020	133.1240	Sale or Payoff Sale	2,480,755	2,480,755	0	0	PD (Duration)	1,000
TYM0	55	5,500,000	U.S. Ten Year Note Future Jun 2020 0000TYM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	132.9937	05/20/2020	138.8580	Sale or Payoff Sale	322,534	322,534	0	0	PD (Duration)	1,000
TYM0	645	64,500,000	U.S. Ten Year Note Future Jun 2020 0000TYM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	133.0015	05/20/2020	138.8580	Sale or Payoff Sale	3,777,401	3,777,401	0	0	PD (Duration)	1,000
TYU0	700	70,000,000	U.S. Ten Year Note Future Sep 2020 0000TYU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/20/2020	138.5718	08/26/2020	139.3110	Sale or Payoff Sale	517,473	517,473	0	0	PD (Duration)	1,000
TYZ0	101	10,100,000	U.S. Ten Year Note Future Dec 2020 0000TYZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/26/2020	139.1655	11/20/2020	138.3580	Sale or Payoff Sale	(81,570)	(81,570)	0	0	PD (Duration)	1,000
TYZ0	599	59,900,000	U.S. Ten Year Note Future Dec 2020 0000TYZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/26/2020	139.1733	11/20/2020	138.3580	Sale or Payoff Sale	(488,449)	(488,449)	0	0	PD (Duration)	1,000
USH0	4,900	490,000,000	U.S. Long Bond Future Mar 2020 0000USH0	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04020BFQTQ27	11/26/2019	159.2828	02/10/2020	163.0610	Sale or Payoff Sale	18,512,690	18,512,690	0	0	PD (Duration)	1,000
USH0	445	44,500,000	U.S. Long Bond Future Mar 2020 0000USH0	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04020BFQTQ27	11/26/2019	159.2828	02/25/2020	166.7170	Sale or Payoff Sale	3,308,335	3,308,335	0	0	PD (Duration)	1,000
USH0	1	100,000	U.S. Long Bond Future Mar 2020 0000USH0	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04020BFQTQ27	11/26/2019	159.2828	02/25/2020	167.5610	Sale or Payoff Sale	8,278	8,278	0	0	PD (Duration)	1,000
USH0	6,391	639,100,000	U.S. Long Bond Future Mar 2020 0000USH0	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04020BFQTQ27	11/26/2019	159.2828	02/25/2020	166.7170	Sale or Payoff Sale	47,513,634	47,513,634	0	0	PD (Duration)	1,000
USH0	15	1,500,000	U.S. Long Bond Future Mar 2020 0000USH0	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04020BFQTQ27	11/26/2019	159.2828	02/25/2020	167.4360	Sale or Payoff Sale	122,298	122,298	0	0	PD (Duration)	1,000
USH0	412	41,200,000	U.S. Long Bond Future Mar 2020 0000USH0	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04020BFQTQ27	11/26/2019	159.2828	02/26/2020	167.6860	Sale or Payoff Sale	3,462,123	3,462,123	0	0	PD (Duration)	1,000
USH0	1,554	155,400,000	U.S. Long Bond Future Mar 2020 0000USH0	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04020BFQTQ27	11/26/2019	159.2828	02/26/2020	167.6860	Sale or Payoff Sale	13,058,588	13,058,588	0	0	PD (Duration)	1,000
USH0	300	30,000,000	U.S. Long Bond Future Mar 2020 0000USH0	Liability Hedge	N/A	Interest Rate	03/31/2020	CBT 549300EX04020BFQTQ27	01/16/2020	158.0641	01/23/2020	159.2480	Sale or Payoff Sale	355,305	355,305	0	0	LD (Liability Cashflow)	1,000
USH0	300	30,000,000	U.S. Long Bond Future Mar 2020 0000USH0	Liability Hedge	N/A	Interest Rate	03/31/2020	CBT 549300EX04020BFQTQ27	01/16/2020	158.0641	01/24/2020	159.9980	Sale or Payoff Sale	580,305	580,305	0	0	LD (Liability Cashflow)	1,000
USH0	300	30,000,000	U.S. Long Bond Future Mar 2020 0000USH0	Liability Hedge	N/A	Interest Rate	03/31/2020	CBT 549300EX04020BFQTQ27	01/16/2020	158.0641	02/20/2020	163.4980	Sale or Payoff Sale	1,630,305	1,630,305	0	0	LD (Liability Cashflow)	1,000
USH1	300	30,000,000	U.S. Long Bond Future Mar 2021 0000USH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	11/24/2020	174.7671	12/15/2020	173.2800	Sale or Payoff Sale	(446,225)	(446,225)	0	0	PD (Duration)	1,000
USH1	309	30,900,000	U.S. Long Bond Future Mar 2021 0000USH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	11/24/2020	174.7671	12/15/2020	173.3110	Sale or Payoff Sale	(449,955)	(449,955)	0	0	PD (Duration)	1,000
USM0	144	14,400,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/21/2020	164.2203	05/26/2020	180.2480	Sale or Payoff Sale	2,308,062	2,308,062	0	0	PD (Duration)	1,000
USM0	6	600,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/21/2020	164.2515	05/26/2020	180.2480	Sale or Payoff Sale	95,982	95,982	0	0	PD (Duration)	1,000
USM0	50	5,000,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/21/2020	164.3140	05/26/2020	180.2480	Sale or Payoff Sale	796,723	796,723	0	0	PD (Duration)	1,000
USM0	15	1,500,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	165.7437	03/12/2020	181.5920	Sale or Payoff Sale	237,728	237,728	0	0	PD (Duration)	1,000
USM0	3	300,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	165.7437	03/12/2020	181.6230	Sale or Payoff Sale	47,639	47,639	0	0	PD (Duration)	1,000
USM0	87	8,700,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	165.7437	03/12/2020	181.7170	Sale or Payoff Sale	1,389,696	1,389,696	0	0	PD (Duration)	1,000
USM0	83	8,300,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	165.7437	03/12/2020	181.7480	Sale or Payoff Sale	1,328,396	1,328,396	0	0	PD (Duration)	1,000
USM0	10	1,000,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	165.7437	03/12/2020	179.0920	Sale or Payoff Sale	133,485	133,485	0	0	PD (Duration)	1,000
USM0	30	3,000,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	165.7437	03/12/2020	179.1550	Sale or Payoff Sale	402,331	402,331	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
USM0	45	4,500,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	165.7437	03/12/2020	179.1860	Sale or Payoff	604,902	604,902	0	0	PD (Duration)	1,000
USM0	137	13,700,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	165.7437	03/12/2020	179.2170	Sale or Payoff	1,845,873	1,845,873	0	0	PD (Duration)	1,000
USM0	26	2,600,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	165.7437	03/12/2020	179.2480	Sale or Payoff	351,124	351,124	0	0	PD (Duration)	1,000
USM0	30	3,000,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	165.7437	03/12/2020	179.4670	Sale or Payoff	411,706	411,706	0	0	PD (Duration)	1,000
USM0	8	800,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	165.7437	03/12/2020	179.4980	Sale or Payoff	110,038	110,038	0	0	PD (Duration)	1,000
USM0	16	1,600,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	165.7437	03/12/2020	179.6550	Sale or Payoff	222,576	222,576	0	0	PD (Duration)	1,000
USM0	4	400,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	165.7437	03/12/2020	179.7800	Sale or Payoff	56,144	56,144	0	0	PD (Duration)	1,000
USM0	4	400,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	165.7437	03/12/2020	179.8110	Sale or Payoff	56,269	56,269	0	0	PD (Duration)	1,000
USM0	20	2,000,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	165.7437	03/12/2020	179.8420	Sale or Payoff	281,970	281,970	0	0	PD (Duration)	1,000
USM0	26	2,600,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	165.7437	03/12/2020	179.8730	Sale or Payoff	367,374	367,374	0	0	PD (Duration)	1,000
USM0	30	3,000,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	165.7437	03/12/2020	179.9670	Sale or Payoff	426,706	426,706	0	0	PD (Duration)	1,000
USM0	12	1,200,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	165.7437	03/12/2020	179.9980	Sale or Payoff	171,057	171,057	0	0	PD (Duration)	1,000
USM0	8	800,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	165.7437	03/12/2020	180.0300	Sale or Payoff	114,288	114,288	0	0	PD (Duration)	1,000
USM0	10	1,000,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	165.7437	03/12/2020	180.0610	Sale or Payoff	143,173	143,173	0	0	PD (Duration)	1,000
USM0	18	1,800,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	165.7437	03/12/2020	180.0920	Sale or Payoff	258,273	258,273	0	0	PD (Duration)	1,000
USM0	12	1,200,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	165.7437	03/12/2020	180.1230	Sale or Payoff	172,557	172,557	0	0	PD (Duration)	1,000
USM0	10	1,000,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	165.7437	03/12/2020	180.1550	Sale or Payoff	144,110	144,110	0	0	PD (Duration)	1,000
USM0	34	3,400,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	165.7437	03/12/2020	180.1860	Sale or Payoff	491,037	491,037	0	0	PD (Duration)	1,000
USM0	6	600,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	165.7437	03/12/2020	180.2170	Sale or Payoff	86,841	86,841	0	0	PD (Duration)	1,000
USM0	21	2,100,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	165.7437	03/12/2020	181.6860	Sale or Payoff	334,788	334,788	0	0	PD (Duration)	1,000
USM0	9	900,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	165.7437	03/12/2020	181.7800	Sale or Payoff	144,324	144,324	0	0	PD (Duration)	1,000
USM0	12	1,200,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	165.7437	03/12/2020	181.8110	Sale or Payoff	192,807	192,807	0	0	PD (Duration)	1,000
USM0	70	7,000,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	165.7437	03/12/2020	181.8420	Sale or Payoff	1,126,897	1,126,897	0	0	PD (Duration)	1,000
USM0	36	3,600,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	165.7437	03/12/2020	181.8730	Sale or Payoff	580,672	580,672	0	0	PD (Duration)	1,000
USM0	48	4,800,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	165.7437	03/12/2020	181.9050	Sale or Payoff	775,729	775,729	0	0	PD (Duration)	1,000
USM0	32	3,200,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	165.7437	03/12/2020	181.9670	Sale or Payoff	519,153	519,153	0	0	PD (Duration)	1,000
USM0	36	3,600,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	165.7437	03/12/2020	181.9980	Sale or Payoff	585,172	585,172	0	0	PD (Duration)	1,000
USM0	42	4,200,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	165.7437	03/12/2020	182.0300	Sale or Payoff	684,013	684,013	0	0	PD (Duration)	1,000
USM0	445	44,500,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	165.7437	05/26/2020	180.2480	Sale or Payoff	6,454,624	6,454,624	0	0	PD (Duration)	1,000
USM0	305	30,500,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	165.7437	05/26/2020	180.2480	Sale or Payoff	4,423,956	4,423,956	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
USM0	5,086	508,600,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	165.7437	05/27/2020	178.9670	Sale or Payoff Sale	67,254,835	67,254,835	0	0	PD (Duration)	1,000
USM0	2	200,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	165.7437	03/12/2020	179.2800	Sale or Payoff Sale	27,072	27,072	0	0	PD (Duration)	1,000
USM0	2	200,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	165.7437	03/12/2020	179.7480	Sale or Payoff Sale	28,010	28,010	0	0	PD (Duration)	1,000
USM0	1	100,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	165.7437	03/12/2020	181.5300	Sale or Payoff Sale	15,786	15,786	0	0	PD (Duration)	1,000
USM0	1	100,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	165.7437	03/12/2020	181.6550	Sale or Payoff Sale	15,911	15,911	0	0	PD (Duration)	1,000
USM0	2	200,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	165.7437	03/12/2020	181.9360	Sale or Payoff Sale	32,385	32,385	0	0	PD (Duration)	1,000
USM0	2	200,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	165.7437	03/12/2020	182.0610	Sale or Payoff Sale	32,635	32,635	0	0	PD (Duration)	1,000
USM0	8	800,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	166.7046	03/12/2020	177.0610	Sale or Payoff Sale	82,851	82,851	0	0	PD (Duration)	1,000
USM0	4	400,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	166.7046	03/12/2020	177.0300	Sale or Payoff Sale	41,300	41,300	0	0	PD (Duration)	1,000
USM0	4	400,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	166.7046	03/12/2020	178.0610	Sale or Payoff Sale	45,425	45,425	0	0	PD (Duration)	1,000
USM0	2	200,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	166.7046	03/12/2020	177.9050	Sale or Payoff Sale	22,400	22,400	0	0	PD (Duration)	1,000
USM0	4	400,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	166.7046	03/12/2020	177.3110	Sale or Payoff Sale	42,425	42,425	0	0	PD (Duration)	1,000
USM0	13	1,300,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	166.7046	03/12/2020	177.2800	Sale or Payoff Sale	137,476	137,476	0	0	PD (Duration)	1,000
USM0	2	200,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	166.7046	03/12/2020	176.9670	Sale or Payoff Sale	20,525	20,525	0	0	PD (Duration)	1,000
USM0	2	200,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	166.7046	03/12/2020	177.3420	Sale or Payoff Sale	21,275	21,275	0	0	PD (Duration)	1,000
USM0	39	3,900,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	166.7046	03/12/2020	176.9980	Sale or Payoff Sale	401,460	401,460	0	0	PD (Duration)	1,000
USM0	17	1,700,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	166.7046	03/12/2020	177.2170	Sale or Payoff Sale	178,714	178,714	0	0	PD (Duration)	1,000
USM0	22	2,200,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	166.7046	03/12/2020	177.1860	Sale or Payoff Sale	230,589	230,589	0	0	PD (Duration)	1,000
USM0	8	800,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	166.7046	03/12/2020	177.1550	Sale or Payoff Sale	83,601	83,601	0	0	PD (Duration)	1,000
USM0	16	1,600,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	166.7046	03/12/2020	177.0920	Sale or Payoff Sale	166,201	166,201	0	0	PD (Duration)	1,000
USM0	10	1,000,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	166.7046	03/12/2020	177.1230	Sale or Payoff Sale	104,188	104,188	0	0	PD (Duration)	1,000
USM0	35	3,500,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	166.7046	03/12/2020	177.0610	Sale or Payoff Sale	362,472	362,472	0	0	PD (Duration)	1,000
USM0	16	1,600,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	166.7046	03/12/2020	177.0300	Sale or Payoff Sale	165,201	165,201	0	0	PD (Duration)	1,000
USM0	18	1,800,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	166.7046	03/12/2020	178.0610	Sale or Payoff Sale	204,414	204,414	0	0	PD (Duration)	1,000
USM0	6	600,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	166.7046	03/12/2020	177.9050	Sale or Payoff Sale	67,201	67,201	0	0	PD (Duration)	1,000
USM0	25	2,500,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	166.7046	03/12/2020	178.0300	Sale or Payoff Sale	283,127	283,127	0	0	PD (Duration)	1,000
USM0	16	1,600,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	166.7046	03/12/2020	177.3110	Sale or Payoff Sale	169,701	169,701	0	0	PD (Duration)	1,000
USM0	52	5,200,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	166.7046	03/12/2020	177.2800	Sale or Payoff Sale	549,904	549,904	0	0	PD (Duration)	1,000
USM0	8	800,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	166.7046	03/12/2020	176.9670	Sale or Payoff Sale	82,101	82,101	0	0	PD (Duration)	1,000
USM0	6	600,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	166.7046	03/12/2020	177.3420	Sale or Payoff Sale	63,826	63,826	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
USM0	146	14,600,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	166.7046	03/12/2020	176.9980	Sale or Payoff	1,502,900	1,502,900	0	0	PD (Duration)	1,000
USM0	18	1,800,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	166.7046	03/12/2020	177.2480	Sale or Payoff	189,789	189,789	0	0	PD (Duration)	1,000
USM0	19	1,900,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	166.7046	03/12/2020	176.8730	Sale or Payoff	193,208	193,208	0	0	PD (Duration)	1,000
USM0	63	6,300,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	166.7046	03/12/2020	177.2170	Sale or Payoff	662,293	662,293	0	0	PD (Duration)	1,000
USM0	77	7,700,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	166.7046	03/12/2020	177.1860	Sale or Payoff	807,063	807,063	0	0	PD (Duration)	1,000
USM0	30	3,000,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	166.7046	03/12/2020	177.1550	Sale or Payoff	313,503	313,503	0	0	PD (Duration)	1,000
USM0	56	5,600,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	166.7046	03/12/2020	177.0920	Sale or Payoff	581,705	581,705	0	0	PD (Duration)	1,000
USM0	39	3,900,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	166.7046	03/12/2020	177.1230	Sale or Payoff	406,335	406,335	0	0	PD (Duration)	1,000
USM0	244	24,400,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	166.7046	05/20/2020	178.6230	Sale or Payoff	2,908,196	2,908,196	0	0	PD (Duration)	1,000
USM0	924	92,400,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	166.7046	05/20/2020	178.6230	Sale or Payoff	11,013,004	11,013,004	0	0	PD (Duration)	1,000
USM0	7	700,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	166.7046	03/12/2020	178.0300	Sale or Payoff	79,276	79,276	0	0	PD (Duration)	1,000
USM0	5	500,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	166.7046	03/12/2020	177.2480	Sale or Payoff	52,719	52,719	0	0	PD (Duration)	1,000
USM0	5	500,000	U.S. Long Bond Future Jun 2020 0000USM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	166.7046	03/12/2020	176.8730	Sale or Payoff	50,844	50,844	0	0	PD (Duration)	1,000
USM0	240	24,000,000	U.S. Long Bond Future Jun 2020 0000USM0	Liability Hedge	N/A	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/09/2020	184.0015	04/17/2020	181.5610	Sale or Payoff	(585,756)	(585,756)	0	0	LD (Liability Cashflow)	1,000
USM0	60	6,000,000	U.S. Long Bond Future Jun 2020 0000USM0	Liability Hedge	N/A	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/09/2020	184.0015	05/12/2020	179.7170	Sale or Payoff	(257,057)	(257,057)	0	0	LD (Liability Cashflow)	1,000
USM0	150	15,000,000	U.S. Long Bond Future Jun 2020 0000USM0	Liability Hedge	N/A	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/09/2020	184.5015	04/16/2020	181.5300	Sale or Payoff	(445,769)	(445,769)	0	0	LD (Liability Cashflow)	1,000
USM0	150	15,000,000	U.S. Long Bond Future Jun 2020 0000USM0	Liability Hedge	N/A	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/09/2020	184.5015	04/17/2020	181.5610	Sale or Payoff	(441,098)	(441,098)	0	0	LD (Liability Cashflow)	1,000
USM0	40	4,000,000	U.S. Long Bond Future Jun 2020 0000USM0	Liability Hedge	N/A	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/09/2020	185.0015	05/12/2020	179.7480	Sale or Payoff	(210,122)	(210,122)	0	0	LD (Liability Cashflow)	1,000
USM0	40	4,000,000	U.S. Long Bond Future Jun 2020 0000USM0	Liability Hedge	N/A	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/09/2020	185.0015	05/28/2020	178.7170	Sale or Payoff	(251,372)	(251,372)	0	0	LD (Liability Cashflow)	1,000
USM0	20	2,000,000	U.S. Long Bond Future Jun 2020 0000USM0	Liability Hedge	N/A	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/09/2020	185.0015	05/28/2020	178.7480	Sale or Payoff	(125,061)	(125,061)	0	0	LD (Liability Cashflow)	1,000
USM0	1	100,000	U.S. Long Bond Future Jun 2020 0000USM0	Liability Hedge	N/A	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/09/2020	185.0015	05/28/2020	178.9050	Sale or Payoff	(6,097)	(6,097)	0	0	LD (Liability Cashflow)	1,000
USM0	99	9,900,000	U.S. Long Bond Future Jun 2020 0000USM0	Liability Hedge	N/A	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/09/2020	185.0015	05/28/2020	178.9360	Sale or Payoff	(600,488)	(600,488)	0	0	LD (Liability Cashflow)	1,000
USM0	100	10,000,000	U.S. Long Bond Future Jun 2020 0000USM0	Liability Hedge	N/A	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/09/2020	185.0015	05/28/2020	178.8420	Sale or Payoff	(615,929)	(615,929)	0	0	LD (Liability Cashflow)	1,000
USM0	300	30,000,000	U.S. Long Bond Future Jun 2020 0000USM0	Liability Hedge	N/A	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/09/2020	185.3765	04/15/2020	179.8420	Sale or Payoff	(1,660,320)	(1,660,320)	0	0	LD (Liability Cashflow)	1,000
USM0	300	30,000,000	U.S. Long Bond Future Jun 2020 0000USM0	Liability Hedge	N/A	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/09/2020	185.4703	04/15/2020	179.8420	Sale or Payoff	(1,688,445)	(1,688,445)	0	0	LD (Liability Cashflow)	1,000
USM0	240	24,000,000	U.S. Long Bond Future Jun 2020 0000USM0	Liability Hedge	N/A	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/09/2020	185.5015	05/12/2020	179.7170	Sale or Payoff	(1,388,230)	(1,388,230)	0	0	LD (Liability Cashflow)	1,000
USM0	60	6,000,000	U.S. Long Bond Future Jun 2020 0000USM0	Liability Hedge	N/A	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/09/2020	185.5015	05/12/2020	179.7480	Sale or Payoff	(345,182)	(345,182)	0	0	LD (Liability Cashflow)	1,000
USM0	300	30,000,000	U.S. Long Bond Future Jun 2020 0000USM0	Liability Hedge	N/A	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/09/2020	185.7515	04/15/2020	179.8420	Sale or Payoff	(1,772,820)	(1,772,820)	0	0	LD (Liability Cashflow)	1,000
USM0	300	30,000,000	U.S. Long Bond Future Jun 2020 0000USM0	Liability Hedge	N/A	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/09/2020	185.8765	04/17/2020	181.5610	Sale or Payoff	(1,294,695)	(1,294,695)	0	0	LD (Liability Cashflow)	1,000
USU0	244	24,400,000	U.S. Long Bond Future Sep 2020 0000USU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/20/2020	177.0875	08/26/2020	178.5300	Sale or Payoff	351,914	351,914	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
USU0	924	92,400,000	U.S. Long Bond Future Sep 2020 0000USU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/20/2020	177.0875	08/26/2020	178.5300	Sale or Payoff Sale	1,332,660	1,332,660	0	0	PD (Duration)	1,000
USU0	21	2,100,000	U.S. Long Bond Future Sep 2020 0000USU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/21/2020	178.4390	08/27/2020	178.1550	Sale or Payoff Sale	(5,970)	(5,970)	0	0	PD (Duration)	1,000
USU0	179	17,900,000	U.S. Long Bond Future Sep 2020 0000USU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/21/2020	178.4703	08/27/2020	178.1550	Sale or Payoff Sale	(56,482)	(56,482)	0	0	PD (Duration)	1,000
USU0	1	100,000	U.S. Long Bond Future Sep 2020 0000USU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/26/2020	177.3453	08/27/2020	178.1550	Sale or Payoff Sale	809	809	0	0	PD (Duration)	1,000
USU0	305	30,500,000	U.S. Long Bond Future Sep 2020 0000USU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/26/2020	178.6812	08/27/2020	178.1550	Sale or Payoff Sale	(160,576)	(160,576)	0	0	PD (Duration)	1,000
USU0	645	64,500,000	U.S. Long Bond Future Sep 2020 0000USU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/26/2020	178.6890	08/27/2020	178.1550	Sale or Payoff Sale	(344,617)	(344,617)	0	0	PD (Duration)	1,000
USU0	9	900,000	U.S. Long Bond Future Sep 2020 0000USU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/27/2020	177.0015	08/27/2020	178.1550	Sale or Payoff Sale	10,379	10,379	0	0	PD (Duration)	1,000
USU0	5,086	508,600,000	U.S. Long Bond Future Sep 2020 0000USU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/27/2020	177.4000	08/27/2020	178.1550	Sale or Payoff Sale	3,838,773	3,838,773	0	0	PD (Duration)	1,000
USU0	720	72,000,000	U.S. Long Bond Future Sep 2020 0000USU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/29/2020	177.5329	08/27/2020	178.1550	Sale or Payoff Sale	447,732	447,732	0	0	PD (Duration)	1,000
USU0	346	34,600,000	U.S. Long Bond Future Sep 2020 0000USU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	06/12/2020	177.6265	08/27/2020	178.1550	Sale or Payoff Sale	182,761	182,761	0	0	PD (Duration)	1,000
USU0	244	24,400,000	U.S. Long Bond Future Sep 2020 0000USU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	06/12/2020	177.6578	08/27/2020	178.1550	Sale or Payoff Sale	121,258	121,258	0	0	PD (Duration)	1,000
USU0	400	40,000,000	U.S. Long Bond Future Sep 2020 0000USU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	07/23/2020	180.9078	08/27/2020	178.1550	Sale or Payoff Sale	(1,101,216)	(1,101,216)	0	0	PD (Duration)	1,000
USU0	320	32,000,000	U.S. Long Bond Future Sep 2020 0000USU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	07/23/2020	180.9390	08/27/2020	178.1550	Sale or Payoff Sale	(890,973)	(890,973)	0	0	PD (Duration)	1,000
USZ0	40	4,000,000	U.S. Long Bond Future Dec 2020 0000USZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/26/2020	176.8765	11/23/2020	174.0610	Sale or Payoff Sale	(112,622)	(112,622)	0	0	PD (Duration)	1,000
USZ0	18	1,800,000	U.S. Long Bond Future Dec 2020 0000USZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/26/2020	176.8765	11/23/2020	174.0610	Sale or Payoff Sale	(50,681)	(50,681)	0	0	PD (Duration)	1,000
USZ0	906	90,600,000	U.S. Long Bond Future Dec 2020 0000USZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/26/2020	176.8765	11/23/2020	174.0610	Sale or Payoff Sale	(2,550,879)	(2,550,879)	0	0	PD (Duration)	1,000
USZ0	204	20,400,000	U.S. Long Bond Future Dec 2020 0000USZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/26/2020	176.8765	11/24/2020	173.4670	Sale or Payoff Sale	(695,495)	(695,495)	0	0	PD (Duration)	1,000
USZ0	1	100,000	U.S. Long Bond Future Dec 2020 0000USZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/27/2020	175.0640	11/24/2020	172.8730	Sale or Payoff Sale	(2,191)	(2,191)	0	0	PD (Duration)	1,000
USZ0	17	1,700,000	U.S. Long Bond Future Dec 2020 0000USZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/27/2020	175.5328	11/24/2020	173.2170	Sale or Payoff Sale	(39,364)	(39,364)	0	0	PD (Duration)	1,000
USZ0	333	33,300,000	U.S. Long Bond Future Dec 2020 0000USZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/27/2020	176.4859	08/28/2020	174.5610	Sale or Payoff Sale	(641,033)	(641,033)	0	0	PD (Duration)	1,000
USZ0	1,467	146,700,000	U.S. Long Bond Future Dec 2020 0000USZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/27/2020	176.4937	08/28/2020	174.5610	Sale or Payoff Sale	(2,835,473)	(2,835,473)	0	0	PD (Duration)	1,000
USZ0	55	5,500,000	U.S. Long Bond Future Dec 2020 0000USZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/27/2020	176.4937	10/29/2020	173.3420	Sale or Payoff Sale	(173,331)	(173,331)	0	0	PD (Duration)	1,000
USZ0	199	19,900,000	U.S. Long Bond Future Dec 2020 0000USZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/27/2020	176.4937	10/29/2020	173.3730	Sale or Payoff Sale	(620,925)	(620,925)	0	0	PD (Duration)	1,000
USZ0	83	8,300,000	U.S. Long Bond Future Dec 2020 0000USZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/27/2020	176.4937	10/29/2020	173.6230	Sale or Payoff Sale	(238,229)	(238,229)	0	0	PD (Duration)	1,000
USZ0	500	50,000,000	U.S. Long Bond Future Dec 2020 0000USZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/27/2020	176.4937	10/29/2020	173.4670	Sale or Payoff Sale	(1,513,239)	(1,513,239)	0	0	PD (Duration)	1,000
USZ0	216	21,600,000	U.S. Long Bond Future Dec 2020 0000USZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/27/2020	176.4937	10/29/2020	173.4050	Sale or Payoff Sale	(667,219)	(667,219)	0	0	PD (Duration)	1,000
USZ0	340	34,000,000	U.S. Long Bond Future Dec 2020 0000USZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/27/2020	176.4937	10/29/2020	173.4360	Sale or Payoff Sale	(1,039,627)	(1,039,627)	0	0	PD (Duration)	1,000
USZ0	918	91,800,000	U.S. Long Bond Future Dec 2020 0000USZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/27/2020	176.4937	10/29/2020	173.4670	Sale or Payoff Sale	(2,778,306)	(2,778,306)	0	0	PD (Duration)	1,000
USZ0	821	82,100,000	U.S. Long Bond Future Dec 2020 0000USZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/27/2020	176.4937	10/29/2020	173.4980	Sale or Payoff Sale	(2,459,082)	(2,459,082)	0	0	PD (Duration)	1,000
USZ0	1,378	137,800,000	U.S. Long Bond Future Dec 2020 0000USZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/27/2020	176.4937	10/29/2020	173.5300	Sale or Payoff Sale	(4,084,361)	(4,084,361)	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
USZ0	414	41,400,000	U.S. Long Bond Future Dec 2020 0000USZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/27/2020	176.4937	10/29/2020	173.5610	Sale or Payoff Sale	(1,214,149)	(1,214,149)	0	0	PD (Duration)	1,000
USZ0	186	18,600,000	U.S. Long Bond Future Dec 2020 0000USZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/27/2020	176.4937	10/29/2020	173.5920	Sale or Payoff Sale	(539,675)	(539,675)	0	0	PD (Duration)	1,000
USZ0	609	60,900,000	U.S. Long Bond Future Dec 2020 0000USZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/27/2020	176.5015	11/24/2020	173.4670	Sale or Payoff Sale	(1,847,883)	(1,847,883)	0	0	PD (Duration)	1,000
USZ0	37	3,700,000	U.S. Long Bond Future Dec 2020 0000USZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/27/2020	176.5015	11/24/2020	172.8730	Sale or Payoff Sale	(134,237)	(134,237)	0	0	PD (Duration)	1,000
USZ0	709	70,900,000	U.S. Long Bond Future Dec 2020 0000USZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/27/2020	176.5015	11/24/2020	173.4670	Sale or Payoff Sale	(2,151,312)	(2,151,312)	0	0	PD (Duration)	1,000
USZ0	11	1,100,000	U.S. Long Bond Future Dec 2020 0000USZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/27/2020	176.5015	11/24/2020	173.2170	Sale or Payoff Sale	(36,127)	(36,127)	0	0	PD (Duration)	1,000
USZ0	14	1,400,000	U.S. Long Bond Future Dec 2020 0000USZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/27/2020	176.6890	10/29/2020	173.6230	Sale or Payoff Sale	(42,918)	(42,918)	0	0	PD (Duration)	1,000
USZ0	128	12,800,000	U.S. Long Bond Future Dec 2020 0000USZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	11/10/2020	170.3140	11/24/2020	173.4670	Sale or Payoff Sale	403,611	403,611	0	0	PD (Duration)	1,000
WNH0	4,137	413,700,000	US ULTRA T-BOND Mar 2020 0000WNH0	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04020BFQTQ27	11/20/2019	186.0719	02/25/2020	200.3730	Sale or Payoff Sale	59,165,502	59,165,502	0	0	PD (Duration)	1,000
WNH0	85	8,500,000	US ULTRA T-BOND Mar 2020 0000WNH0	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04020BFQTQ27	11/20/2019	186.0719	02/25/2020	200.3110	Sale or Payoff Sale	1,210,319	1,210,319	0	0	PD (Duration)	1,000
WNH0	12	1,200,000	US ULTRA T-BOND Mar 2020 0000WNH0	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04020BFQTQ27	11/20/2019	187.5016	02/25/2020	200.3730	Sale or Payoff Sale	154,462	154,462	0	0	PD (Duration)	1,000
WNH0	375	37,500,000	US ULTRA T-BOND Mar 2020 0000WNH0	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04020BFQTQ27	11/26/2019	187.6891	02/26/2020	201.6230	Sale or Payoff Sale	5,225,385	5,225,385	0	0	PD (Duration)	1,000
WNH0	435	43,500,000	US ULTRA T-BOND Mar 2020 0000WNH0	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04020BFQTQ27	11/26/2019	187.6891	02/26/2020	201.6230	Sale or Payoff Sale	6,061,447	6,061,447	0	0	PD (Duration)	1,000
WNH0	11	1,100,000	US ULTRA T-BOND Mar 2020 0000WNH0	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04020BFQTQ27	11/26/2019	187.6891	02/26/2020	199.6860	Sale or Payoff Sale	131,965	131,965	0	0	PD (Duration)	1,000
WNH0	3,219	321,900,000	US ULTRA T-BOND Mar 2020 0000WNH0	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04020BFQTQ27	11/26/2019	187.6891	02/26/2020	201.6230	Sale or Payoff Sale	44,854,705	44,854,705	0	0	PD (Duration)	1,000
WNH0	27	2,700,000	US ULTRA T-BOND Mar 2020 0000WNH0	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04020BFQTQ27	11/26/2019	187.6891	02/26/2020	199.7800	Sale or Payoff Sale	326,446	326,446	0	0	PD (Duration)	1,000
WNH0	95	9,500,000	US ULTRA T-BOND Mar 2020 0000WNH0	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04020BFQTQ27	11/26/2019	187.6891	02/26/2020	199.7480	Sale or Payoff Sale	1,145,639	1,145,639	0	0	PD (Duration)	1,000
WNH0	3	300,000	US ULTRA T-BOND Mar 2020 0000WNH0	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04020BFQTQ27	11/26/2019	187.6891	02/26/2020	199.7170	Sale or Payoff Sale	36,084	36,084	0	0	PD (Duration)	1,000
WNH0	5,055	505,500,000	US ULTRA T-BOND Mar 2020 0000WNH0	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04020BFQTQ27	11/26/2019	187.6891	02/26/2020	201.6230	Sale or Payoff Sale	70,438,190	70,438,190	0	0	PD (Duration)	1,000
WNH0	123	12,300,000	US ULTRA T-BOND Mar 2020 0000WNH0	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04020BFQTQ27	02/11/2020	192.3766	02/26/2020	201.6230	Sale or Payoff Sale	1,137,364	1,137,364	0	0	PD (Duration)	1,000
WNH0	155	15,500,000	US ULTRA T-BOND Mar 2020 0000WNH0	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04020BFQTQ27	02/11/2020	192.4078	02/26/2020	201.6230	Sale or Payoff Sale	1,428,420	1,428,420	0	0	PD (Duration)	1,000
WNH0	87	8,700,000	US ULTRA T-BOND Mar 2020 0000WNH0	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04020BFQTQ27	02/11/2020	192.4078	02/26/2020	199.7170	Sale or Payoff Sale	635,914	635,914	0	0	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	11/20/2020	216.0016	12/17/2020	211.8420	Sale or Payoff Sale	(415,939)	(415,939)	0	0	PD (Duration)	1,000
WNH1	56	5,600,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	11/20/2020	216.0016	12/17/2020	211.7800	Sale or Payoff Sale	(236,426)	(236,426)	0	0	PD (Duration)	1,000
WNH1	44	4,400,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	11/20/2020	216.0016	12/17/2020	211.8420	Sale or Payoff Sale	(183,013)	(183,013)	0	0	PD (Duration)	1,000
WNH1	100	10,000,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	11/20/2020	216.0016	12/17/2020	211.8420	Sale or Payoff Sale	(415,939)	(415,939)	0	0	PD (Duration)	1,000
WNH1	53	5,300,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	11/20/2020	216.0016	12/17/2020	211.7170	Sale or Payoff Sale	(227,073)	(227,073)	0	0	PD (Duration)	1,000
WNH1	25	2,500,000	US ULTRA T-BOND Mar 2021 0000WNH1	Bond Portfolio Hedge	D1	Interest Rate	03/31/2021	CBT 549300EX04020BFQTQ27	11/20/2020	216.0016	12/17/2020	211.9050	Sale or Payoff Sale	(102,422)	(102,422)	0	0	PD (Duration)	1,000
WNM0	50	5,000,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/21/2020	198.6578	05/26/2020	221.5300	Sale or Payoff Sale	1,143,593	1,143,593	0	0	PD (Duration)	1,000
WNM0	30	3,000,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/21/2020	198.7203	05/26/2020	221.5300	Sale or Payoff Sale	684,281	684,281	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNM0	10	1,000,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/21/2020	198.7516	05/26/2020	221.5300	Sale or Payoff	227,781	227,781	0	0	PD (Duration)	1,000
WNM0	10	1,000,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/21/2020	198.8766	05/26/2020	221.5300	Sale or Payoff	226,531	226,531	0	0	PD (Duration)	1,000
WNM0	30	3,000,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/21/2020	198.9078	05/26/2020	221.5300	Sale or Payoff	678,656	678,656	0	0	PD (Duration)	1,000
WNM0	3,046	304,600,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	201.2516	05/26/2020	221.5300	Sale or Payoff	61,767,123	61,767,123	0	0	PD (Duration)	1,000
WNM0	1,103	110,300,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/25/2020	201.2516	05/27/2020	218.7480	Sale or Payoff	19,299,037	19,299,037	0	0	PD (Duration)	1,000
WNM0	1,580	158,000,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	202.4859	05/04/2020	224.4980	Sale or Payoff	34,779,632	34,779,632	0	0	PD (Duration)	1,000
WNM0	375	37,500,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	202.4859	05/20/2020	218.9980	Sale or Payoff	6,192,182	6,192,182	0	0	PD (Duration)	1,000
WNM0	247	24,700,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	202.4859	05/26/2020	221.5300	Sale or Payoff	4,703,803	4,703,803	0	0	PD (Duration)	1,000
WNM0	1,917	191,700,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	202.4859	05/26/2020	221.5300	Sale or Payoff	36,506,840	36,506,840	0	0	PD (Duration)	1,000
WNM0	3,944	394,400,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	202.4859	05/26/2020	221.5300	Sale or Payoff	75,108,491	75,108,491	0	0	PD (Duration)	1,000
WNM0	188	18,800,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	202.4859	05/27/2020	218.7480	Sale or Payoff	3,057,347	3,057,347	0	0	PD (Duration)	1,000
WNM0	1,111	111,100,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	02/26/2020	202.4859	05/27/2020	218.7480	Sale or Payoff	18,067,621	18,067,621	0	0	PD (Duration)	1,000
WNM0	2	200,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	212.5953	05/20/2020	218.9980	Sale or Payoff	12,806	12,806	0	0	PD (Duration)	1,000
WNM0	2	200,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	212.6578	05/20/2020	218.9980	Sale or Payoff	12,681	12,681	0	0	PD (Duration)	1,000
WNM0	8	800,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	212.6578	05/20/2020	218.9980	Sale or Payoff	50,725	50,725	0	0	PD (Duration)	1,000
WNM0	2	200,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	212.6891	05/20/2020	218.9980	Sale or Payoff	12,619	12,619	0	0	PD (Duration)	1,000
WNM0	2	200,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	212.7203	05/20/2020	218.9980	Sale or Payoff	12,556	12,556	0	0	PD (Duration)	1,000
WNM0	2	200,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	212.7516	05/20/2020	218.9980	Sale or Payoff	12,494	12,494	0	0	PD (Duration)	1,000
WNM0	5	500,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	212.7516	05/20/2020	218.9980	Sale or Payoff	31,234	31,234	0	0	PD (Duration)	1,000
WNM0	3	300,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	212.7828	05/20/2020	218.9980	Sale or Payoff	18,647	18,647	0	0	PD (Duration)	1,000
WNM0	12	1,200,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	212.7828	05/20/2020	218.9980	Sale or Payoff	74,587	74,587	0	0	PD (Duration)	1,000
WNM0	1	100,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	212.8453	05/20/2020	218.9980	Sale or Payoff	6,153	6,153	0	0	PD (Duration)	1,000
WNM0	3	300,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	212.8453	05/20/2020	218.9980	Sale or Payoff	18,459	18,459	0	0	PD (Duration)	1,000
WNM0	1	100,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	212.8766	05/20/2020	218.9980	Sale or Payoff	6,122	6,122	0	0	PD (Duration)	1,000
WNM0	3	300,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	212.9078	05/20/2020	218.9980	Sale or Payoff	18,272	18,272	0	0	PD (Duration)	1,000
WNM0	9	900,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	212.9078	05/20/2020	218.9980	Sale or Payoff	54,815	54,815	0	0	PD (Duration)	1,000
WNM0	5	500,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	212.9391	05/20/2020	218.9980	Sale or Payoff	30,297	30,297	0	0	PD (Duration)	1,000
WNM0	17	1,700,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	212.9391	05/20/2020	218.9980	Sale or Payoff	103,009	103,009	0	0	PD (Duration)	1,000
WNM0	1	100,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	212.9703	05/20/2020	218.9980	Sale or Payoff	6,028	6,028	0	0	PD (Duration)	1,000
WNM0	3	300,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	212.9703	05/20/2020	218.9980	Sale or Payoff	18,084	18,084	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNM0	1	100,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	213.0016	05/20/2020	218.9980	Sale or Payoff Sale	5,997	5,997	0	0	PD (Duration)	1,000
WNM0	3	300,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	213.0016	05/20/2020	218.9980	Sale or Payoff Sale	17,991	17,991	0	0	PD (Duration)	1,000
WNM0	3	300,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	213.0328	05/20/2020	218.9980	Sale or Payoff Sale	17,897	17,897	0	0	PD (Duration)	1,000
WNM0	12	1,200,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	213.0328	05/20/2020	218.9980	Sale or Payoff Sale	71,587	71,587	0	0	PD (Duration)	1,000
WNM0	2	200,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	213.2516	05/20/2020	218.9980	Sale or Payoff Sale	11,494	11,494	0	0	PD (Duration)	1,000
WNM0	1	100,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	213.2828	05/20/2020	218.9980	Sale or Payoff Sale	5,716	5,716	0	0	PD (Duration)	1,000
WNM0	13	1,300,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	213.3453	05/20/2020	218.9980	Sale or Payoff Sale	73,490	73,490	0	0	PD (Duration)	1,000
WNM0	3	300,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	213.3766	05/20/2020	218.9980	Sale or Payoff Sale	16,866	16,866	0	0	PD (Duration)	1,000
WNM0	9	900,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	213.3766	05/20/2020	218.9980	Sale or Payoff Sale	50,597	50,597	0	0	PD (Duration)	1,000
WNM0	2	200,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	213.4391	05/20/2020	218.9980	Sale or Payoff Sale	11,119	11,119	0	0	PD (Duration)	1,000
WNM0	8	800,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	213.4391	05/20/2020	218.9980	Sale or Payoff Sale	44,475	44,475	0	0	PD (Duration)	1,000
WNM0	15	1,500,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	213.4703	05/20/2020	218.9980	Sale or Payoff Sale	82,922	82,922	0	0	PD (Duration)	1,000
WNM0	1	100,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	213.5016	05/20/2020	218.9980	Sale or Payoff Sale	5,497	5,497	0	0	PD (Duration)	1,000
WNM0	3	300,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	213.5016	05/20/2020	218.9980	Sale or Payoff Sale	16,491	16,491	0	0	PD (Duration)	1,000
WNM0	17	1,700,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	213.5641	05/20/2020	218.9980	Sale or Payoff Sale	92,384	92,384	0	0	PD (Duration)	1,000
WNM0	17	1,700,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	213.5641	05/20/2020	218.9980	Sale or Payoff Sale	92,384	92,384	0	0	PD (Duration)	1,000
WNM0	67	6,700,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	213.5641	05/20/2020	218.9980	Sale or Payoff Sale	364,102	364,102	0	0	PD (Duration)	1,000
WNM0	1	100,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	213.5953	05/20/2020	218.9980	Sale or Payoff Sale	5,403	5,403	0	0	PD (Duration)	1,000
WNM0	2	200,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	213.6266	05/20/2020	218.9980	Sale or Payoff Sale	10,744	10,744	0	0	PD (Duration)	1,000
WNM0	2	200,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	213.6266	05/20/2020	218.9980	Sale or Payoff Sale	10,744	10,744	0	0	PD (Duration)	1,000
WNM0	4	400,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	213.6266	05/20/2020	218.9980	Sale or Payoff Sale	21,487	21,487	0	0	PD (Duration)	1,000
WNM0	1	100,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	213.6578	05/20/2020	218.9980	Sale or Payoff Sale	5,341	5,341	0	0	PD (Duration)	1,000
WNM0	1	100,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	213.6578	05/20/2020	218.9980	Sale or Payoff Sale	5,341	5,341	0	0	PD (Duration)	1,000
WNM0	1	100,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	213.6578	05/20/2020	218.9980	Sale or Payoff Sale	5,341	5,341	0	0	PD (Duration)	1,000
WNM0	3	300,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	213.6891	05/20/2020	218.9980	Sale or Payoff Sale	15,928	15,928	0	0	PD (Duration)	1,000
WNM0	6	600,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	213.6891	05/20/2020	218.9980	Sale or Payoff Sale	31,856	31,856	0	0	PD (Duration)	1,000
WNM0	11	1,100,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	213.6891	05/20/2020	218.9980	Sale or Payoff Sale	58,403	58,403	0	0	PD (Duration)	1,000
WNM0	2	200,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	213.7203	05/20/2020	218.9980	Sale or Payoff Sale	10,556	10,556	0	0	PD (Duration)	1,000
WNM0	3	300,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	213.7203	05/20/2020	218.9980	Sale or Payoff Sale	15,834	15,834	0	0	PD (Duration)	1,000
WNM0	9	900,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	213.7203	05/20/2020	218.9980	Sale or Payoff Sale	47,503	47,503	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNM0	3	300,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	213.7516	05/20/2020	218.9980	Sale or Payoff Sale	15,741	15,741	0	0	PD (Duration)	1,000
WNM0	10	1,000,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	213.7516	05/20/2020	218.9980	Sale or Payoff Sale	52,469	52,469	0	0	PD (Duration)	1,000
WNM0	2	200,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	213.8141	05/20/2020	218.9980	Sale or Payoff Sale	10,369	10,369	0	0	PD (Duration)	1,000
WNM0	8	800,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	213.8141	05/20/2020	218.9980	Sale or Payoff Sale	41,475	41,475	0	0	PD (Duration)	1,000
WNM0	10	1,000,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	213.8766	05/20/2020	218.9980	Sale or Payoff Sale	51,219	51,219	0	0	PD (Duration)	1,000
WNM0	38	3,800,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	213.8766	05/20/2020	218.9980	Sale or Payoff Sale	194,631	194,631	0	0	PD (Duration)	1,000
WNM0	1	100,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	213.9078	05/20/2020	218.9980	Sale or Payoff Sale	5,091	5,091	0	0	PD (Duration)	1,000
WNM0	2	200,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	213.9391	05/20/2020	218.9980	Sale or Payoff Sale	10,119	10,119	0	0	PD (Duration)	1,000
WNM0	1	100,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	213.9703	05/20/2020	218.9980	Sale or Payoff Sale	5,028	5,028	0	0	PD (Duration)	1,000
WNM0	3	300,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	213.9703	05/20/2020	218.9980	Sale or Payoff Sale	15,084	15,084	0	0	PD (Duration)	1,000
WNM0	1	100,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	214.0016	05/20/2020	218.9980	Sale or Payoff Sale	4,997	4,997	0	0	PD (Duration)	1,000
WNM0	18	1,800,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	214.0016	05/20/2020	218.9980	Sale or Payoff Sale	89,943	89,943	0	0	PD (Duration)	1,000
WNM0	13	1,300,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	214.0016	05/20/2020	218.9980	Sale or Payoff Sale	64,959	64,959	0	0	PD (Duration)	1,000
WNM0	6	600,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	214.0328	05/20/2020	218.9980	Sale or Payoff Sale	29,794	29,794	0	0	PD (Duration)	1,000
WNM0	16	1,600,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	214.0328	05/20/2020	218.9980	Sale or Payoff Sale	79,450	79,450	0	0	PD (Duration)	1,000
WNM0	3	300,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	214.0641	05/20/2020	218.9980	Sale or Payoff Sale	14,803	14,803	0	0	PD (Duration)	1,000
WNM0	12	1,200,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	214.0641	05/20/2020	218.9980	Sale or Payoff Sale	59,212	59,212	0	0	PD (Duration)	1,000
WNM0	1	100,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	214.1266	05/20/2020	218.9980	Sale or Payoff Sale	4,872	4,872	0	0	PD (Duration)	1,000
WNM0	4	400,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	214.1266	05/20/2020	218.9980	Sale or Payoff Sale	19,487	19,487	0	0	PD (Duration)	1,000
WNM0	3	300,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	214.1578	05/20/2020	218.9980	Sale or Payoff Sale	14,522	14,522	0	0	PD (Duration)	1,000
WNM0	10	1,000,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	214.1578	05/20/2020	218.9980	Sale or Payoff Sale	48,406	48,406	0	0	PD (Duration)	1,000
WNM0	1	100,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	214.1891	05/20/2020	218.9980	Sale or Payoff Sale	4,809	4,809	0	0	PD (Duration)	1,000
WNM0	3	300,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	214.1891	05/20/2020	218.9980	Sale or Payoff Sale	14,428	14,428	0	0	PD (Duration)	1,000
WNM0	1	100,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	214.2203	05/20/2020	218.9980	Sale or Payoff Sale	4,778	4,778	0	0	PD (Duration)	1,000
WNM0	4	400,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	214.2203	05/20/2020	218.9980	Sale or Payoff Sale	19,112	19,112	0	0	PD (Duration)	1,000
WNM0	10	1,000,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	217.5016	05/26/2020	221.5300	Sale or Payoff Sale	40,281	40,281	0	0	PD (Duration)	1,000
WNM0	27	2,700,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	217.5641	05/26/2020	221.5300	Sale or Payoff Sale	107,071	107,071	0	0	PD (Duration)	1,000
WNM0	8	800,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	217.5953	05/26/2020	221.5300	Sale or Payoff Sale	31,475	31,475	0	0	PD (Duration)	1,000
WNM0	51	5,100,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	217.6266	05/26/2020	221.5300	Sale or Payoff Sale	199,059	199,059	0	0	PD (Duration)	1,000
WNM0	21	2,100,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	217.6891	05/26/2020	221.5300	Sale or Payoff Sale	80,653	80,653	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNM0	1	100,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	217.7203	05/26/2020	221.5300	Sale or Payoff	3,809	3,809	0	0	PD (Duration)	1,000
WNM0	5	500,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	217.7516	05/26/2020	221.5300	Sale or Payoff	18,891	18,891	0	0	PD (Duration)	1,000
WNM0	2	200,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	217.7828	05/26/2020	221.5300	Sale or Payoff	7,494	7,494	0	0	PD (Duration)	1,000
WNM0	28	2,800,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	218.5016	05/26/2020	221.5300	Sale or Payoff	84,787	84,787	0	0	PD (Duration)	1,000
WNM0	1	100,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	218.5328	05/26/2020	221.5300	Sale or Payoff	2,997	2,997	0	0	PD (Duration)	1,000
WNM0	9	900,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	218.5641	05/26/2020	221.5300	Sale or Payoff	26,690	26,690	0	0	PD (Duration)	1,000
WNM0	10	1,000,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	218.6266	05/26/2020	221.5300	Sale or Payoff	29,031	29,031	0	0	PD (Duration)	1,000
WNM0	12	1,200,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	218.6891	05/26/2020	221.5300	Sale or Payoff	34,087	34,087	0	0	PD (Duration)	1,000
WNM0	2	200,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	218.7203	05/26/2020	221.5300	Sale or Payoff	5,619	5,619	0	0	PD (Duration)	1,000
WNM0	4	400,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	218.7516	05/26/2020	221.5300	Sale or Payoff	11,112	11,112	0	0	PD (Duration)	1,000
WNM0	3	300,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	218.7516	05/26/2020	221.5300	Sale or Payoff	8,334	8,334	0	0	PD (Duration)	1,000
WNM0	9	900,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	218.7828	05/26/2020	221.5300	Sale or Payoff	24,722	24,722	0	0	PD (Duration)	1,000
WNM0	15	1,500,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	218.8141	05/26/2020	221.5300	Sale or Payoff	40,734	40,734	0	0	PD (Duration)	1,000
WNM0	8	800,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	218.8141	05/26/2020	221.5300	Sale or Payoff	21,725	21,725	0	0	PD (Duration)	1,000
WNM0	11	1,100,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	219.0016	05/26/2020	221.5300	Sale or Payoff	27,809	27,809	0	0	PD (Duration)	1,000
WNM0	2	200,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	219.0328	05/26/2020	221.5300	Sale or Payoff	4,994	4,994	0	0	PD (Duration)	1,000
WNM0	5	500,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	219.0641	05/26/2020	221.5300	Sale or Payoff	12,328	12,328	0	0	PD (Duration)	1,000
WNM0	5	500,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	219.1266	05/26/2020	221.5300	Sale or Payoff	12,016	12,016	0	0	PD (Duration)	1,000
WNM0	5	500,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	219.2516	05/26/2020	221.5300	Sale or Payoff	11,391	11,391	0	0	PD (Duration)	1,000
WNM0	2	200,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	219.3141	05/26/2020	221.5300	Sale or Payoff	4,431	4,431	0	0	PD (Duration)	1,000
WNM0	2	200,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	219.3453	05/26/2020	221.5300	Sale or Payoff	4,369	4,369	0	0	PD (Duration)	1,000
WNM0	1	100,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	219.3766	05/26/2020	221.5300	Sale or Payoff	2,153	2,153	0	0	PD (Duration)	1,000
WNM0	2	200,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	219.4078	05/26/2020	221.5300	Sale or Payoff	4,244	4,244	0	0	PD (Duration)	1,000
WNM0	13	1,300,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	219.4391	05/26/2020	221.5300	Sale or Payoff	27,178	27,178	0	0	PD (Duration)	1,000
WNM0	6	600,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	219.5016	05/26/2020	221.5300	Sale or Payoff	12,169	12,169	0	0	PD (Duration)	1,000
WNM0	12	1,200,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	223.0016	05/26/2020	221.5300	Sale or Payoff	(17,663)	(17,663)	0	0	PD (Duration)	1,000
WNM0	2	200,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	223.0328	05/26/2020	221.5300	Sale or Payoff	(3,006)	(3,006)	0	0	PD (Duration)	1,000
WNM0	32	3,200,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	223.0641	05/26/2020	221.5300	Sale or Payoff	(49,100)	(49,100)	0	0	PD (Duration)	1,000
WNM0	13	1,300,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	223.0953	05/26/2020	221.5300	Sale or Payoff	(20,353)	(20,353)	0	0	PD (Duration)	1,000
WNM0	19	1,900,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	223.1266	05/26/2020	221.5300	Sale or Payoff	(30,341)	(30,341)	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNM0	5	500,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	223.1891	05/26/2020	221.5300	Sale or Payoff Sale	(8,297)	(8,297)	0	0	PD (Duration)	1,000
WNM0	3	300,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	223.2516	05/26/2020	221.5300	Sale or Payoff Sale	(5,166)	(5,166)	0	0	PD (Duration)	1,000
WNM0	25	2,500,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	223.3141	05/26/2020	221.5300	Sale or Payoff Sale	(44,610)	(44,610)	0	0	PD (Duration)	1,000
WNM0	4	400,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	223.3766	05/26/2020	221.5300	Sale or Payoff Sale	(7,388)	(7,388)	0	0	PD (Duration)	1,000
WNM0	16	1,600,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	223.4391	05/26/2020	221.5300	Sale or Payoff Sale	(30,550)	(30,550)	0	0	PD (Duration)	1,000
WNM0	3	300,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	223.4703	05/26/2020	221.5300	Sale or Payoff Sale	(5,822)	(5,822)	0	0	PD (Duration)	1,000
WNM0	14	1,400,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	223.5016	05/26/2020	221.5300	Sale or Payoff Sale	(27,606)	(27,606)	0	0	PD (Duration)	1,000
WNM0	2	200,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	223.5641	05/26/2020	221.5300	Sale or Payoff Sale	(4,069)	(4,069)	0	0	PD (Duration)	1,000
WNM0	5	500,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	223.6266	05/26/2020	221.5300	Sale or Payoff Sale	(10,484)	(10,484)	0	0	PD (Duration)	1,000
WNM0	35	3,500,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	223.6891	05/26/2020	221.5300	Sale or Payoff Sale	(75,579)	(75,579)	0	0	PD (Duration)	1,000
WNM0	11	1,100,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	223.7516	05/26/2020	221.5300	Sale or Payoff Sale	(24,441)	(24,441)	0	0	PD (Duration)	1,000
WNM0	2	200,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	223.7828	05/26/2020	221.5300	Sale or Payoff Sale	(4,506)	(4,506)	0	0	PD (Duration)	1,000
WNM0	3	300,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	223.8141	05/26/2020	221.5300	Sale or Payoff Sale	(6,853)	(6,853)	0	0	PD (Duration)	1,000
WNM0	2	200,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	223.9078	05/26/2020	221.5300	Sale or Payoff Sale	(4,756)	(4,756)	0	0	PD (Duration)	1,000
WNM0	37	3,700,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	223.9391	05/26/2020	221.5300	Sale or Payoff Sale	(89,147)	(89,147)	0	0	PD (Duration)	1,000
WNM0	2	200,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	224.0641	05/26/2020	221.5300	Sale or Payoff Sale	(5,069)	(5,069)	0	0	PD (Duration)	1,000
WNM0	1	100,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	224.0953	05/26/2020	221.5300	Sale or Payoff Sale	(2,566)	(2,566)	0	0	PD (Duration)	1,000
WNM0	2	200,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/12/2020	224.1266	05/26/2020	221.5300	Sale or Payoff Sale	(5,194)	(5,194)	0	0	PD (Duration)	1,000
WNM0	22	2,200,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	04/03/2020	226.3141	05/26/2020	221.5300	Sale or Payoff Sale	(105,257)	(105,257)	0	0	PD (Duration)	1,000
WNM0	100	10,000,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	04/03/2020	226.4703	05/27/2020	218.7480	Sale or Payoff Sale	(772,189)	(772,189)	0	0	PD (Duration)	1,000
WNM0	200	20,000,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	04/03/2020	226.6266	05/26/2020	221.5300	Sale or Payoff Sale	(1,019,378)	(1,019,378)	0	0	PD (Duration)	1,000
WNM0	200	20,000,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	04/03/2020	226.7828	05/27/2020	218.7480	Sale or Payoff Sale	(1,606,878)	(1,606,878)	0	0	PD (Duration)	1,000
WNM0	200	20,000,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	04/03/2020	226.9391	05/26/2020	221.5300	Sale or Payoff Sale	(1,081,878)	(1,081,878)	0	0	PD (Duration)	1,000
WNM0	100	10,000,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	04/03/2020	227.0016	05/27/2020	218.7480	Sale or Payoff Sale	(825,314)	(825,314)	0	0	PD (Duration)	1,000
WNM0	100	10,000,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	04/03/2020	227.0328	05/26/2020	221.5300	Sale or Payoff Sale	(550,314)	(550,314)	0	0	PD (Duration)	1,000
WNM0	188	18,800,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	04/03/2020	227.1578	05/26/2020	221.5300	Sale or Payoff Sale	(1,058,090)	(1,058,090)	0	0	PD (Duration)	1,000
WNM0	12	1,200,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	04/03/2020	227.1578	05/27/2020	218.7480	Sale or Payoff Sale	(100,913)	(100,913)	0	0	PD (Duration)	1,000
WNM0	547	54,700,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	04/03/2020	227.3141	05/26/2020	221.5300	Sale or Payoff Sale	(3,164,061)	(3,164,061)	0	0	PD (Duration)	1,000
WNM0	300	30,000,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	04/03/2020	227.4703	05/27/2020	218.7480	Sale or Payoff Sale	(2,616,567)	(2,616,567)	0	0	PD (Duration)	1,000
WNM0	111	11,100,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	04/03/2020	227.7828	05/27/2020	218.7480	Sale or Payoff Sale	(1,002,817)	(1,002,817)	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNM0	200	20,000,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	04/03/2020	227.9391	05/27/2020	218.7480	Sale or Payoff Sale	(1,838,128)	(1,838,128)	0	0	PD (Duration)	1,000
WNM0	78	7,800,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	04/03/2020	228.1578	05/26/2020	221.5300	Sale or Payoff Sale	(516,995)	(516,995)	0	0	PD (Duration)	1,000
WNM0	153	15,300,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	04/03/2020	228.7828	05/26/2020	221.5300	Sale or Payoff Sale	(1,109,730)	(1,109,730)	0	0	PD (Duration)	1,000
WNM0	89	8,900,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	04/03/2020	229.0016	05/27/2020	218.7480	Sale or Payoff Sale	(912,529)	(912,529)	0	0	PD (Duration)	1,000
WNM0	55	5,500,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	04/23/2020	227.4703	05/27/2020	218.7480	Sale or Payoff Sale	(479,704)	(479,704)	0	0	PD (Duration)	1,000
WNM0	57	5,700,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	04/23/2020	227.5328	05/27/2020	218.7480	Sale or Payoff Sale	(500,710)	(500,710)	0	0	PD (Duration)	1,000
WNM0	38	3,800,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	04/23/2020	227.5641	05/27/2020	218.7480	Sale or Payoff Sale	(334,994)	(334,994)	0	0	PD (Duration)	1,000
WNM0	2	200,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	04/23/2020	228.3453	05/27/2020	218.7480	Sale or Payoff Sale	(19,194)	(19,194)	0	0	PD (Duration)	1,000
WNM0	98	9,800,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	04/23/2020	228.3766	05/27/2020	218.7480	Sale or Payoff Sale	(943,558)	(943,558)	0	0	PD (Duration)	1,000
WNM0	15	1,500,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	05/08/2020	220.5953	05/27/2020	218.7480	Sale or Payoff Sale	(27,703)	(27,703)	0	0	PD (Duration)	1,000
WNM0	30	3,000,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	05/08/2020	220.5953	05/27/2020	218.7480	Sale or Payoff Sale	(55,407)	(55,407)	0	0	PD (Duration)	1,000
WNM0	135	13,500,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	05/08/2020	220.6266	05/27/2020	218.7480	Sale or Payoff Sale	(253,549)	(253,549)	0	0	PD (Duration)	1,000
WNM0	70	7,000,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	05/08/2020	220.6266	05/27/2020	218.7480	Sale or Payoff Sale	(131,470)	(131,470)	0	0	PD (Duration)	1,000
WNM0	125	12,500,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	05/18/2020	219.4391	05/27/2020	218.7480	Sale or Payoff Sale	(86,330)	(86,330)	0	0	PD (Duration)	1,000
WNM0	175	17,500,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	05/18/2020	219.4703	05/27/2020	218.7480	Sale or Payoff Sale	(126,331)	(126,331)	0	0	PD (Duration)	1,000
WNM0	175	17,500,000	US ULTRA T-BOND Jun 2020 0000WNM0	Bond Portfolio Hedge	D1	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	05/18/2020	219.4703	05/27/2020	218.7480	Sale or Payoff Sale	(126,331)	(126,331)	0	0	PD (Duration)	1,000
WNU0	475	47,500,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/20/2020	217.4391	08/25/2020	221.8110	Sale or Payoff Sale	2,076,634	2,076,634	0	0	PD (Duration)	1,000
WNU0	378	37,800,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/20/2020	217.4391	08/25/2020	221.8110	Sale or Payoff Sale	1,652,563	1,652,563	0	0	PD (Duration)	1,000
WNU0	3,000	300,000,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/26/2020	219.9703	08/26/2020	220.0300	Sale or Payoff Sale	178,080	178,080	0	0	PD (Duration)	1,000
WNU0	180	18,000,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/26/2020	219.9703	08/26/2020	218.3110	Sale or Payoff Sale	(298,690)	(298,690)	0	0	PD (Duration)	1,000
WNU0	755	75,500,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/26/2020	219.9703	08/26/2020	220.0300	Sale or Payoff Sale	44,817	44,817	0	0	PD (Duration)	1,000
WNU0	3,000	300,000,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/26/2020	219.9703	08/26/2020	220.0300	Sale or Payoff Sale	178,080	178,080	0	0	PD (Duration)	1,000
WNU0	180	18,000,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/26/2020	219.9703	08/26/2020	218.2800	Sale or Payoff Sale	(304,315)	(304,315)	0	0	PD (Duration)	1,000
WNU0	2,600	260,000,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/26/2020	219.9703	08/26/2020	220.0300	Sale or Payoff Sale	154,336	154,336	0	0	PD (Duration)	1,000
WNU0	125	12,500,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/26/2020	219.9703	08/26/2020	218.6550	Sale or Payoff Sale	(164,455)	(164,455)	0	0	PD (Duration)	1,000
WNU0	321	32,100,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/26/2020	219.9703	08/26/2020	220.0300	Sale or Payoff Sale	19,055	19,055	0	0	PD (Duration)	1,000
WNU0	377	37,700,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/26/2020	219.9703	08/27/2020	219.1230	Sale or Payoff Sale	(319,278)	(319,278)	0	0	PD (Duration)	1,000
WNU0	764	76,400,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/26/2020	219.9703	08/27/2020	219.1230	Sale or Payoff Sale	(647,024)	(647,024)	0	0	PD (Duration)	1,000
WNU0	14	1,400,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/27/2020	216.2203	08/26/2020	220.0300	Sale or Payoff Sale	53,331	53,331	0	0	PD (Duration)	1,000
WNU0	2	200,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/27/2020	216.2516	08/27/2020	219.1230	Sale or Payoff Sale	5,744	5,744	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNU0	1	100,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/27/2020	216.4703	08/26/2020	220.0300	Sale or Payoff	3,559	3,559	0	0	PD (Duration)	1,000
WNU0	11	1,100,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/27/2020	216.5641	08/26/2020	220.0300	Sale or Payoff	38,122	38,122	0	0	PD (Duration)	1,000
WNU0	14	1,400,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/27/2020	216.6891	08/27/2020	219.1230	Sale or Payoff	34,081	34,081	0	0	PD (Duration)	1,000
WNU0	375	37,500,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/27/2020	217.1813	08/26/2020	220.0300	Sale or Payoff	1,068,158	1,068,158	0	0	PD (Duration)	1,000
WNU0	1,112	111,200,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/27/2020	217.1891	08/26/2020	220.0300	Sale or Payoff	3,158,758	3,158,758	0	0	PD (Duration)	1,000
WNU0	1,703	170,300,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/27/2020	217.1891	08/26/2020	220.0300	Sale or Payoff	4,837,559	4,837,559	0	0	PD (Duration)	1,000
WNU0	156	15,600,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/27/2020	217.1891	08/27/2020	219.1230	Sale or Payoff	301,760	301,760	0	0	PD (Duration)	1,000
WNU0	32	3,200,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/27/2020	217.1891	08/27/2020	219.1860	Sale or Payoff	63,900	63,900	0	0	PD (Duration)	1,000
WNU0	1,005	100,500,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/27/2020	217.1891	08/27/2020	219.1230	Sale or Payoff	1,944,032	1,944,032	0	0	PD (Duration)	1,000
WNU0	106	10,600,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/27/2020	217.1891	08/27/2020	219.1860	Sale or Payoff	211,667	211,667	0	0	PD (Duration)	1,000
WNU0	103	10,300,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/28/2020	215.1578	08/26/2020	220.0300	Sale or Payoff	501,802	501,802	0	0	PD (Duration)	1,000
WNU0	147	14,700,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/28/2020	215.2203	08/26/2020	220.0300	Sale or Payoff	706,976	706,976	0	0	PD (Duration)	1,000
WNU0	110	11,000,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/28/2020	215.2203	08/26/2020	220.0300	Sale or Payoff	529,030	529,030	0	0	PD (Duration)	1,000
WNU0	15	1,500,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/28/2020	215.2828	08/26/2020	220.0300	Sale or Payoff	71,203	71,203	0	0	PD (Duration)	1,000
WNU0	175	17,500,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	06/02/2020	214.8453	08/26/2020	220.0300	Sale or Payoff	907,263	907,263	0	0	PD (Duration)	1,000
WNU0	75	7,500,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	06/02/2020	214.8453	08/26/2020	220.0300	Sale or Payoff	388,827	388,827	0	0	PD (Duration)	1,000
WNU0	55	5,500,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	06/03/2020	212.1266	08/26/2020	220.0300	Sale or Payoff	434,671	434,671	0	0	PD (Duration)	1,000
WNU0	81	8,100,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	06/03/2020	212.1578	08/26/2020	220.0300	Sale or Payoff	637,621	637,621	0	0	PD (Duration)	1,000
WNU0	35	3,500,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	06/03/2020	212.1891	08/26/2020	220.0300	Sale or Payoff	274,421	274,421	0	0	PD (Duration)	1,000
WNU0	4	400,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	06/03/2020	212.1891	08/26/2020	218.8420	Sale or Payoff	26,612	26,612	0	0	PD (Duration)	1,000
WNU0	45	4,500,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	06/03/2020	212.2516	08/26/2020	220.0300	Sale or Payoff	350,015	350,015	0	0	PD (Duration)	1,000
WNU0	30	3,000,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	06/03/2020	212.2516	08/26/2020	218.5610	Sale or Payoff	189,281	189,281	0	0	PD (Duration)	1,000
WNU0	125	12,500,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	06/16/2020	211.9391	08/26/2020	218.8420	Sale or Payoff	862,889	862,889	0	0	PD (Duration)	1,000
WNU0	25	2,500,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	06/25/2020	217.8453	08/26/2020	217.8730	Sale or Payoff	703	703	0	0	PD (Duration)	1,000
WNU0	109	10,900,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	06/25/2020	217.8766	08/26/2020	220.0300	Sale or Payoff	234,689	234,689	0	0	PD (Duration)	1,000
WNU0	10	1,000,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	06/25/2020	217.8766	08/26/2020	217.8730	Sale or Payoff	(31)	(31)	0	0	PD (Duration)	1,000
WNU0	76	7,600,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	06/25/2020	217.9078	08/26/2020	220.0300	Sale or Payoff	161,261	161,261	0	0	PD (Duration)	1,000
WNU0	15	1,500,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	06/25/2020	217.9391	08/26/2020	220.0300	Sale or Payoff	31,359	31,359	0	0	PD (Duration)	1,000
WNU0	86	8,600,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	06/25/2020	217.9703	08/26/2020	220.0300	Sale or Payoff	177,105	177,105	0	0	PD (Duration)	1,000
WNU0	74	7,400,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	06/25/2020	218.0016	08/26/2020	220.0300	Sale or Payoff	150,080	150,080	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNU0	132	13,200,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	06/25/2020	218.0328	08/26/2020	217.8730	Sale or Payoff Sale	(21,039)	(21,039)	0	0	PD (Duration)	1,000
WNU0	38	3,800,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	06/25/2020	218.0641	08/26/2020	220.0300	Sale or Payoff Sale	74,693	74,693	0	0	PD (Duration)	1,000
WNU0	23	2,300,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	06/25/2020	218.0953	08/26/2020	220.0300	Sale or Payoff Sale	44,490	44,490	0	0	PD (Duration)	1,000
WNU0	9	900,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	06/25/2020	218.1266	08/26/2020	220.0300	Sale or Payoff Sale	17,128	17,128	0	0	PD (Duration)	1,000
WNU0	3	300,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	06/25/2020	218.1891	08/26/2020	220.0300	Sale or Payoff Sale	5,522	5,522	0	0	PD (Duration)	1,000
WNU0	11	1,100,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	06/25/2020	218.2203	08/26/2020	220.0300	Sale or Payoff Sale	19,903	19,903	0	0	PD (Duration)	1,000
WNU0	133	13,300,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	06/25/2020	218.2516	08/26/2020	220.0300	Sale or Payoff Sale	236,489	236,489	0	0	PD (Duration)	1,000
WNU0	137	13,700,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	06/25/2020	218.2828	08/26/2020	220.0300	Sale or Payoff Sale	239,320	239,320	0	0	PD (Duration)	1,000
WNU0	127	12,700,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	06/25/2020	218.3141	08/26/2020	220.0300	Sale or Payoff Sale	217,882	217,882	0	0	PD (Duration)	1,000
WNU0	91	9,100,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	06/25/2020	218.3453	08/26/2020	220.0300	Sale or Payoff Sale	153,277	153,277	0	0	PD (Duration)	1,000
WNU0	1	100,000	US ULTRA T-BOND Sep 2020 0000WNU0	Bond Portfolio Hedge	D1	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	06/25/2020	218.3766	08/26/2020	220.0300	Sale or Payoff Sale	1,653	1,653	0	0	PD (Duration)	1,000
WNZ0	475	47,500,000	US ULTRA T-BOND Dec 2020 0000WNZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/25/2020	225.2594	11/20/2020	217.6550	Sale or Payoff Sale	(3,612,234)	(3,612,234)	0	0	PD (Duration)	1,000
WNZ0	378	37,800,000	US ULTRA T-BOND Dec 2020 0000WNZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/25/2020	225.2594	11/20/2020	217.6550	Sale or Payoff Sale	(2,874,578)	(2,874,578)	0	0	PD (Duration)	1,000
WNZ0	2,814	281,400,000	US ULTRA T-BOND Dec 2020 0000WNZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/26/2020	223.3766	11/25/2020	216.4670	Sale or Payoff Sale	(19,443,023)	(19,443,023)	0	0	PD (Duration)	1,000
WNZ0	1,102	110,200,000	US ULTRA T-BOND Dec 2020 0000WNZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/26/2020	223.3844	11/20/2020	217.6550	Sale or Payoff Sale	(6,314,132)	(6,314,132)	0	0	PD (Duration)	1,000
WNZ0	3,000	300,000,000	US ULTRA T-BOND Dec 2020 0000WNZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/26/2020	223.3844	11/24/2020	218.1860	Sale or Payoff Sale	(15,595,358)	(15,595,358)	0	0	PD (Duration)	1,000
WNZ0	3,000	300,000,000	US ULTRA T-BOND Dec 2020 0000WNZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/26/2020	223.3844	11/25/2020	216.4670	Sale or Payoff Sale	(20,751,608)	(20,751,608)	0	0	PD (Duration)	1,000
WNZ0	1,498	149,800,000	US ULTRA T-BOND Dec 2020 0000WNZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/26/2020	223.3922	11/20/2020	217.6550	Sale or Payoff Sale	(8,594,797)	(8,594,797)	0	0	PD (Duration)	1,000
WNZ0	31	3,100,000	US ULTRA T-BOND Dec 2020 0000WNZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/26/2020	223.4000	11/20/2020	217.6550	Sale or Payoff Sale	(178,105)	(178,105)	0	0	PD (Duration)	1,000
WNZ0	1,141	114,100,000	US ULTRA T-BOND Dec 2020 0000WNZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/26/2020	223.4000	11/20/2020	217.6550	Sale or Payoff Sale	(6,555,419)	(6,555,419)	0	0	PD (Duration)	1,000
WNZ0	29	2,900,000	US ULTRA T-BOND Dec 2020 0000WNZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/26/2020	223.4078	11/20/2020	217.6550	Sale or Payoff Sale	(166,841)	(166,841)	0	0	PD (Duration)	1,000
WNZ0	621	62,100,000	US ULTRA T-BOND Dec 2020 0000WNZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/26/2020	223.4078	11/23/2020	219.3730	Sale or Payoff Sale	(2,505,356)	(2,505,356)	0	0	PD (Duration)	1,000
WNZ0	1,430	143,000,000	US ULTRA T-BOND Dec 2020 0000WNZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/26/2020	223.4313	11/20/2020	217.6550	Sale or Payoff Sale	(8,260,506)	(8,260,506)	0	0	PD (Duration)	1,000
WNZ0	535	53,500,000	US ULTRA T-BOND Dec 2020 0000WNZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/27/2020	222.5172	11/20/2020	217.6550	Sale or Payoff Sale	(2,601,446)	(2,601,446)	0	0	PD (Duration)	1,000
WNZ0	1,783	178,300,000	US ULTRA T-BOND Dec 2020 0000WNZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	08/27/2020	222.5172	11/24/2020	218.1860	Sale or Payoff Sale	(7,722,646)	(7,722,646)	0	0	PD (Duration)	1,000
WNZ0	50	5,000,000	US ULTRA T-BOND Dec 2020 0000WNZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	10/08/2020	217.1266	11/20/2020	217.6550	Sale or Payoff Sale	26,406	26,406	0	0	PD (Duration)	1,000
WNZ0	100	10,000,000	US ULTRA T-BOND Dec 2020 0000WNZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	10/14/2020	220.1266	11/24/2020	218.1860	Sale or Payoff Sale	(194,064)	(194,064)	0	0	PD (Duration)	1,000
WNZ0	70	7,000,000	US ULTRA T-BOND Dec 2020 0000WNZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	10/14/2020	220.1578	11/24/2020	218.1860	Sale or Payoff Sale	(138,032)	(138,032)	0	0	PD (Duration)	1,000
WNZ0	2	200,000	US ULTRA T-BOND Dec 2020 0000WNZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	10/29/2020	216.6578	11/25/2020	216.4670	Sale or Payoff Sale	(381)	(381)	0	0	PD (Duration)	1,000
WNZ0	5	500,000	US ULTRA T-BOND Dec 2020 0000WNZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	10/29/2020	216.6891	11/25/2020	216.4670	Sale or Payoff Sale	(1,109)	(1,109)	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNZ0	7	700,000	US ULTRA T-BOND Dec 2020 0000WNZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	10/29/2020	216.7203	11/25/2020	216.4670	Sale or Payoff Sale	(1,772)	(1,772)	0	0	PD (Duration)	1,000
WNZ0	23	2,300,000	US ULTRA T-BOND Dec 2020 0000WNZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	10/29/2020	216.7516	11/25/2020	216.4670	Sale or Payoff Sale	(6,541)	(6,541)	0	0	PD (Duration)	1,000
WNZ0	44	4,400,000	US ULTRA T-BOND Dec 2020 0000WNZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	10/29/2020	216.7828	11/25/2020	216.4670	Sale or Payoff Sale	(13,888)	(13,888)	0	0	PD (Duration)	1,000
WNZ0	56	5,600,000	US ULTRA T-BOND Dec 2020 0000WNZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	10/29/2020	216.8141	11/25/2020	216.4670	Sale or Payoff Sale	(19,426)	(19,426)	0	0	PD (Duration)	1,000
WNZ0	23	2,300,000	US ULTRA T-BOND Dec 2020 0000WNZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	10/29/2020	216.8453	11/25/2020	216.4670	Sale or Payoff Sale	(8,697)	(8,697)	0	0	PD (Duration)	1,000
WNZ0	28	2,800,000	US ULTRA T-BOND Dec 2020 0000WNZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	10/29/2020	216.8766	11/25/2020	216.4670	Sale or Payoff Sale	(11,463)	(11,463)	0	0	PD (Duration)	1,000
WNZ0	33	3,300,000	US ULTRA T-BOND Dec 2020 0000WNZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	10/29/2020	216.9078	11/25/2020	216.4670	Sale or Payoff Sale	(14,541)	(14,541)	0	0	PD (Duration)	1,000
WNZ0	23	2,300,000	US ULTRA T-BOND Dec 2020 0000WNZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	10/29/2020	216.9391	11/25/2020	216.4670	Sale or Payoff Sale	(10,853)	(10,853)	0	0	PD (Duration)	1,000
WNZ0	17	1,700,000	US ULTRA T-BOND Dec 2020 0000WNZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	10/29/2020	216.9703	11/25/2020	216.4670	Sale or Payoff Sale	(8,553)	(8,553)	0	0	PD (Duration)	1,000
WNZ0	76	7,600,000	US ULTRA T-BOND Dec 2020 0000WNZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	10/29/2020	217.0016	11/25/2020	216.4670	Sale or Payoff Sale	(40,614)	(40,614)	0	0	PD (Duration)	1,000
WNZ0	60	6,000,000	US ULTRA T-BOND Dec 2020 0000WNZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	10/29/2020	217.0328	11/25/2020	216.4670	Sale or Payoff Sale	(33,938)	(33,938)	0	0	PD (Duration)	1,000
WNZ0	20	2,000,000	US ULTRA T-BOND Dec 2020 0000WNZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	10/29/2020	217.0641	11/25/2020	216.4670	Sale or Payoff Sale	(11,938)	(11,938)	0	0	PD (Duration)	1,000
WNZ0	13	1,300,000	US ULTRA T-BOND Dec 2020 0000WNZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	10/29/2020	217.0953	11/25/2020	216.4670	Sale or Payoff Sale	(8,166)	(8,166)	0	0	PD (Duration)	1,000
WNZ0	18	1,800,000	US ULTRA T-BOND Dec 2020 0000WNZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	10/29/2020	217.1266	11/25/2020	216.4670	Sale or Payoff Sale	(11,869)	(11,869)	0	0	PD (Duration)	1,000
WNZ0	2	200,000	US ULTRA T-BOND Dec 2020 0000WNZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	10/29/2020	217.1578	11/25/2020	216.4670	Sale or Payoff Sale	(1,381)	(1,381)	0	0	PD (Duration)	1,000
WNZ0	1,900	190,000,000	US ULTRA T-BOND Dec 2020 0000WNZ0	Bond Portfolio Hedge	D1	Interest Rate	12/31/2020	CBT 549300EX04020BFQTQ27	11/20/2020	219.0329	11/25/2020	216.4670	Sale or Payoff Sale	(4,874,830)	(4,874,830)	0	0	PD (Duration)	1,000
1539999999. Subtotal - Long Futures - Hedging Other														607,168,895	607,168,895	0	0	XXX	XXX
1579999999. Subtotal - Long Futures														607,168,895	607,168,895	0	0	XXX	XXX
36H0	600	56,437,968	MSCI EAFE Mini Future March 20 Mar 2020 000036H0	Liability Hedge	N/A	Equity/Index	03/20/2020	NYF 5493004R83R1LVX2IL36	03/04/2020	1,881.2656	03/17/2020	1,438.2400	Short Sale Closing Purchase	13,290,756	13,290,756	0	0	EL (Equity Risk Liability)	50
36H0	400	33,275,312	MSCI EAFE Mini Future March 20 Mar 2020 000036H0	Liability Hedge	N/A	Equity/Index	03/20/2020	NYF 5493004R83R1LVX2IL36	03/09/2020	1,663.7656	03/17/2020	1,438.2400	Short Sale Closing Purchase	4,510,504	4,510,504	0	0	EL (Equity Risk Liability)	50
36H0	500	41,594,140	MSCI EAFE Mini Future March 20 Mar 2020 000036H0	Liability Hedge	N/A	Equity/Index	03/20/2020	NYF 5493004R83R1LVX2IL36	03/09/2020	1,663.7656	03/18/2020	1,382.2480	Short Sale Closing Purchase	7,037,945	7,037,945	0	0	EL (Equity Risk Liability)	50
36H1	200	21,200,596	MSCI EAFE Mini Future March 20 Mar 2021 000036H1	Liability Hedge	N/A	Equity/Index	03/19/2021	NYF 5493004R83R1LVX2IL36	12/16/2020	2,120.0596	12/31/2020	2,134.0160	Short Sale Closing Purchase	(139,568)	(139,568)	0	0	EL (Equity Risk Liability)	50
36H1	175	18,550,522	MSCI EAFE Mini Future March 20 Mar 2021 000036H1	Liability Hedge	N/A	Equity/Index	03/19/2021	NYF 5493004R83R1LVX2IL36	12/16/2020	2,120.0596	12/31/2020	2,134.4680	Short Sale Closing Purchase	(126,077)	(126,077)	0	0	EL (Equity Risk Liability)	50
36M0	1,000	71,651,740	MSCI EAFE Mini Future March 20 Jun 2020 000036M0	Liability Hedge	N/A	Equity/Index	06/19/2020	NYF 5493004R83R1LVX2IL36	03/17/2020	1,433.0348	06/12/2020	1,767.3340	Short Sale Closing Purchase	(16,714,980)	(16,714,980)	0	0	EL (Equity Risk Liability)	50
36M0	500	34,283,025	MSCI EAFE Mini Future March 20 Jun 2020 000036M0	Liability Hedge	N/A	Equity/Index	06/19/2020	NYF 5493004R83R1LVX2IL36	03/18/2020	1,371.3210	06/12/2020	1,767.3340	Short Sale Closing Purchase	(9,900,335)	(9,900,335)	0	0	EL (Equity Risk Liability)	50
36U0	1,500	132,094,920	MSCI EAFE Mini Future March 20 Sep 2020 000036U0	Liability Hedge	N/A	Equity/Index	09/18/2020	NYF 5493004R83R1LVX2IL36	06/12/2020	1,761.2656	09/15/2020	1,918.0510	Short Sale Closing Purchase	(11,758,937)	(11,758,937)	0	0	EL (Equity Risk Liability)	50

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
36U0	550	49,094,804	MSCI EAFE Mini Future March 20 Sep 2020 000036U0	Liability Hedge	N/A	Equity/Index	09/18/2020	NYF 5493004R83R1LVX2IL36	07/01/2020	1,785.2656	09/15/2020	1,918.0510	Short Sale Closing Purchase	(3,651,610)	(3,651,610)	0	0	EL (Equity Risk Liability)	50
36Z0	200	19,115,706	MSCI EAFE Mini Future March 20 Dec 2020 000036Z0	Liability Hedge	N/A	Equity/Index	12/18/2020	NYF 5493004R83R1LVX2IL36	09/15/2020	1,911.5706	11/18/2020	2,041.7700	Short Sale Closing Purchase	(1,301,998)	(1,301,998)	0	0	EL (Equity Risk Liability)	50
36Z0	450	43,010,339	MSCI EAFE Mini Future March 20 Dec 2020 000036Z0	Liability Hedge	N/A	Equity/Index	12/18/2020	NYF 5493004R83R1LVX2IL36	09/15/2020	1,911.5706	12/04/2020	2,103.3800	Short Sale Closing Purchase	(4,315,700)	(4,315,700)	0	0	EL (Equity Risk Liability)	50
36Z0	200	19,115,706	MSCI EAFE Mini Future March 20 Dec 2020 000036Z0	Liability Hedge	N/A	Equity/Index	12/18/2020	NYF 5493004R83R1LVX2IL36	09/15/2020	1,911.5706	12/07/2020	2,093.6960	Short Sale Closing Purchase	(1,821,258)	(1,821,258)	0	0	EL (Equity Risk Liability)	50
36Z0	225	21,505,170	MSCI EAFE Mini Future March 20 Dec 2020 000036Z0	Liability Hedge	N/A	Equity/Index	12/18/2020	NYF 5493004R83R1LVX2IL36	09/15/2020	1,911.5706	12/17/2020	2,131.5900	Short Sale Closing Purchase	(2,475,218)	(2,475,218)	0	0	EL (Equity Risk Liability)	50
36Z0	300	28,673,559	MSCI EAFE Mini Future March 20 Dec 2020 000036Z0	Liability Hedge	N/A	Equity/Index	12/18/2020	NYF 5493004R83R1LVX2IL36	09/15/2020	1,911.5706	11/18/2020	2,039.2920	Short Sale Closing Purchase	(1,915,827)	(1,915,827)	0	0	EL (Equity Risk Liability)	50
36Z0	300	28,673,559	MSCI EAFE Mini Future March 20 Dec 2020 000036Z0	Liability Hedge	N/A	Equity/Index	12/18/2020	NYF 5493004R83R1LVX2IL36	09/15/2020	1,911.5706	11/27/2020	2,077.6800	Short Sale Closing Purchase	(2,491,642)	(2,491,642)	0	0	EL (Equity Risk Liability)	50
36Z0	375	35,841,949	MSCI EAFE Mini Future March 20 Dec 2020 000036Z0	Liability Hedge	N/A	Equity/Index	12/18/2020	NYF 5493004R83R1LVX2IL36	09/15/2020	1,911.5706	12/16/2020	2,124.6400	Short Sale Closing Purchase	(3,995,058)	(3,995,058)	0	0	EL (Equity Risk Liability)	50
46H0	365	27,694,393	E-Mini Russ 2000 RTY Mar 2020 000046H0	Liability Hedge	N/A	Equity/Index	03/20/2020	CME SNZ20JLFK8MNNCLQ0F39	03/02/2020	1,517.5010	03/17/2020	1,032.4300	Short Sale Closing Purchase	8,852,538	8,852,538	0	0	EL (Equity Risk Liability)	50
46H0	235	15,997,167	E-Mini Russ 2000 RTY Mar 2020 000046H0	Liability Hedge	N/A	Equity/Index	03/20/2020	CME SNZ20JLFK8MNNCLQ0F39	03/09/2020	1,361.4610	03/17/2020	1,032.4300	Short Sale Closing Purchase	3,866,110	3,866,110	0	0	EL (Equity Risk Liability)	50
46H0	150	10,210,958	E-Mini Russ 2000 RTY Mar 2020 000046H0	Liability Hedge	N/A	Equity/Index	03/20/2020	CME SNZ20JLFK8MNNCLQ0F39	03/09/2020	1,361.4610	03/18/2020	1,090.6310	Short Sale Closing Purchase	2,031,222	2,031,222	0	0	EL (Equity Risk Liability)	50
46H0	215	14,635,706	E-Mini Russ 2000 RTY Mar 2020 000046H0	Liability Hedge	N/A	Equity/Index	03/20/2020	CME SNZ20JLFK8MNNCLQ0F39	03/09/2020	1,361.4610	03/19/2020	1,009.2310	Short Sale Closing Purchase	3,786,468	3,786,468	0	0	EL (Equity Risk Liability)	50
46H0	120	8,189,766	E-Mini Russ 2000 RTY Mar 2020 000046H0	Liability Hedge	N/A	Equity/Index	03/20/2020	CME SNZ20JLFK8MNNCLQ0F39	03/09/2020	1,364.9610	03/19/2020	1,009.2310	Short Sale Closing Purchase	2,134,378	2,134,378	0	0	EL (Equity Risk Liability)	50
46M0	600	30,776,088	E-Mini Russ 2000 RTY Jun 2020 000046M0	Liability Hedge	N/A	Equity/Index	06/19/2020	CME SNZ20JLFK8MNNCLQ0F39	03/17/2020	1,025.8696	06/08/2020	1,533.1980	Short Sale Closing Purchase	(15,219,861)	(15,219,861)	0	0	EL (Equity Risk Liability)	50
46M0	150	8,133,140	E-Mini Russ 2000 RTY Jun 2020 000046M0	Liability Hedge	N/A	Equity/Index	06/19/2020	CME SNZ20JLFK8MNNCLQ0F39	03/18/2020	1,084.4186	06/08/2020	1,533.1980	Short Sale Closing Purchase	(3,365,848)	(3,365,848)	0	0	EL (Equity Risk Liability)	50
46M0	250	12,538,742	E-Mini Russ 2000 RTY Jun 2020 000046M0	Liability Hedge	N/A	Equity/Index	06/19/2020	CME SNZ20JLFK8MNNCLQ0F39	03/19/2020	1,003.0993	06/08/2020	1,533.1980	Short Sale Closing Purchase	(6,626,237)	(6,626,237)	0	0	EL (Equity Risk Liability)	50
46M0	85	4,263,172	E-Mini Russ 2000 RTY Jun 2020 000046M0	Liability Hedge	N/A	Equity/Index	06/19/2020	CME SNZ20JLFK8MNNCLQ0F39	03/19/2020	1,003.0993	06/16/2020	1,421.5310	Short Sale Closing Purchase	(1,778,336)	(1,778,336)	0	0	EL (Equity Risk Liability)	50
46U0	85	6,027,429	E-Mini Russ 2000 RTY Sep 2020 000046U0	Liability Hedge	N/A	Equity/Index	09/18/2020	CME SNZ20JLFK8MNNCLQ0F39	06/16/2020	1,418.2186	09/15/2020	1,536.0310	Short Sale Closing Purchase	(500,704)	(500,704)	0	0	EL (Equity Risk Liability)	50
46Z0	85	6,511,079	E-Mini Russ 2000 RTY Dec 2020 000046Z0	Liability Hedge	N/A	Equity/Index	12/18/2020	CME SNZ20JLFK8MNNCLQ0F39	09/15/2020	1,532.0186	12/16/2020	1,960.9310	Short Sale Closing Purchase	(1,822,879)	(1,822,879)	0	0	EL (Equity Risk Liability)	50
ESH0	3,625	501,916,788	E-MINI S&P 500 INDEX Mar 2020 0000ESH0	Liability Hedge	N/A	Equity/Index	03/20/2020	CME SNZ20JLFK8MNNCLQ0F39	03/09/2020	2,769.1961	03/10/2020	2,767.0510	Short Sale Closing Purchase	388,722	388,722	0	0	EL (Equity Risk Liability)	50
ESH0	550	76,152,892	E-MINI S&P 500 INDEX Mar 2020 0000ESH0	Liability Hedge	N/A	Equity/Index	03/20/2020	CME SNZ20JLFK8MNNCLQ0F39	03/09/2020	2,769.1961	03/10/2020	2,879.9190	Short Sale Closing Purchase	(3,044,881)	(3,044,881)	0	0	EL (Equity Risk Liability)	50
ESH0	3,426	474,363,287	E-MINI S&P 500 INDEX Mar 2020 0000ESH0	Liability Hedge	N/A	Equity/Index	03/20/2020	CME SNZ20JLFK8MNNCLQ0F39	03/09/2020	2,769.1961	03/12/2020	2,544.0510	Short Sale Closing Purchase	38,567,282	38,567,282	0	0	EL (Equity Risk Liability)	50
ESH0	3,402	471,040,252	E-MINI S&P 500 INDEX Mar 2020 0000ESH0	Liability Hedge	N/A	Equity/Index	03/20/2020	CME SNZ20JLFK8MNNCLQ0F39	03/09/2020	2,769.1961	03/12/2020	2,536.0510	Short Sale Closing Purchase	39,657,909	39,657,909	0	0	EL (Equity Risk Liability)	50
ESM0	166	23,436,647	E-MINI S&P 500 INDEX Jun 2020 0000ESM0	Liability Hedge	N/A	Equity/Index	06/19/2020	CME SNZ20JLFK8MNNCLQ0F39	04/15/2020	2,823.6924	05/13/2020	2,813.5390	Short Sale Closing Purchase	84,273	84,273	0	0	EL (Equity Risk Liability)	50
FVH1	3	300,000	U.S. Five Year Note Future Mar 2021 0000FVH1	Bond Portfolio Hedge	D1	Interest Rate	04/06/2021	CBT 549300EX04Q2QBFQTQ27	11/24/2020	125.8707	12/07/2020	125.8450	Short Sale Closing Purchase	77	77	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVH1	1	100,000	U.S. Five Year Note Future Mar 2021 0000FVH1	Bond Portfolio Hedge	D1	Interest Rate	04/06/2021	CBT 549300EX04020BFQTQ27	11/24/2020	125.8736	12/07/2020	125.8450	Short Sale Closing Purchase	28	28	0	0	PD (Duration)	1,000
FVH1	6	600,000	U.S. Five Year Note Future Mar 2021 0000FVH1	Bond Portfolio Hedge	D1	Interest Rate	04/06/2021	CBT 549300EX04020BFQTQ27	12/03/2020	125.8501	12/07/2020	125.8450	Short Sale Closing Purchase	30	30	0	0	PD (Duration)	1,000
FVU0	468	46,800,000	U.S. Five Year Note Future Sep 2020 0000FVU0	Bond Portfolio Hedge	D1	Interest Rate	10/05/2020	CBT 549300EX04020BFQTQ27	06/29/2020	125.7799	08/27/2020	125.7510	Short Sale Closing Purchase	13,343	13,343	0	0	PD (Duration)	1,000
FVU0	32	3,200,000	U.S. Five Year Note Future Sep 2020 0000FVU0	Bond Portfolio Hedge	D1	Interest Rate	10/05/2020	CBT 549300EX04020BFQTQ27	06/29/2020	125.7799	08/27/2020	125.7440	Short Sale Closing Purchase	1,162	1,162	0	0	PD (Duration)	1,000
FVZ0	468	46,800,000	U.S. Five Year Note Future Dec 2020 0000FVZ0	Bond Portfolio Hedge	D1	Interest Rate	01/06/2021	CBT 549300EX04020BFQTQ27	08/27/2020	125.8580	11/06/2020	125.8980	Short Sale Closing Purchase	(18,922)	(18,922)	0	0	PD (Duration)	1,000
FVZ0	3	300,000	U.S. Five Year Note Future Dec 2020 0000FVZ0	Bond Portfolio Hedge	D1	Interest Rate	01/06/2021	CBT 549300EX04020BFQTQ27	11/16/2020	125.4518	11/24/2020	125.5560	Short Sale Closing Purchase	(313)	(313)	0	0	PD (Duration)	1,000
FVZ0	1	100,000	U.S. Five Year Note Future Dec 2020 0000FVZ0	Bond Portfolio Hedge	D1	Interest Rate	01/06/2021	CBT 549300EX04020BFQTQ27	11/16/2020	125.4518	11/24/2020	125.5560	Short Sale Closing Purchase	(104)	(104)	0	0	PD (Duration)	1,000
TUH0	285	57,000,000	US 2YR NT FUT Mar 2020 0000TUH0	Bond Portfolio Hedge	D1	Interest Rate	04/03/2020	CBT 549300EX04020BFQTQ27	11/20/2019	107.8431	02/25/2020	108.2740	Short Sale Closing Purchase	(245,674)	(245,674)	0	0	PD (Duration)	2,000
TUH0	41	8,200,000	US 2YR NT FUT Mar 2020 0000TUH0	Bond Portfolio Hedge	D1	Interest Rate	04/03/2020	CBT 549300EX04020BFQTQ27	11/20/2019	107.8431	02/25/2020	108.2900	Short Sale Closing Purchase	(36,624)	(36,624)	0	0	PD (Duration)	2,000
TUM0	2	400,000	US 2YR NT FUT Jun 2020 0000TUM0	Bond Portfolio Hedge	D1	Interest Rate	07/06/2020	CBT 549300EX04020BFQTQ27	02/25/2020	108.4837	05/26/2020	110.2620	Short Sale Closing Purchase	(7,115)	(7,115)	0	0	PD (Duration)	2,000
TUM0	38	7,600,000	US 2YR NT FUT Jun 2020 0000TUM0	Bond Portfolio Hedge	D1	Interest Rate	07/06/2020	CBT 549300EX04020BFQTQ27	02/25/2020	108.4837	05/27/2020	110.2470	Short Sale Closing Purchase	(133,991)	(133,991)	0	0	PD (Duration)	2,000
TUM0	1	200,000	US 2YR NT FUT Jun 2020 0000TUM0	Bond Portfolio Hedge	D1	Interest Rate	07/06/2020	CBT 549300EX04020BFQTQ27	02/25/2020	108.4837	05/27/2020	110.2390	Short Sale Closing Purchase	(3,510)	(3,510)	0	0	PD (Duration)	2,000
TUM0	244	48,800,000	US 2YR NT FUT Jun 2020 0000TUM0	Bond Portfolio Hedge	D1	Interest Rate	07/06/2020	CBT 549300EX04020BFQTQ27	02/25/2020	108.4837	05/27/2020	110.2390	Short Sale Closing Purchase	(856,550)	(856,550)	0	0	PD (Duration)	2,000
TUU0	2	400,000	US 2YR NT FUT Sep 2020 0000TUU0	Bond Portfolio Hedge	D1	Interest Rate	10/05/2020	CBT 549300EX04020BFQTQ27	05/26/2020	110.4095	08/26/2020	110.3990	Short Sale Closing Purchase	42	42	0	0	PD (Duration)	2,000
TUU0	244	48,800,000	US 2YR NT FUT Sep 2020 0000TUU0	Bond Portfolio Hedge	D1	Interest Rate	10/05/2020	CBT 549300EX04020BFQTQ27	05/27/2020	110.3743	08/26/2020	110.3990	Short Sale Closing Purchase	(12,082)	(12,082)	0	0	PD (Duration)	2,000
TUU0	1	200,000	US 2YR NT FUT Sep 2020 0000TUU0	Bond Portfolio Hedge	D1	Interest Rate	10/05/2020	CBT 549300EX04020BFQTQ27	05/27/2020	110.3861	08/26/2020	110.3990	Short Sale Closing Purchase	(26)	(26)	0	0	PD (Duration)	2,000
TUZ0	247	49,400,000	US 2YR NT FUT Dec 2020 0000TUZ0	Bond Portfolio Hedge	D1	Interest Rate	01/06/2021	CBT 549300EX04020BFQTQ27	08/26/2020	110.4329	11/20/2020	110.3760	Short Sale Closing Purchase	28,293	28,293	0	0	PD (Duration)	2,000
TUZ0	12	2,400,000	US 2YR NT FUT Dec 2020 0000TUZ0	Bond Portfolio Hedge	D1	Interest Rate	01/06/2021	CBT 549300EX04020BFQTQ27	10/15/2020	110.4446	10/30/2020	110.4230	Short Sale Closing Purchase	530	530	0	0	PD (Duration)	2,000
TUZ0	1	200,000	US 2YR NT FUT Dec 2020 0000TUZ0	Bond Portfolio Hedge	D1	Interest Rate	01/06/2021	CBT 549300EX04020BFQTQ27	11/16/2020	110.3548	11/23/2020	110.3910	Short Sale Closing Purchase	(73)	(73)	0	0	PD (Duration)	2,000
TUZ0	1	200,000	US 2YR NT FUT Dec 2020 0000TUZ0	Bond Portfolio Hedge	D1	Interest Rate	01/06/2021	CBT 549300EX04020BFQTQ27	11/16/2020	110.3548	11/24/2020	110.3870	Short Sale Closing Purchase	(65)	(65)	0	0	PD (Duration)	2,000
TUZ0	1	200,000	US 2YR NT FUT Dec 2020 0000TUZ0	Bond Portfolio Hedge	D1	Interest Rate	01/06/2021	CBT 549300EX04020BFQTQ27	11/16/2020	110.3548	11/24/2020	110.3870	Short Sale Closing Purchase	(65)	(65)	0	0	PD (Duration)	2,000
TUZ0	2	400,000	US 2YR NT FUT Dec 2020 0000TUZ0	Bond Portfolio Hedge	D1	Interest Rate	01/06/2021	CBT 549300EX04020BFQTQ27	11/16/2020	110.3548	11/24/2020	110.3870	Short Sale Closing Purchase	(130)	(130)	0	0	PD (Duration)	2,000
TYH0	1,500	150,000,000	U.S. Ten Year Note Future Mar 2020 0000TYH0	Liability Hedge	N/A	Interest Rate	03/31/2020	CBT 549300EX04020BFQTQ27	11/26/2019	129.5767	02/24/2020	132.7830	Short Sale Closing Purchase	(4,809,098)	(4,809,098)	0	0	LD (Liability Cashflow)	1,000
TYM0	800	80,000,000	U.S. Ten Year Note Future Jun 2020 0000TYM0	Liability Hedge	N/A	Interest Rate	06/30/2020	CBT 549300EX04020BFQTQ27	03/27/2020	138.2485	05/22/2020	139.0640	Short Sale Closing Purchase	(652,352)	(652,352)	0	0	LD (Liability Cashflow)	1,000
TYU0	61	6,100,000	U.S. Ten Year Note Future Sep 2020 0000TYU0	Liability Hedge	N/A	Interest Rate	09/30/2020	CBT 549300EX04020BFQTQ27	05/22/2020	138.7954	05/28/2020	138.6890	Short Sale Closing Purchase	6,493	6,493	0	0	LD (Liability Cashflow)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYU0	123	12,300,000	U.S. Ten Year Note Future Sep 2020 0000TYU0	Liability Hedge	N/A	Interest Rate	09/30/2020	CBT 549300EX04Q2QBFQTQ27	05/22/2020	138.7954	05/28/2020	138.7050	Short Sale Closing Purchase	11,170	11,170	0	0	LD (Liability Cashflow)	1,000
TYU0	306	30,600,000	U.S. Ten Year Note Future Sep 2020 0000TYU0	Liability Hedge	N/A	Interest Rate	09/30/2020	CBT 549300EX04Q2QBFQTQ27	05/22/2020	138.7954	05/28/2020	138.7830	Short Sale Closing Purchase	3,882	3,882	0	0	LD (Liability Cashflow)	1,000
TYU0	307	30,700,000	U.S. Ten Year Note Future Sep 2020 0000TYU0	Liability Hedge	N/A	Interest Rate	09/30/2020	CBT 549300EX04Q2QBFQTQ27	05/22/2020	138.7954	05/28/2020	138.7360	Short Sale Closing Purchase	18,285	18,285	0	0	LD (Liability Cashflow)	1,000
TYU0	3	300,000	U.S. Ten Year Note Future Sep 2020 0000TYU0	Liability Hedge	N/A	Interest Rate	09/30/2020	CBT 549300EX04Q2QBFQTQ27	05/22/2020	138.7954	05/28/2020	138.7510	Short Sale Closing Purchase	132	132	0	0	LD (Liability Cashflow)	1,000
1609999999. Subtotal - Short Futures - Hedging Other														24,547,924	24,547,924	0	0	XXX	XXX
1649999999. Subtotal - Short Futures														24,547,924	24,547,924	0	0	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments														0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other														631,716,819	631,716,819	0	0	XXX	XXX
1719999999. Subtotal - Replication														0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation														0	0	0	0	XXX	XXX
1739999999. Subtotal - Other														0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														0	0	0	0	XXX	XXX
1759999999 - Totals														631,716,819	631,716,819	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	27,199,900	0	27,199,900	20,013,991	(32,848)	20,013,991	234,548,250	234,548,250
Pru Global Fund	B2XP4T0XV02CZP30M085	Y	Y	1,809,784,362	4,867,082,024	(3,156,643,100)	0	5,589,042,461	(3,289,280,366)	489,977,733	2,353,265,457	2,253,920,020
Swiss Re	549300IIZRVQERM819Z90	N	N	0	0	0	0	0	0	0	0	0
0299999999. Total NAIC 1 Designation				1,809,784,362	4,867,082,024	(3,156,643,100)	0	5,589,042,461	(3,289,280,366)	489,977,733	2,353,265,457	2,253,920,020
H.I.G Luxembourg Hldgs 74 Sarl	None	N	N	0	424,281	0	424,281	424,281	0	424,281	0	0
HDA-SMC, Inc	None	N	N	0	0	0	0	0	0	0	0	0
Milson Bidco Limited	None	N	N	0	0	0	0	0	0	0	0	0
Premier Oil Plc	None	N	N	0	229,787	0	229,787	229,787	0	229,787	0	0
United Coin Machine Co	None	N	N	0	1,008,638	0	1,008,638	1,008,638	0	1,008,638	0	0
WL Vinohradska s.r.o.	None	N	N	0	0	0	0	0	0	0	0	0
0799999999. Total NAIC 6 Designation				0	1,662,705	0	1,662,705	1,662,705	0	1,662,705	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals				1,809,784,362	4,895,944,630	(3,156,643,100)	28,862,606	5,610,719,157	(3,289,313,213)	511,654,429	2,587,813,707	2,488,468,270
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					4,895,944,630	(3,156,643,100)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Cash	000000-00-0	Swap Variation Margin	232,370,482	0	232,370,482	01/01/2021	IV
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Corporate	589331-AM-9	MERCK SHARP & DOHME CORP	145,867	161,000	185,912	11/15/2036	I
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Corporate	478160-AT-1	JOHNSON & JOHNSON	2,019,811	1,883,000	1,998,086	07/15/2038	I
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Corporate	91324P-CR-1	UNITEDHEALTH GROUP INC	9,585,979	10,654,000	12,024,475	07/15/2045	I
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Corporate	58933Y-AJ-4	MERCK & CO INC	14,118,606	17,050,000	17,538,581	05/18/2043	I
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Corporate	88579Y-BD-2	3M COMPANY	15,479,033	19,025,000	18,906,320	09/14/2048	I
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Corporate	478160-BK-9	JOHNSON & JOHNSON	35,329,586	36,977,000	36,869,759	12/05/2043	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-BL-6	STRIP PRINC	2,679,417	3,130,000	2,112,152	08/15/2027	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-ED-1	STRIP PRINC	19,683,341	31,478,000	7,414,219	08/15/2043	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-ED-1	STRIP PRINC	2,645,039	4,230,000	133,885	08/15/2043	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-ED-1	STRIP PRINC	153,200	245,000	449	08/15/2043	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-ED-1	STRIP PRINC	10,795,886	17,265,000	2,230,408	08/15/2043	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-EE-9	STRIP PRINC	2,795,417	4,498,000	1,798,877	11/15/2043	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-EY-0	US TREASURY N/B	634,727	490,000	482,824	11/15/2026	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-FT-0	US TREASURY N/B	409,478	300,000	276,797	02/15/2036	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-QY-7	US TREASURY N/B	208,999	185,000	1,162	11/15/2042	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-QY-7	US TREASURY N/B	1,061,940	940,000	29,998	11/15/2042	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-QY-7	US TREASURY N/B	3,321,388	2,940,000	293,448	11/15/2042	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-QY-7	US TREASURY N/B	508,376	450,000	6,875	11/15/2042	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-QY-7	US TREASURY N/B	514,024	455,000	7,028	11/15/2042	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-QY-7	US TREASURY N/B	6,806,585	6,025,000	1,232,395	11/15/2042	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-QY-7	US TREASURY N/B	4,744,839	4,200,000	598,872	11/15/2042	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-QY-7	US TREASURY N/B	14,878,461	13,170,000	5,888,536	11/15/2042	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-RD-2	US TREASURY N/B	131,355	100,000	106,926	11/15/2043	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-RJ-9	US TREASURY N/B	472,320	400,000	453,491	11/15/2044	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-RK-6	US TREASURY N/B	409,966	375,000	373,778	02/15/2045	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-RM-2	US TREASURY N/B	207,162	175,000	42,066	05/15/2045	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-RM-2	US TREASURY N/B	698,433	590,000	478,139	05/15/2045	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-RN-0	US TREASURY N/B	291,804	250,000	30,113	08/15/2045	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-RN-0	US TREASURY N/B	1,167,217	1,000,000	481,814	08/15/2045	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-RN-0	US TREASURY N/B	496,067	425,000	87,028	08/15/2045	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-RN-0	US TREASURY N/B	525,248	450,000	97,567	08/15/2045	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-RP-5	US TREASURY N/B	178,080	150,000	2,135	11/15/2045	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-RP-5	US TREASURY N/B	2,374,395	2,000,000	379,634	11/15/2045	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-RP-5	US TREASURY N/B	13,385,649	11,275,000	12,065,292	11/15/2045	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-RQ-3	US TREASURY N/B	3,176,176	2,900,000	1,592,719	02/15/2046	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-RQ-3	US TREASURY N/B	574,997	525,000	52,199	02/15/2046	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-RQ-3	US TREASURY N/B	1,423,803	1,300,000	320,059	02/15/2046	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-RS-9	US TREASURY N/B	1,493,137	1,370,000	962,305	05/15/2046	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-RS-9	US TREASURY N/B	435,953	400,000	82,034	05/15/2046	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-RY-6	US TREASURY N/B	57,507	50,000	12,429	08/15/2047	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-RY-6	US TREASURY N/B	115,014	100,000	49,715	08/15/2047	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-RY-6	US TREASURY N/B	69,009	60,000	17,897	08/15/2047	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-SE-9	US TREASURY N/B	96,124	75,000	80,316	11/15/2048	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-SK-5	US TREASURY N/B	5,625,502	5,250,000	5,049,786	11/15/2049	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-SK-5	US TREASURY N/B	578,623	540,000	53,425	11/15/2049	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912828-5M-8	US TREASURY N/B	725,860	640,000	476,488	11/15/2028	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912828-C5-7	US TREASURY N/B	400,330	400,000	399,854	03/31/2021	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912828-G3-8	US TREASURY N/B	1,047,886	1,000,000	999,208	11/15/2024	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912828-XB-1	US TREASURY N/B	2,687,204	2,560,000	2,538,831	05/15/2025	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912833-5B-2	STRIPS	10,756,894	14,890,000	7,716,997	02/15/2036	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912833-Y3-8	STRIPS	20,668,903	29,090,000	13,379,061	11/15/2036	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912833-Y4-6	STRIPS	19,007,515	27,030,000	12,807,234	05/15/2037	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912834-AD-0	STRIPS	828,029	1,190,000	180,813	11/15/2037	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912834-DV-7	STRIPS	3,770,786	5,598,000	2,273,738	05/15/2039	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912834-EP-9	STRIPS	11,554,636	17,229,000	7,716,916	08/15/2039	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912834-JP-4	STRIPS	8,442,327	13,000,000	5,768,577	02/15/2041	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912834-LR-7	STRIPS	7,542,035	12,000,000	4,951,893	08/15/2042	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912834-PM-4	STRIPS	10,200,345	17,304,900	11,853,529	08/15/2045	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-QY-7	US TREASURY N/B	84,729	75,000	191	11/15/2042	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-QY-7	US TREASURY N/B	355,863	315,000	3,369	11/15/2042	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-QY-7	US TREASURY N/B	56,486	50,000	85	11/15/2042	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-QY-7	US TREASURY N/B	1,287,885	1,140,000	44,121	11/15/2042	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Societe Generale 02RNE8IBXP4R0TD8PU41	Treasury	912810-RB-6	US TREASURY N/B	201,810	175,000	179,755	05/15/2043	I
Societe Generale 02RNE8IBXP4R0TD8PU41	Treasury	912810-RG-5	US TREASURY N/B	811,079	650,000	684,012	05/15/2044	I
Societe Generale 02RNE8IBXP4R0TD8PU41	Treasury	912810-SA-7	US TREASURY N/B	1,523,491	1,265,000	1,245,948	02/15/2048	I
Societe Generale 02RNE8IBXP4R0TD8PU41	Treasury	912828-5M-8	US TREASURY N/B	283,539	250,000	72,706	11/15/2028	I
Societe Generale 02RNE8IBXP4R0TD8PU41	Treasury	912833-X9-6	STRIPS	724,302	1,000,000	510,766	11/15/2035	I
Societe Generale 02RNE8IBXP4R0TD8PU41	Treasury	912834-AD-0	STRIPS	1,676,933	2,410,000	741,600	11/15/2037	I
0199999999 - Total				519,512,889	354,772,900	439,818,093	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding B2XP4TQXV02CZP30MQ85	Cash	000000-00-0	Swap Variation Margin	1,210,807,487	0	XXX	01/01/2021	IV
Pru Global Funding B2XP4TQXV02CZP30MQ84	Treasury	E16755-94-2	JAPAN (10 YEAR ISSUE)	277,578,599	30,000,000,000	XXX	03/20/2021	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Loan-backed and Structured	36179U-6U-1	Government National Mortgage Association	78,437,806	84,023,532	XXX	11/01/2049	V
Pru Global Funding B2XP4TQXV02CZP30MQ86	Treasury	912803-ED-1	STRIP PRINC	63,561,713	97,803,000	XXX	08/15/2043	V
Pru Global Funding B2XP4TQXV02CZP30MQ87	Treasury	912833-7E-4	STRIPS	47,085,656	63,430,000	XXX	08/15/2036	V
Pru Global Funding B2XP4TQXV02CZP30MQ88	Treasury	912810-RQ-3	US TREASURY N/B	39,874,583	35,817,000	XXX	02/15/2046	V
Pru Global Funding B2XP4TQXV02CZP30MQ89	Corporate	594918-CC-6	MICROSOFT CORP	32,408,789	45,161,000	XXX	06/01/2050	V
Pru Global Funding B2XP4TQXV02CZP30MQ90	Treasury	912828-J2-7	US TREASURY N/B	31,250,271	30,031,000	XXX	02/15/2025	V
Pru Global Funding B2XP4TQXV02CZP30MQ91	Treasury	912834-PB-8	STRIPS	28,245,437	45,410,000	XXX	11/15/2044	V
Pru Global Funding B2XP4TQXV02CZP30MQ92	Treasury	EJ9223-30-0	JAPAN (10 YEAR ISSUE)	28,193,841	3,000,000,000	XXX	09/20/2023	V
Pru Global Funding B2XP4TQXV02CZP30MQ93	Treasury	EJ3490-95-4	JAPAN (10 YEAR ISSUE)	27,157,610	2,900,000,000	XXX	09/20/2022	V
Pru Global Funding B2XP4TQXV02CZP30MQ94	Treasury	912834-TP-3	STRIPS	27,046,650	46,693,000	XXX	05/15/2048	V
Pru Global Funding B2XP4TQXV02CZP30MQ95	Treasury	912828-K7-4	US TREASURY N/B	21,846,667	20,868,800	XXX	08/15/2025	V
Pru Global Funding B2XP4TQXV02CZP30MQ96	Corporate	717081-CY-7	PFIZER INC	14,223,218	12,944,000	XXX	03/15/2039	V
Pru Global Funding B2XP4TQXV02CZP30MQ97	Corporate	983024-AN-0	WYETH LLC	12,437,078	12,968,000	XXX	04/01/2037	V
Pru Global Funding B2XP4TQXV02CZP30MQ98	Treasury	912834-LR-7	STRIPS	10,879,368	16,655,000	XXX	08/15/2042	V
Pru Global Funding B2XP4TQXV02CZP30MQ99	Treasury	912810-RQ-3	US TREASURY N/B	10,288,994	9,242,000	XXX	02/15/2046	V
Pru Global Funding B2XP4TQXV02CZP30MQ100	Treasury	912828-X7-0	US TREASURY N/B	9,614,298	9,368,700	XXX	04/30/2024	V
Pru Global Funding B2XP4TQXV02CZP30MQ101	Treasury	912828-W4-8	US TREASURY N/B	8,287,307	8,037,400	XXX	02/29/2024	V
Pru Global Funding B2XP4TQXV02CZP30MQ102	Treasury	912828-L5-7	US TREASURY N/B	7,215,633	7,129,200	XXX	09/30/2022	V
Pru Global Funding B2XP4TQXV02CZP30MQ103	Treasury	912828-Z3-7	TSY INFL IX N/B	7,200,184	6,730,000	XXX	01/15/2030	V
Pru Global Funding B2XP4TQXV02CZP30MQ104	Treasury	912828-SA-9	TSY INFL IX N/B	6,638,975	5,782,000	XXX	01/15/2022	V
Pru Global Funding B2XP4TQXV02CZP30MQ105	Corporate	983024-AN-0	WYETH LLC	5,868,483	6,119,000	XXX	04/01/2037	V
Pru Global Funding B2XP4TQXV02CZP30MQ106	Treasury	912828-Q3-7	US TREASURY N/B	5,829,977	5,824,600	XXX	03/31/2021	V
Pru Global Funding B2XP4TQXV02CZP30MQ107	Treasury	912828-W5-5	US TREASURY N/B	5,621,895	5,586,900	XXX	02/28/2022	V
Pru Global Funding B2XP4TQXV02CZP30MQ108	Corporate	437076-AS-1	HOME DEPOT INC	5,413,407	5,646,000	XXX	12/16/2036	V
Pru Global Funding B2XP4TQXV02CZP30MQ109	Treasury	912828-W7-1	US TREASURY N/B	5,379,350	5,219,400	XXX	03/31/2024	V
Pru Global Funding B2XP4TQXV02CZP30MQ110	Corporate	904764-AU-1	UNILEVER CAPITAL CORP	4,750,521	5,888,000	XXX	07/28/2026	V
Pru Global Funding B2XP4TQXV02CZP30MQ111	Treasury	912828-QV-5	TSY INFL IX N/B	4,714,482	4,036,000	XXX	07/15/2021	V
Pru Global Funding B2XP4TQXV02CZP30MQ112	Treasury	912828-N3-0	US TREASURY N/B	4,334,579	4,253,400	XXX	12/31/2022	V
Pru Global Funding B2XP4TQXV02CZP30MQ113	Corporate	20030N-AF-8	COMCAST CORP	3,775,106	4,174,000	XXX	06/15/2035	V
Pru Global Funding B2XP4TQXV02CZP30MQ114	Corporate	30231G-AW-2	EXXON MOBIL CORPORATION	3,635,530	4,289,000	XXX	03/01/2046	V
Pru Global Funding B2XP4TQXV02CZP30MQ115	Treasury	912828-WU-0	TSY INFL IX N/B	3,217,445	2,838,000	XXX	07/15/2024	V
Pru Global Funding B2XP4TQXV02CZP30MQ116	Corporate	263901-AA-8	DUKE ENERGY INDIANA INC	2,938,959	2,991,000	XXX	08/15/2038	V
Pru Global Funding B2XP4TQXV02CZP30MQ117	Treasury	912828-M8-0	US TREASURY N/B	2,629,239	2,586,000	XXX	11/30/2022	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding B2XP4TQXV02CZP30MQ118	Corporate	30231G-AW-2	EXXON MOBIL CORPORATION	2,336,945	2,757,000	XXX	03/01/2046	V
Pru Global Funding B2XP4TQXV02CZP30MQ119	Corporate	20825C-AQ-7	CONOCOPHILLIPS	2,239,497	2,263,000	XXX	02/01/2039	V
Pru Global Funding B2XP4TQXV02CZP30MQ120	Corporate	24422E-TG-4	JOHN DEERE CAPITAL CORP	1,914,948	2,396,000	XXX	03/06/2023	V
Pru Global Funding B2XP4TQXV02CZP30MQ121	Corporate	912810-RX-8	US TREASURY N/B	1,658,087	1,365,000	XXX	05/15/2047	V
Pru Global Funding B2XP4TQXV02CZP30MQ122	Corporate	882508-BB-9	TEXAS INSTRUMENTS INC	1,654,116	2,061,000	XXX	05/15/2024	V
Pru Global Funding B2XP4TQXV02CZP30MQ123	Corporate	66989H-AE-8	NOVARTIS CAPITAL CORP	1,620,621	2,069,000	XXX	09/21/2022	V
Pru Global Funding B2XP4TQXV02CZP30MQ124	Corporate	341099-CL-1	DUKE ENERGY FLORIDA LLC	1,600,954	1,632,000	XXX	06/15/2038	V
Pru Global Funding B2XP4TQXV02CZP30MQ125	Corporate	654106-AC-7	NIKE INC	1,407,036	1,796,000	XXX	05/01/2023	V
Pru Global Funding B2XP4TQXV02CZP30MQ126	Corporate	742718-EB-1	PROCTER & GAMBLE CO/THE	1,317,436	1,516,000	XXX	08/15/2023	V
Pru Global Funding B2XP4TQXV02CZP30MQ127	Corporate	369550-BG-2	GENERAL DYNAMICS CORP	1,280,062	1,518,000	XXX	05/15/2025	V
Pru Global Funding B2XP4TQXV02CZP30MQ128	Corporate	037833-CG-3	APPLE INC	1,076,019	1,236,000	XXX	02/09/2024	V
Pru Global Funding B2XP4TQXV02CZP30MQ129	Treasury	912828-ZE-3	US TREASURY N/B	920,916	965,000	XXX	03/31/2027	V
Pru Global Funding B2XP4TQXV02CZP30MQ130	Corporate	931142-EN-9	WALMART INC	913,520	968,000	XXX	07/08/2029	V
Pru Global Funding B2XP4TQXV02CZP30MQ131	Corporate	89417E-AP-4	TRAVELERS COS INC	868,237	1,025,000	XXX	03/04/2049	V
Pru Global Funding B2XP4TQXV02CZP30MQ132	Corporate	66989H-AS-7	NOVARTIS CAPITAL CORP	864,297	1,236,000	XXX	08/14/2050	V
Pru Global Funding B2XP4TQXV02CZP30MQ133	Corporate	037833-CU-2	APPLE INC	819,795	947,000	XXX	05/11/2024	V
Pru Global Funding B2XP4TQXV02CZP30MQ134	Corporate	20825V-AB-8	BURLINGTON RESOURCES LLC	709,613	791,000	XXX	10/15/2036	V
Pru Global Funding B2XP4TQXV02CZP30MQ135	Corporate	842434-CT-7	SOUTHERN CALIF GAS CO	619,944	770,000	XXX	02/15/2050	V
Pru Global Funding B2XP4TQXV02CZP30MQ136	Treasury	912810-EW-4	US TREASURY N/B	603,671	488,000	XXX	02/15/2026	V
Pru Global Funding B2XP4TQXV02CZP30MQ137	Corporate	341081-FA-0	FLORIDA POWER & LIGHT CO	486,576	509,000	XXX	02/01/2038	V
Pru Global Funding B2XP4TQXV02CZP30MQ138	Corporate	427866-AU-2	HERSHEY COMPANY	347,255	412,000	XXX	08/21/2025	V
Pru Global Funding B2XP4TQXV02CZP30MQ139	Treasury	912810-RF-7	TSY INFL IX N/B	313,587	210,000	XXX	02/15/2044	V
Pru Global Funding B2XP4TQXV02CZP30MQ140	Corporate	906548-CH-3	UNION ELECTRIC CO	311,408	285,000	XXX	03/15/2039	V
Pru Global Funding B2XP4TQXV02CZP30MQ141	Corporate	74005P-BN-3	LINDE INC/CT	310,888	379,000	XXX	02/05/2025	V
Pru Global Funding B2XP4TQXV02CZP30MQ142	Corporate	437076-AS-1	HOME DEPOT INC	267,506	279,000	XXX	12/16/2036	V
Pru Global Funding B2XP4TQXV02CZP30MQ143	Corporate	68389X-BJ-3	ORACLE CORP	240,697	307,000	XXX	07/15/2046	V
Pru Global Funding B2XP4TQXV02CZP30MQ144	Corporate	29736R-AJ-9	ESTEE LAUDER CO INC	190,882	225,000	XXX	03/15/2027	V
Pru Global Funding B2XP4TQXV02CZP30MQ145	Corporate	437076-AS-1	HOME DEPOT INC	132,315	138,000	XXX	12/16/2036	V
Pru Global Funding B2XP4TQXV02CZP30MQ146	Corporate	478160-CE-2	JOHNSON & JOHNSON	97,710	108,000	XXX	03/03/2027	V
Pru Global Funding B2XP4TQXV02CZP30MQ147	Corporate	037833-DC-1	APPLE INC	90,427	109,000	XXX	09/12/2022	V
Pru Global Funding B2XP4TQXV02CZP30MQ148	Corporate	58933Y-AX-3	MERCK & CO INC	88,070	100,000	XXX	03/07/2029	V
Pru Global Funding B2XP4TQXV02CZP30MQ149	Corporate	458140-BH-2	INTEL CORP	81,345	100,000	XXX	11/15/2029	V
Pru Global Funding B2XP4TQXV02CZP30MQ150	Corporate	438516-BU-9	HONEYWELL INTERNATIONAL	66,821	79,000	XXX	08/15/2029	V
Pru Global Funding B2XP4TQXV02CZP30MQ151	Corporate	341081-EV-5	FLORIDA POWER & LIGHT CO	65,112	72,000	XXX	02/01/2037	V
Pru Global Funding B2XP4TQXV02CZP30MQ152	Corporate	983024-AN-0	WYETH LLC	10,165,067	10,599,000	XXX	04/01/2037	V
Pru Global Funding B2XP4TQXV02CZP30MQ153	Corporate	478160-BK-9	JOHNSON & JOHNSON	4,935,842	5,166,000	XXX	12/05/2043	V
Pru Global Funding B2XP4TQXV02CZP30MQ154	Corporate	24422E-TT-6	JOHN DEERE CAPITAL CORP	3,986,582	4,944,000	XXX	06/24/2024	V
Pru Global Funding B2XP4TQXV02CZP30MQ155	Corporate	20825C-AQ-7	CONOCOPHILLIPS	3,777,357	3,817,000	XXX	02/01/2039	V
Pru Global Funding B2XP4TQXV02CZP30MQ156	Corporate	88579Y-BD-2	3M COMPANY	2,331,008	2,865,000	XXX	09/14/2048	V
Pru Global Funding B2XP4TQXV02CZP30MQ157	Corporate	589331-AS-6	MERCK & CO INC	1,782,048	2,270,000	XXX	09/15/2042	V
Pru Global Funding B2XP4TQXV02CZP30MQ158	Corporate	66989H-AH-1	NOVARTIS CAPITAL CORP	1,311,643	1,505,000	XXX	05/06/2044	V
Pru Global Funding B2XP4TQXV02CZP30MQ159	Corporate	149123-CB-5	CATERPILLAR INC	1,085,475	1,350,000	XXX	08/15/2042	V
Pru Global Funding B2XP4TQXV02CZP30MQ160	Treasury	912828-6Q-8	US TREASURY FRN	815,564	819,000	XXX	04/30/2021	V
Pru Global Funding B2XP4TQXV02CZP30MQ161	Corporate	713448-EU-8	PEPSICO INC	624,385	776,000	XXX	03/19/2050	V
Pru Global Funding B2XP4TQXV02CZP30MQ162	Corporate	742718-DF-3	PROCTER & GAMBLE CO/THE	494,245	470,000	XXX	03/05/2037	V
Pru Global Funding B2XP4TQXV02CZP30MQ163	Corporate	30231G-AW-2	EXXON MOBIL CORPORATION	347,533	410,000	XXX	03/01/2046	V
Pru Global Funding B2XP4TQXV02CZP30MQ164	Corporate	717081-CY-7	PFIZER INC	314,265	286,000	XXX	03/15/2039	V
Pru Global Funding B2XP4TQXV02CZP30MQ165	Corporate	594918-BT-0	MICROSOFT CORP	274,302	315,000	XXX	08/08/2046	V
Pru Global Funding B2XP4TQXV02CZP30MQ166	Corporate	594918-BD-5	MICROSOFT CORP	220,866	251,000	XXX	02/12/2045	V
Pru Global Funding B2XP4TQXV02CZP30MQ167	Corporate	91324P-CR-1	UNITEDHEALTH GROUP INC	197,046	219,000	XXX	07/15/2045	V
Pru Global Funding B2XP4TQXV02CZP30MQ168	Corporate	24422E-TV-1	JOHN DEERE CAPITAL CORP	164,410	211,000	XXX	09/08/2022	V
Pru Global Funding B2XP4TQXV02CZP30MQ169	Corporate	717081-ED-1	PFIZER INC	100,639	121,000	XXX	12/15/2046	V
0299999999 - Total				2,118,833,726	36,585,049,932	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
Total								XXX										

NONE

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